Amundi
ASSET MANAGEMENT

Semi-Annual Report
30 June 2024 (Unaudited)

Amundi Soluzioni Italia

A Luxembourg Investment Fund
(Fonds Commun de Placement)

Amundi Soluzioni Italia

Unaudited semi-annual report

A Luxembourg Investment Fund
R. C. S. Luxembourg K 682

For the period from 01/01/24 to 30/06/24

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MANAGEMENT COMPANY AND DISTRIBUTOR

Amundi SGR S.p.A.
Via Cernaia 8/10
20121 Milan, Italy

BOARD OF DIRECTORS OF THE MANAGEMENT COMPANY

Chairman

Cinzia TAGLIABUE
Chairwoman,
Amundi SGR S.p.A.,
Via Cernaia, 8/10,
20121 Milan, Italy,
residing in Milan, Italy

Deputy Chairman

Giampiero MAIOLI
Chief Executive Officer,
Crédit Agricole Italia S.p.A.,
via Università, 1,
43121 Parma, Italy,
residing in Milan, Italy

Remo TARICANI
Deputy Head of Italy,
UniCredit S.p.A.,
Piazza Gae Aulenti, 3,
20124 Milan, Italy,
residing in Milan, Italy

Directors

Gabriele TAVAZZANI
Chief Executive Officer,
Amundi SGR S.p.A.,
Via Cernaia, 8/10,
20121 Milan, Italy,
residing in Milan, Italy

Matteo GERMANO
Chief Investment Officer,
Amundi SGR S.p.A.,
Via Cernaia, 8/10,
20121 Milan, Italy,
residing in Milan, Italy

Giovanni CARENINI
Head of Business Support & Control - Co-General Manager,
Amundi SGR S.p.A.,
Via Cernaia, 8/10,
20121 Milan, Italy,
residing in Milan, Italy

Paolo PROLI
Head of Retail Division & Marketing - Co-General Manager,
Amundi SGR S.p.A,
Via Cernaia, 8/10,
20121 Milan, Italy,
residing in Milan, Italy

Giorgio GRETTER
Head of Strategy
Amundi SGR S.p.A,
Via Cernaia, 8/10,
20121 Milan, Italy,
residing in Milan, Italy

Olivier MARIÉE *(since May 15, 2024)*
CEO of CPR AM and Head Joint Ventures Supervision of Amundi
91-93, Boulevard Pasteur
75015 Paris, France
residing in Milan, Italy

Filippo Claudio ANNUNZIATA *(until March 28, 2024)*
Independent Director,
residing in Milan, Italy

Francesco BILLARI *(since March 28, 2024)*
Independent Director,
residing in Milan, Italy

Alessandro Alfonso Angelo DE NICOLA *(until March 28, 2024)*
Independent Director,
residing in Milan, Italy

	Maddalena RABITTI *(since March 28, 2024)* Independent Director, residing in Rome, Italy
	Livia PIERMATTEI Independent Director, residing in Campofilone (Fermo), Italy
BOARD OF STATUTORY AUDITORS OF THE MANAGEMENT COMPANY (COLLEGIO SINDACALE)	
Chairman	**Claudio LEGNAZZI** Chairman, residing in Milan, Italy
Members	**Angelo Carlo COLOMBO** Auditor, residing in Milan, Italy
	Vincenzo SANGUIGNI Auditor, residing in Milan, Italy
	Graziella CANDITTI Substitute Auditor, residing in Milan, Italy
	Daniela RUGGIERO Substitute Auditor, residing in Milan, Italy
ADMINISTRATOR, REGISTRAR TRANSFER AGENT, DEPOSITARY AND PAYING AGENT	Société Générale Luxembourg 11, Avenue Emile Reuter L-2420 Luxembourg Grand Duchy of Luxembourg
INVESTMENT MANAGERS	Amundi Asset Management S.A.S 91-93, Boulevard Pasteur Paris 75015 France
	Amundi (UK) Limited 41, Lothbury London, EC2R 7HF United Kingdom
	Amundi Ireland Limited 1, George's Quay Plaza George's Quay Dublin 2 Ireland
	Amundi Deutschland GmbH Arnulfstraße 124 -126 D-80636 Munich Germany
	CPR Asset Management 90, Boulevard Pasteur Paris 75015 France
	Amundi Asset Management US Inc. 60, State Street Boston, MA 02109 1820 United States of America
AUDITOR OF THE FUND / *CABINET DE RÉVISION AGRÉÉ*	PricewaterhouseCoopers, *Société coopérative* 2, rue Gerhard Mercator B.P. 1443, L-1014 Luxembourg Grand Duchy of Luxembourg
LEGAL ADVISOR	Arendt & Medernach S.A. 41A, avenue J.F. Kennedy L-2082 Luxembourg Grand Duchy of Luxembourg

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**33,153,208**	**103.83**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**31,130,221**	**97.49**
	Bonds	**31,130,221**	**97.49**
	Italy	*31,130,221*	*97.49*
1,000	ITALY BTP 1.45% 15/05/2025	983	0.00
5,500,000	ITALY BTP 1.50% 01/06/2025	5,399,845	16.91
6,890,000	ITALY BTP 2.50% 15/11/2025	6,806,700	21.32
200,000	ITALY BTPI 2.35% 15/09/2024	251,741	0.79
9,260,000	ITALY CCT FRN 15/04/2025	9,323,987	29.20
9,300,000	ITALY CCT FRN 15/09/2025	9,346,965	29.27
Shares/Units of UCITS/UCIS		**2,022,987**	**6.34**
	Shares/Units in investment funds	**2,022,987**	**6.34**
	France	*2,022,987*	*6.34*
19	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	2,022,987	6.34
Total securities portfolio		**33,153,208**	**103.83**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**39,203,867**	**103.80**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**36,323,153**	**96.17**
	Bonds	**36,323,153**	**96.17**
	Italy	*36,323,153*	*96.17*
5,020,000	ITALY BTP 1.45% 15/05/2025	4,933,405	13.06
9,540,000	ITALY BTP 1.50% 01/06/2025	9,366,277	24.80
1,000	ITALY BTP 2.50% 15/11/2025	988	0.00
50,000	ITALY BTPI 2.35% 15/09/2024	62,935	0.17
10,920,000	ITALY CCT FRN 15/04/2025	10,995,458	29.11
10,909,000	ITALY CCT FRN 15/09/2025	10,964,090	29.03
Shares/Units of UCITS/UCIS		**2,880,714**	**7.63**
	Shares/Units in investment funds	**2,880,714**	**7.63**
	France	*2,880,714*	*7.63*
27	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	2,880,714	7.63
Total securities portfolio		**39,203,867**	**103.80**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**39,703,784**	**102.01**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**37,440,133**	**96.19**
	Bonds	**37,440,133**	**96.19**
	Italy	*37,440,133*	*96.19*
1,000	ITALY BTP 2.00% 01/12/2025	981	0.00
11,530,000	ITALY BTP 2.50% 15/11/2025	11,390,602	29.27
1,000	ITALY BTPI 2.35% 15/09/2024	1,259	0.00
3,430,000	ITALY CCT FRN 15/01/2025	3,463,031	8.90
11,230,000	ITALY CCT FRN 15/04/2025	11,307,599	29.05
11,220,000	ITALY CCT FRN 15/09/2025	11,276,661	28.97
Shares/Units of UCITS/UCIS		**2,263,651**	**5.82**
	Shares/Units in investment funds	**2,263,651**	**5.82**
	France	*2,263,651*	*5.82*
22	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	2,263,651	5.82
Total securities portfolio		**39,703,784**	**102.01**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**35,678,583**	**98.83**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**33,591,356**	**93.05**
	Bonds	**33,591,356**	**93.05**
	Italy	*33,591,356*	*93.05*
1,000	ITALY BTP 2.00% 01/12/2025	981	0.00
1,000	ITALY BTP 2.50% 15/11/2025	988	0.00
10,258,000	ITALY BTP 4.50% 01/03/2026	10,432,694	28.90
2,212,000	ITALY CCT FRN 15/01/2025	2,233,302	6.19
10,407,000	ITALY CCT FRN 15/04/2025	10,478,911	29.03
10,392,000	ITALY CCT FRN 15/09/2025	10,444,480	28.93
Shares/Units of UCITS/UCIS		**2,087,227**	**5.78**
	Shares/Units in investment funds	**2,087,227**	**5.78**
	France	*2,087,227*	*5.78*
20	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	2,087,227	5.78
Total securities portfolio		**35,678,583**	**98.83**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**74,684,379**	**103.12**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**71,072,447**	**98.13**
	Bonds	**71,072,447**	**98.13**
	Italy	*71,072,447*	*98.13*
6,940,000	ITALY BTP 1.45% 15/11/2024	6,883,855	9.50
1,000	ITALY BTP 5.00% 01/03/2025	1,009	0.00
17,085,000	ITALY BTPI 2.35% 15/09/2024	21,505,010	29.69
20,860,000	ITALY CCT FRN 15/01/2025	21,060,882	29.08
1,000	ITALY CCT FRN 15/04/2025	1,007	0.00
21,550,000	ITALY CCT FRN 15/10/2024	21,620,684	29.86
Shares/Units of UCITS/UCIS		**3,611,932**	**4.99**
	Shares/Units in investment funds	**3,611,932**	**4.99**
	France	*3,611,932*	*4.99*
1	AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XM0)	1,319,157	1.82
22	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	2,292,775	3.17
Total securities portfolio		**74,684,379**	**103.12**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**32,350,685**	**102.68**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**30,712,348**	**97.48**
	Bonds	**30,712,348**	**97.48**
	Italy	*30,712,348*	*97.48*
1,000	ITALY BTP 1.45% 15/05/2025	983	0.00
3,310,000	ITALY BTP 1.45% 15/11/2024	3,283,222	10.42
7,298,000	ITALY BTPI 2.35% 15/09/2024	9,186,044	29.16
8,920,000	ITALY CCT FRN 15/01/2025	9,005,900	28.58
1,000	ITALY CCT FRN 15/04/2025	1,007	0.00
9,205,000	ITALY CCT FRN 15/10/2024	9,235,192	29.32
Shares/Units of UCITS/UCIS		**1,638,337**	**5.20**
	Shares/Units in investment funds	**1,638,337**	**5.20**
	France	*1,638,337*	*5.20*
0.188	AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XM0)	198,243	0.63
14	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	1,440,094	4.57
Total securities portfolio		**32,350,685**	**102.68**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**29,539,024**	**102.82**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**28,112,913**	**97.86**
	Bonds	**28,112,913**	**97.86**
	Italy	*28,112,913*	*97.86*
1,000	ITALY BTP 1.45% 15/11/2024	992	0.00
1,000	ITALY BTP 5.00% 01/03/2025	1,009	0.00
6,647,000	ITALY BTPI 2.35% 15/09/2024	8,366,626	29.13
3,915,000	ITALY CCT FRN 15/01/2025	3,952,701	13.76
8,280,000	ITALY CCT FRN 15/04/2025	8,337,215	29.02
7,430,000	ITALY CCT FRN 15/10/2024	7,454,370	25.95
Shares/Units of UCITS/UCIS		**1,426,111**	**4.96**
	Shares/Units in investment funds	**1,426,111**	**4.96**
	France	*1,426,111*	*4.96*
14	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	1,426,111	4.96
Total securities portfolio		**29,539,024**	**102.82**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**26,635,275**	**100.02**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**23,200,889**	**87.12**
	Bonds	**23,200,889**	**87.12**
	Italy	*23,200,889*	*87.12*
1,000	ITALY BTP 2.00% 01/12/2025	981	0.00
185,000	ITALY BTP 2.50% 15/11/2025	182,763	0.69
1,000	ITALY BTP 4.50% 01/03/2026	1,017	0.00
7,525,000	ITALY CCT FRN 15/01/2025	7,597,466	28.53
7,667,000	ITALY CCT FRN 15/04/2025	7,719,979	28.99
7,660,000	ITALY CCT FRN 15/09/2025	7,698,683	28.91
Shares/Units of UCITS/UCIS		**3,434,386**	**12.90**
	Shares/Units in investment funds	**3,434,386**	**12.90**
	France	*3,434,386*	*12.90*
1	AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XM0)	1,187,347	4.46
21	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	2,247,039	8.44
Total securities portfolio		**26,635,275**	**100.02**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**21,822,426**	**105.82**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**20,222,204**	**98.06**
	Bonds	**20,222,204**	**98.06**
	Italy	*20,222,204*	*98.06*
6,261,000	ITALY BTP 1.60% 01/06/2026	6,055,325	29.37
1,000	ITALY BTP 2.00% 01/12/2025	981	0.00
2,166,000	ITALY BTP 2.50% 15/11/2025	2,139,813	10.38
1,000	ITALY BTP 4.50% 01/03/2026	1,017	0.00
4,409,000	ITALY BTPI 3.10% 15/09/2026	6,043,010	29.30
5,952,000	ITALY CCT FRN 15/09/2025	5,982,058	29.01
Shares/Units of UCITS/UCIS		**1,600,222**	**7.76**
	Shares/Units in investment funds	**1,600,222**	**7.76**
	France	*1,600,222*	*7.76*
15	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	1,600,222	7.76
Total securities portfolio		**21,822,426**	**105.82**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**127,746,058**	**100.27**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**112,025,516**	**87.93**
	Bonds	**112,025,516**	**87.93**
	Italy	*112,025,516*	*87.93*
1,000	ITALIAN REPUBLIC 2.80% 15/06/2029	967	0.00
38,357,000	ITALY BTP 2.80% 01/12/2028	37,356,649	29.32
1,000	ITALY BTP 3.00% 01/08/2029	976	0.00
225,000	ITALY BTP 4.75% 01/09/2028	236,140	0.19
30,346,000	ITALY BTPI 1.30% 15/05/2028	37,352,156	29.32
37,337,000	ITALY CCT FRN 15/04/2029	37,078,628	29.10
Shares/Units of UCITS/UCIS		**15,720,542**	**12.34**
	Shares/Units in investment funds	**15,720,542**	**12.34**
	France	*15,720,542*	*12.34*
6	AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XM0)	5,921,971	4.65
93	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	9,798,571	7.69
Total securities portfolio		**127,746,058**	**100.27**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**144,539,018**	**99.94**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**123,998,357**	**85.74**
	Bonds	**123,998,357**	**85.74**
	Italy	*123,998,357*	*85.74*
45,973,000	ITALIAN REPUBLIC 0.45% 15/02/2029	40,073,285	27.71
1,000	ITALIAN REPUBLIC 2.80% 15/06/2029	967	0.00
1,000	ITALY BTP 2.80% 01/12/2028	974	0.00
1,000	ITALY BTP 3.00% 01/08/2029	976	0.00
33,948,000	ITALY BTPI 1.30% 15/05/2028	41,785,770	28.89
42,430,000	ITALY CCT FRN 15/04/2029	42,136,385	29.14
Shares/Units of UCITS/UCIS		**20,540,661**	**14.20**
	Shares/Units in investment funds	**20,540,661**	**14.20**
	France	*20,540,661*	*14.20*
8	AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XM0)	8,149,037	5.63
118	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	12,391,624	8.57
Total securities portfolio		**144,539,018**	**99.94**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**146,354,179**	**99.82**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**122,961,818**	**83.87**
	Bonds	**122,961,818**	**83.87**
	Italy	*122,961,818*	*83.87*
43,050,000	ITALIAN REPUBLIC 0.45% 15/02/2029	37,525,394	25.59
44,360,000	ITALIAN REPUBLIC 2.80% 15/06/2029	42,898,782	29.27
1,000	ITALY BTP 2.80% 01/12/2028	974	0.00
1,000	ITALY BTP 3.00% 01/08/2029	976	0.00
1,000	ITALY BTP 5.25% 01/11/2029	1,083	0.00
42,831,000	ITALY CCT FRN 15/04/2029	42,534,609	29.01
Shares/Units of UCITS/UCIS		**23,392,361**	**15.95**
	Shares/Units in investment funds	**23,392,361**	**15.95**
	France	*23,392,361*	*15.95*
5	AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XM0)	5,744,818	3.92
168	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	17,647,543	12.03
Total securities portfolio		**146,354,179**	**99.82**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**96,116,770**	**99.61**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**37,181,911**	**38.53**
	Bonds	**37,181,911**	**38.53**
	France	*2,399,304*	*2.49*
2,400,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013367612)	2,399,304	2.49
	Italy	*30,189,139*	*31.28*
1,000	ITALY BTP 0% 15/08/2024	996	0.00
28,490,000	ITALY BTP 1.75% 01/07/2024	28,488,194	29.52
1,700,000	ITALY BTP 3.75% 01/09/2024	1,699,949	1.76
	Luxembourg	*4,593,468*	*4.76*
4,600,000	LOGICOR FINANCING SARL 0.75% 15/07/2024	4,593,468	4.76
Shares/Units of UCITS/UCIS		**4,970,942**	**5.15**
	Shares/Units in investment funds	**4,970,942**	**5.15**
	France	*4,970,942*	*5.15*
0.087	AMU EUR LIQUIDITY SRI FCP	91,738	0.10
46	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	4,879,204	5.05
Money market instruments		**53,963,917**	**55.93**
	France	*16,686,640*	*17.29*
16,700,000	FRANCE BTF 0% 10/07/2024	16,686,640	17.29
	Italy	*18,682,671*	*19.37*
18,700,000	ITALY BOT 0% 12/07/2024	18,681,674	19.37
1,000	ITALY BOT 0% 31/07/2024	997	0.00
	Spain	*18,594,606*	*19.27*
18,600,000	SPAIN 0% 05/07/2024	18,594,606	19.27
Total securities portfolio		**96,116,770**	**99.61**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**31,198,886**	**62.19**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**14,799,062**	**29.51**
	Bonds	**14,799,062**	**29.51**
	Italy	*14,799,062*	*29.51*
14,800,000	ITALY BTP 1.75% 01/07/2024	14,799,062	29.51
Shares/Units of UCITS/UCIS		**4,803,188**	**9.57**
	Shares/Units in investment funds	**4,803,188**	**9.57**
	France	*4,803,188*	*9.57*
0.137	AMUNDI EUR LIQUIDITY SRI FCP	144,461	0.29
44	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	4,658,727	9.28
Money market instruments		**11,596,636**	**23.11**
	Spain	*11,596,636*	*23.11*
11,600,000	SPAIN 0% 05/07/2024	11,596,636	23.11
Total securities portfolio		**31,198,886**	**62.19**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**38,503,728**	**98.99**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**36,718,671**	**94.40**
	Bonds	**36,718,671**	**94.40**
	Cayman Islands	*1,709,839*	*4.40*
1,800,000	BANCO BTG PACTUAL CAYMAN ISLANDS BRANCH 4.50% 144A 10/01/2025	1,663,574	4.28
600,000	COUNTRY GARDEN HOLDINGS CO LTD 0% 08/04/2026 DEFAULTED	46,265	0.12
	Denmark	*156,755*	*0.40*
158,000	ISS GLOBAL A/S 2.125% 02/12/2024	156,755	0.40
	Finland	*2,161,690*	*5.56*
1,900,000	KOJAMO PLC 1.625% 07/03/2025	1,866,940	4.80
300,000	NORDEA BANK ABP VAR PERPETUAL	294,750	0.76
	France	*11,142,083*	*28.65*
500,000	ACCOR SA VAR PERPETUAL EUR (ISIN FR0013457157)	491,585	1.26
500,000	ARVAL SERVICE LEASE SA 4.625% 02/12/2024	500,925	1.29
1,700,000	BNP PARIBAS CARDIF 1.00% 29/11/2024	1,677,543	4.31
1,400,000	BNP PARIBAS SA 2.375% 17/02/2025	1,384,208	3.56
300,000	CREDIT AGRICOLE SA VAR 144A PERPETUAL	278,836	0.72
2,350,000	CREDIT AGRICOLE SA 2.70% 14/04/2025	2,324,150	5.97
1,500,000	ELIS SA 1.00% 03/04/2025	1,465,830	3.77
1,000,000	ORANO SA 4.875% 23/09/2024	1,001,760	2.58
2,200,000	SOCIETE GENERALE SA 4.25% 144A 14/04/2025	2,017,246	5.19
	Germany	*1,400,496*	*3.60*
600,000	DEUTSCHE LUFTHANSA AG 2.875% 11/02/2025	596,088	1.53
800,000	HAMBURG COMMERCIAL BANK AG 6.25% 18/11/2024	804,408	2.07
	Italy	*8,336,153*	*21.43*
5,400,000	ITALY BTP 5.00% 01/03/2025	5,446,872	14.00
500,000	LEONARDO SPA 4.875% 24/03/2025	503,430	1.29
1,600,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 13/07/2024	1,492,214	3.84
900,000	UNICREDIT SPA VAR 23/09/2029	893,637	2.30
	Mexico	*899,154*	*2.31*
900,000	PETROLEOS MEXICANOS PEMEX 5.50% REGS 24/02/2025	899,154	2.31
	Netherlands	*136,637*	*0.35*
137,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.50% 01/03/2025	136,637	0.35
	Romania	*1,082,488*	*2.78*
1,100,000	RCS AND RDS SA 2.50% REGS 05/02/2025	1,082,488	2.78
	Spain	*1,385,146*	*3.56*
1,400,000	BANCO SANTANDER SA 2.50% 18/03/2025	1,385,146	3.56
	Sweden	*3,742,886*	*9.62*
1,900,000	SAGAX AB 2.25% 13/03/2025	1,871,386	4.81
1,900,000	VOLVO CAR AB 2.00% 24/01/2025	1,871,500	4.81
	United Kingdom	*559,525*	*1.44*
200,000	BARCLAYS PLC VAR PERPETUAL GBP (ISIN XS1658012023)	234,426	0.60
350,000	HSBC HOLDINGS PLC VAR PERPETUAL USD (ISIN US404280AT69)	325,099	0.84
	United States of America	*4,005,819*	*10.30*
1,200,000	FORD MOTOR CREDIT CO LLC 4.535% 06/03/2025	1,404,220	3.61
1,700,000	GENERAL MOTORS FINANCIAL CO INC 1.694% 26/03/2025	1,673,701	4.30
459,000	JEFFERIES GROUP LLC 1.00% 19/07/2024	458,325	1.18
500,000	SPRINT CORPORATION 7.625% 15/02/2025	469,573	1.21
Shares/Units of UCITS/UCIS		**1,785,057**	**4.59**
	Shares/Units in investment funds	**1,785,057**	**4.59**
	France	*1,785,057*	*4.59*
17	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	1,785,057	4.59
Total securities portfolio		**38,503,728**	**98.99**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**9,326,250**	**97.98**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**9,039,009**	**94.96**
	Bonds	**9,039,009**	**94.96**
	Belgium	*293,049*	*3.08*
300,000	KBC GROUP SA/NV 0.625% 10/04/2025	293,049	3.08
	France	*3,019,816*	*31.73*
400,000	BNP PARIBAS CARDIF 1.00% 29/11/2024	394,716	4.15
500,000	BPCE SA 1.00% 01/04/2025	489,650	5.15
200,000	CREDIT AGRICOLE ASSURANCES SA VAR PERPETUAL EUR (ISIN FR0012444750)	198,384	2.08
460,000	CROWN EUROPEAN HOLDINGS 3.375% REGS 15/05/2025	456,241	4.79
200,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0011401751)	199,552	2.10
100,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013367612)	99,971	1.05
400,000	ELIS SA 1.00% 03/04/2025	390,888	4.11
250,000	ORANO SA 4.875% 23/09/2024	250,440	2.63
147,000	RCI BANQUE SA 1.625% 11/04/2025	144,522	1.52
400,000	SOCIETE GENERALE SA 2.625% 27/02/2025	395,452	4.15
	Germany	*325,545*	*3.42*
330,000	VOLKSWAGEN LEASING GMBH 1.375% 20/01/2025	325,545	3.42
	Italy	*1,990,490*	*20.91*
192,000	ENEL SPA VAR 24/05/2080	189,967	2.00
150,000	INTESA SANPAOLO SPA 2.125% 26/05/2025	147,890	1.55
1,000	ITALY BTP 0.35% 01/02/2025	982	0.01
800,000	ITALY BTP 1.45% 15/05/2025	786,200	8.26
1,000	ITALY BTP 1.45% 15/11/2024	992	0.01
1,000	ITALY BTP 2.50% 01/12/2024	995	0.01
1,000	ITALY BTP 3.75% 01/09/2024	1,000	0.01
1,000	ITALY BTP 5.00% 01/03/2025	1,009	0.01
341,000	LEONARDO SPA 4.875% 24/03/2025	343,338	3.61
375,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.625% 07/01/2025	370,638	3.89
150,000	UNIONE DI BANCHE ITALIAN 1.625% 21/04/2025	147,479	1.55
	Netherlands	*796,702*	*8.37*
186,000	ASR NEDERLAND NV VAR PERPETUAL	185,675	1.95
500,000	STELLANTIS NV 2.00% 20/03/2025	493,340	5.18
118,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.50% 01/03/2025	117,687	1.24
	Spain	*491,292*	*5.16*
400,000	CAIXABANK SA 0.375% 03/02/2025	392,016	4.12
100,000	CELLNEX TELECOM SA 2.875% 18/04/2025	99,276	1.04
	Sweden	*450,145*	*4.73*
457,000	VOLVO CAR AB 2.00% 24/01/2025	450,145	4.73
	United Kingdom	*839,797*	*8.82*
362,000	SSE PLC 1.25% 16/04/2025	354,959	3.73
487,000	STANDARD CHARTERED PLC 3.125% 19/11/2024	484,838	5.09
	United States of America	*832,173*	*8.74*
381,000	GENERAL MOTORS FINANCIAL CO INC 1.694% 26/03/2025	375,106	3.94
129,000	GOLDMAN SACHS GROUP INC 0.125% 19/08/2024	128,364	1.35
334,000	MYLAN INC 2.125% 23/05/2025	328,703	3.45
Shares/Units of UCITS/UCIS		**287,241**	**3.02**
	Shares/Units in investment funds	**287,241**	**3.02**
	France	*287,241*	*3.02*
3	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	287,241	3.02
Total securities portfolio		**9,326,250**	**97.98**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**28,128,596**	**100.20**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**27,338,155**	**97.38**
	Bonds	**27,338,155**	**97.38**
	France	*10,253,299*	*36.53*
1,000,000	BNP PARIBAS SA 2.375% 17/02/2025	988,720	3.52
600,000	CREDIT AGRICOLE ASSURANCES SA VAR PERPETUAL EUR (ISIN FR0012444750)	595,152	2.12
1,300,000	CREDIT AGRICOLE SA 4.375% 144A 17/03/2025	1,197,407	4.27
1,150,000	CROWN EUROPEAN HOLDINGS 3.375% REGS 15/05/2025	1,140,605	4.06
600,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0011401751)	598,656	2.13
1,400,000	ELIS SA 1.00% 03/04/2025	1,368,108	4.88
1,350,000	RCI BANQUE SA 1.625% 11/04/2025	1,327,239	4.73
300,000	RENAULT SA 1.25% 24/06/2025	291,630	1.04
700,000	SEB SA 1.375% 16/06/2025	683,704	2.44
1,400,000	SOCIETE GENERALE SA 4.25% 144A 14/04/2025	1,283,702	4.57
800,000	VALEO SA 1.50% 18/06/2025	778,376	2.77
	Germany	*795,252*	*2.83*
200,000	DEUTSCHE LUFTHANSA AG 2.875% 11/02/2025	198,696	0.71
600,000	LANDESBANK BADEN WUERTTEMBERG 3.625% 16/06/2025	596,556	2.12
	India	*922,799*	*3.29*
1,000,000	BHARTI AIRTEL LTD 4.375% REGS 10/06/2025	922,799	3.29
	Italy	*2,020,801*	*7.20*
1,000	ITALY BTP 0.35% 01/02/2025	982	0.00
1,000	ITALY BTP 1.45% 15/05/2025	983	0.00
1,000	ITALY BTP 1.45% 15/11/2024	992	0.00
1,151,000	ITALY BTP 1.50% 01/06/2025	1,130,039	4.04
1,000	ITALY BTP 2.50% 01/12/2024	995	0.00
1,000	ITALY BTP 5.00% 01/03/2025	1,009	0.00
250,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 23/04/2025	244,655	0.87
400,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.625% 07/01/2025	395,348	1.41
250,000	UNIONE DI BANCHE ITALIAN 1.625% 21/04/2025	245,798	0.88
	Netherlands	*2,571,474*	*9.16*
1,400,000	REDEXIS GAS FINANCE BV 1.875% 28/05/2025	1,375,906	4.90
500,000	STELLANTIS NV 2.00% 20/03/2025	493,340	1.76
111,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.50% 01/03/2025	110,706	0.39
600,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2187689034)	591,522	2.11
	Spain	*2,656,754*	*9.46*
1,000,000	BANCO SANTANDER SA 2.50% 18/03/2025	989,390	3.52
500,000	CAIXABANK SA 0.375% 03/02/2025	490,020	1.75
1,200,000	MERLIN PROPERTIES SOCIMI SA 1.75% 26/05/2025	1,177,344	4.19
	Sweden	*2,265,643*	*8.07*
1,100,000	SCANIA CV AB 2.25% 03/06/2025	1,083,643	3.86
1,200,000	VOLVO CAR AB 2.00% 24/01/2025	1,182,000	4.21
	United Kingdom	*2,063,976*	*7.35*
600,000	BRITISH TELECOMMUNICATIONS PLC VAR 18/08/2080	581,958	2.07
1,100,000	HSBC HOLDINGS PLC 3.00% 30/06/2025	1,089,550	3.88
400,000	LLOYDS BANK CORPORATE MARKET 0.375% 28/01/2025	392,468	1.40
	United States of America	*3,788,157*	*13.49*
1,350,000	ENERGY TRANSFER OPERATING LP 2.90% 15/05/2025	1,228,925	4.38
1,200,000	GENERAL MOTORS FINANCIAL CO INC 1.694% 26/03/2025	1,181,436	4.21
1,400,000	MYLAN INC 2.125% 23/05/2025	1,377,796	4.90
Shares/Units of UCITS/UCIS		**790,441**	**2.82**
	Shares/Units in investment funds	**790,441**	**2.82**
	France	*790,441*	*2.82*
0.001	AMUNDI EUR LIQUIDITY SRI FCP	1,054	0.00
8	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	789,387	2.82
Total securities portfolio		**28,128,596**	**100.20**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**39,803,313**	**95.27**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**39,802,153**	**95.27**
	Bonds	**39,802,153**	**95.27**
	Bermuda	*740,725*	*1.77*
800,000	AIRCASTLE LTD 5.25% 144A 11/08/2025	740,725	1.77
	Cayman Islands	*798,679*	*1.91*
900,000	COUNTRY GARDEN HOLDINGS CO LTD 0% 08/04/2026 DEFAULTED	69,397	0.17
800,000	LAMAR FUNDING LTD 3.958% 144A 07/05/2025	729,282	1.74
	France	*12,013,359*	*28.76*
700,000	BNP PARIBAS SA 2.375% 17/02/2025	692,104	1.66
1,800,000	BPCE SA 4.50% 144A 15/03/2025	1,657,152	3.97
1,900,000	CREDIT AGRICOLE SA 4.375% 144A 17/03/2025	1,750,056	4.19
1,000,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0011401751)	997,760	2.39
1,700,000	ELIS SA 1.00% 03/04/2025	1,661,274	3.98
1,050,000	RCI BANQUE SA 1.625% 11/04/2025	1,032,297	2.47
400,000	RENAULT SA 1.25% 24/06/2025	388,840	0.93
700,000	SEB SA 1.375% 16/06/2025	683,704	1.64
1,950,000	SOCIETE GENERALE SA 4.25% 144A 14/04/2025	1,788,014	4.27
1,400,000	VALEO SA 1.50% 18/06/2025	1,362,158	3.26
	Germany	*3,998,737*	*9.57*
300,000	CONTINENTAL AG 0.375% 27/06/2025	290,388	0.70
1,300,000	DEUTSCHE BANK AG 2.625% 16/12/2024	1,511,977	3.61
800,000	HAMBURG COMMERCIAL BANK AG 6.25% 18/11/2024	804,408	1.93
1,400,000	LANDESBANK BADEN WUERTTEMBERG 3.625% 16/06/2025	1,391,964	3.33
	India	*922,799*	*2.21*
1,000,000	BHARTI AIRTEL LTD 4.375% REGS 10/06/2025	922,799	2.21
	Italy	*2,820,048*	*6.75*
300,000	INTESA SANPAOLO VITA S P A VAR PERPETUAL	298,506	0.71
1,000	ITALY BTP 0.35% 01/02/2025	982	0.00
1,000	ITALY BTP 1.45% 15/05/2025	983	0.00
1,000	ITALY BTP 1.50% 01/06/2025	982	0.00
1,075,000	ITALY BTP 1.85% 01/07/2025	1,057,616	2.54
1,000	ITALY BTP 2.50% 01/12/2024	995	0.00
1,000	ITALY BTP 5.00% 01/03/2025	1,009	0.00
1,500,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 15/07/2025	1,458,975	3.50
	Japan	*715,256*	*1.71*
800,000	MITSUBISHI UFJ FINANCIAL GROUP INC 1.412% 17/07/2025	715,256	1.71
	Netherlands	*4,896,837*	*11.72*
1,700,000	NE PROPERTY COOPERATIEF U.A. 1.75% 23/11/2024	1,677,968	4.01
900,000	STELLANTIS NV 2.00% 20/03/2025	888,012	2.13
1,198,000	SYNGENTA FINANCE NV 4.892% 144A 24/04/2025	1,106,620	2.65
239,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.50% 01/03/2025	238,367	0.57
1,000,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2187689034)	985,870	2.36
	Portugal	*972,500*	*2.33*
1,000,000	EDP ENERGIAS DE PORTUGAL VAR 20/07/2080	972,500	2.33
	Spain	*3,778,677*	*9.04*
600,000	ABANCA CORPORACION BANCARIA SA VAR 18/05/2026	607,356	1.45
1,300,000	ABERTIS INFRAESTRUCTURAS SA 0.625% 15/07/2025	1,259,089	3.01
400,000	CAIXABANK SA VAR 17/04/2030	391,496	0.94
1,550,000	MERLIN PROPERTIES SOCIMI SA 1.75% 26/05/2025	1,520,736	3.64
	United Kingdom	*969,930*	*2.32*
1,000,000	BRITISH TELECOMMUNICATIONS PLC VAR 18/08/2080	969,930	2.32
	United States of America	*7,174,606*	*17.18*
800,000	AT&T INC VAR PERPETUAL	783,784	1.88
800,000	ENERGY TRANSFER OPERATING LP 2.90% 15/05/2025	728,252	1.74
1,200,000	GENERAL MOTORS FINANCIAL CO INC 1.694% 26/03/2025	1,181,436	2.83
1,800,000	MERCEDES BENZ FINANCE NORTH AMERICA LLC 3.50% 144A 03/08/2025	1,646,460	3.94
700,000	MPLX LP 4.875% 01/06/2025	647,547	1.55
1,000,000	MYLAN INC 2.125% 23/05/2025	984,140	2.36
1,300,000	WEA FINANCE LLC/WESTFIELD UK AND EUROPE FIN 3.75% 144A 17/09/2024	1,202,987	2.88
Shares/Units of UCITS/UCIS		**1,160**	**0.00**
	Shares/Units in investment funds	**1,160**	**0.00**
	France	*1,160*	*0.00*
0.001	AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XM0)	1,055	0.00
0.001	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	105	0.00
Total securities portfolio		**39,803,313**	**95.27**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**37,991,709**	**97.40**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**37,598,064**	**96.39**
	Bonds	**37,598,064**	**96.39**
	Belgium	*194,208*	*0.50*
200,000	KBC GROUP SA/NV VAR PERPETUAL EUR (ISIN BE0002592708)	194,208	0.50
	Bermuda	*649,010*	*1.66*
700,000	AIRCASTLE LTD 5.25% 144A 11/08/2025	649,010	1.66
	Canada	*736,829*	*1.89*
800,000	TRANSCANADA TRUST VAR 20/05/2075	736,829	1.89
	Cayman Islands	*51,484*	*0.13*
650,000	COUNTRY GARDEN HOLDINGS CO LTD 0% 17/09/2025 DEFAULTED	51,484	0.13
	France	*8,264,333*	*21.19*
500,000	ACCOR SA VAR 04/02/2026	484,920	1.24
1,250,000	CREDIT AGRICOLE SA 2.70% 15/07/2025	1,233,637	3.16
600,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0011401751)	599,862	1.54
400,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013367612)	399,928	1.03
800,000	ELIS SA 1.00% 03/04/2025	782,664	2.01
531,000	FORVIA 3.75% 15/06/2028	512,367	1.31
300,000	ICADE SA 1.125% 17/11/2025	289,590	0.74
300,000	MERCIALYS 1.80% 27/02/2026	288,402	0.74
850,000	RCI BANQUE SA 1.625% 11/04/2025	836,256	2.14
1,000,000	SEB SA 1.375% 16/06/2025	977,510	2.51
1,500,000	SOCIETE GENERALE SA 4.75% 144A 24/11/2025	1,372,262	3.52
500,000	VALEO SA 1.50% 18/06/2025	486,935	1.25
	Germany	*4,312,299*	*11.06*
700,000	HAMBURG COMMERCIAL BANK AG 6.25% 18/11/2024	704,760	1.81
1,250,000	LANDESBANK BADEN WUERTTEMBERG 3.625% 16/06/2025	1,245,350	3.19
800,000	SCHAEFFLER AG 2.75% 12/10/2025	787,008	2.02
300,000	VOLKSWAGEN LEASING GMBH 1.625% 15/08/2025	293,316	0.75
1,300,000	ZF FINANCE GMBH 3.00% 21/09/2025	1,281,865	3.29
	India	*830,721*	*2.13*
900,000	BHARTI AIRTEL LTD 4.375% 144A 10/06/2025	830,721	2.13
	Italy	*3,204,080*	*8.21*
650,000	INTESA SANPAOLO SPA 2.855% 23/04/2025	643,948	1.65
1,200,000	ITALIAN REPUBLIC 3.60% 29/09/2025	1,201,188	3.09
1,000	ITALY BTP 0.35% 01/02/2025	982	0.00
1,000	ITALY BTP 1.45% 15/05/2025	983	0.00
1,000	ITALY BTP 1.45% 15/11/2024	992	0.00
20,000	ITALY BTP 1.50% 01/06/2025	19,638	0.05
1,000	ITALY BTP 2.50% 01/12/2024	995	0.00
1,000	ITALY BTP 5.00% 01/03/2025	1,009	0.00
650,000	SACE SPA VAR PERPETUAL	639,210	1.64
700,000	UNICREDIT SPA VAR 23/09/2029	695,135	1.78
	Luxembourg	*2,540,847*	*6.51*
300,000	CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS1982704824)	191,241	0.49
1,250,000	LOGICOR FINANCING SARL 2.25% 13/05/2025	1,227,613	3.14
738,000	SIMON INTERNATIONAL FINANCE SCA 1.25% 13/05/2025	721,085	1.85
400,000	TRATON FINANCE LUXEMBOURG SA 4.125% 22/11/2025	400,908	1.03
	Netherlands	*3,913,475*	*10.03*
200,000	ABN AMRO BANK NV VAR PERPETUAL EUR (ISIN XS2131567138)	195,192	0.50
900,000	NIBC BANK NV 0.875% 08/07/2025	873,630	2.24
1,100,000	REDEXIS GAS FINANCE BV 1.875% 28/05/2025	1,081,531	2.77
400,000	STELLANTIS NV 2.00% 20/03/2025	394,924	1.01
600,000	SUEDZUCKER INTERNATIONAL FINANCE BV 1.00% 28/11/2025	577,926	1.48
800,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2187689034)	790,272	2.03
	Singapore	*732,216*	*1.88*
800,000	BOC AVIATION LTD 3.25% 144A 29/04/2025	732,216	1.88
	Spain	*5,098,319*	*13.07*
300,000	ABANCA CORPORACION BANCARIA SA VAR 18/05/2026	303,786	0.78
600,000	ABERTIS INFRAESTRUCTURAS SA 0.625% 15/07/2025	581,334	1.49
1,600,000	BANCO SANTANDER SA 5.179% 19/11/2025	1,479,553	3.79
1,500,000	INMOBILIARIA COLONIAL SOCIMI SA 1.625% 28/11/2025	1,457,475	3.74
1,300,000	MERLIN PROPERTIES SOCIMI SA 1.75% 26/05/2025	1,276,171	3.27
	Sweden	*1,774,157*	*4.55*
1,300,000	SCANIA CV AB 2.25% 03/06/2025	1,281,137	3.29
500,000	VOLVO CAR AB 2.00% 24/01/2025	493,020	1.26
	United Kingdom	*1,466,240*	*3.76*
200,000	BARCLAYS PLC VAR PERPETUAL GBP (ISIN XS1998799792)	234,258	0.60
400,000	LLOYDS BANK PLC 4.50% 04/11/2024	370,520	0.95
300,000	LLOYDS BANKING GROUP PLC VAR PERPETUAL USD	280,616	0.72
500,000	VODAFONE GROUP PLC VAR 03/10/2078 GBP	580,846	1.49
	United States of America	*3,829,846*	*9.82*
700,000	DELL INTERNATIONAL LLC EMC CORP 5.85% 15/07/2025	654,816	1.68
700,000	FORD MOTOR CREDIT CO LLC 2.33% 25/11/2025	684,628	1.76
1,500,000	GENERAL MOTORS CO 6.125% 01/10/2025	1,407,474	3.60
1,100,000	MYLAN INC 2.125% 23/05/2025	1,082,928	2.78

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Shares/Units of UCITS/UCIS		**393,645**	**1.01**
	Shares/Units in investment funds	**393,645**	**1.01**
	France	*393,645*	*1.01*
0.001	AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XM0)	1,054	0.00
4	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	392,591	1.01
Total securities portfolio		**37,991,709**	**97.40**

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Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**19,106,410**	**97.93**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**18,560,737**	**95.13**
	Bonds	**18,560,737**	**95.13**
	Austria	*205,280*	*1.05*
200,000	OMV AG VAR PERPETUAL	205,280	1.05
	Bermuda	*463,578*	*2.38*
500,000	AIRCASTLE LTD 5.25% 144A 11/08/2025	463,578	2.38
	Canada	*184,207*	*0.94*
200,000	TRANSCANADA TRUST VAR 20/05/2075	184,207	0.94
	Cayman Islands	*209,082*	*1.07*
200,000	BANCO DO BRASIL SA GRAND CAYMAN BRANCH 4.625% 144A 15/01/2025	185,244	0.95
300,000	COUNTRY GARDEN HOLDINGS CO LTD 0% 22/10/2025	23,838	0.12
	China	*277,845*	*1.42*
300,000	INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD 4.875% 144A 21/09/2025	277,845	1.42
	France	*4,395,328*	*22.52*
400,000	BNP PARIBAS SA 4.375% 144A 28/09/2025	366,746	1.88
620,000	CREDIT AGRICOLE SA 3.00% 21/12/2025	612,363	3.14
300,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0011401751)	299,931	1.54
300,000	ELIS SA 1.00% 03/04/2025	293,499	1.50
600,000	ELO 2.375% 25/04/2025	587,148	3.01
400,000	LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE VAR PERPETUAL EUR (ISIN XS1155697243)	399,904	2.05
270,000	RCI BANQUE SA 4.125% 01/12/2025	270,780	1.39
450,000	RENAULT SA 1.00% 28/11/2025	431,730	2.21
600,000	SOCIETE GENERALE SA 4.75% 144A 24/11/2025	548,905	2.81
600,000	VALEO SA 1.50% 18/06/2025	584,322	2.99
	Germany	*1,244,414*	*6.38*
300,000	HAMBURG COMMERCIAL BANK AG 6.25% 18/11/2024	302,040	1.55
550,000	LANDESBANK BADEN WUERTTEMBERG 3.625% 16/06/2025	547,954	2.81
400,000	ZF FINANCE GMBH 3.00% 21/09/2025	394,420	2.02
	Ireland	*394,364*	*2.02*
400,000	AIB GROUP PLC 2.25% 03/07/2025	394,364	2.02
	Italy	*3,266,400*	*16.74*
400,000	ASSICURAZIONI GENERALI SPA VAR PERPETUAL	399,588	2.04
250,000	ITALIAN REPUBLIC 3.60% 29/09/2025	250,248	1.28
1,000	ITALY BTP 0.35% 01/02/2025	982	0.01
1,000	ITALY BTP 1.45% 15/05/2025	983	0.01
1,000	ITALY BTP 1.50% 01/06/2025	982	0.01
1,000	ITALY BTP 2.50% 01/12/2024	995	0.01
1,050,000	ITALY BTP 2.50% 15/11/2025	1,037,400	5.31
1,000	ITALY BTP 5.00% 01/03/2025	1,009	0.01
550,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 15/07/2025	535,139	2.73
200,000	SACE SPA VAR PERPETUAL	196,680	1.01
300,000	TELECOM ITALIA SPA 2.75% 15/04/2025	296,205	1.52
350,000	UNICREDIT SPA VAR 23/09/2029	347,567	1.78
200,000	UNIPOL GRUPPO SPA 3.00% 18/03/2025	198,622	1.02
	Japan	*183,162*	*0.94*
200,000	MIZUHO FINANCIAL GROUP INC 4.353% 144A 20/10/2025	183,162	0.94
	Jersey	*583,464*	*2.99*
600,000	HEATHROW FUNDING LTD 1.50% 12/10/2025	583,464	2.99
	Luxembourg	*1,119,674*	*5.74*
200,000	CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS1982704824)	127,494	0.65
500,000	LOGICOR FINANCING SARL 2.25% 13/05/2025	491,045	2.52
500,000	TRATON FINANCE LUXEMBOURG SA 4.125% 22/11/2025	501,135	2.57
	Netherlands	*1,445,984*	*7.41*
200,000	ABN AMRO BANK NV 4.75% 144A 28/07/2025	184,308	0.94
300,000	LOUIS DREYFUS COMPANY FINANCE B V 2.375% 27/11/2025	293,571	1.50
400,000	NIBC BANK NV 6.375% 01/12/2025	412,472	2.11
600,000	SYNGENTA FINANCE NV 4.892% 144A 24/04/2025	555,633	2.86
	Singapore	*183,054*	*0.94*
200,000	BOC AVIATION LTD 3.25% 144A 29/04/2025	183,054	0.94
	Spain	*1,897,657*	*9.73*
200,000	ABANCA CORPORACION BANCARIA SA VAR 18/05/2026	202,524	1.04
500,000	ABERTIS INFRAESTRUCTURAS SA 0.625% 15/07/2025	484,445	2.48
200,000	BANCO SANTANDER SA 5.179% 19/11/2025	184,944	0.95
500,000	INMOBILIARIA COLONIAL SOCIMI SA 1.625% 28/11/2025	485,825	2.49
550,000	MERLIN PROPERTIES SOCIMI SA 1.75% 26/05/2025	539,919	2.77
	Sweden	*493,020*	*2.53*
500,000	VOLVO CAR AB 2.00% 24/01/2025	493,020	2.53
	United Kingdom	*873,647*	*4.48*
400,000	HSBC HOLDINGS PLC 4.25% 18/08/2025	366,761	1.88
150,000	LLOYDS BANKING GROUP PLC VAR PERPETUAL USD	140,308	0.72
400,000	LLOYDS BANKING GROUP PLC 4.582% 10/12/2025	366,578	1.88
	United States of America	*1,140,577*	*5.85*
550,000	FORD MOTOR CREDIT CO LLC 5.125% 16/06/2025	509,422	2.61
250,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.325% 24/03/2025	237,363	1.22

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
400,000	MYLAN INC 2.125% 23/05/2025	393,792	2.02
Shares/Units of UCITS/UCIS		**545,673**	**2.80**
	Shares/Units in investment funds	**545,673**	**2.80**
	France	*545,673*	*2.80*
5	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	545,673	2.80
Total securities portfolio		**19,106,410**	**97.93**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**28,237,549**	**98.78**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**27,097,628**	**94.79**
	Bonds	**27,097,628**	**94.79**
	Austria	*513,200*	*1.80*
500,000	OMV AG VAR PERPETUAL	513,200	1.80
	Bermuda	*927,157*	*3.24*
1,000,000	AIRCASTLE LTD 5.25% 144A 11/08/2025	927,157	3.24
	Cayman Islands	*31,716*	*0.11*
400,000	COUNTRY GARDEN HOLDINGS CO LTD 0% 06/02/2026 DEFAULTED	31,716	0.11
	Denmark	*139,845*	*0.49*
150,000	DANSKE BANK AS VAR PERPETUAL	139,845	0.49
	France	*5,051,304*	*17.67*
700,000	ACCOR SA VAR 04/02/2026	678,888	2.37
300,000	ARVAL SERVICE LEASE SA 3.375% 04/01/2026	297,420	1.04
150,000	BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1R15XK367)	139,937	0.49
500,000	CREDIT MUTUEL ARKEA SACCV 0.01% 28/01/2026	472,650	1.65
550,000	CROWN EUROPEAN HOLDINGS 2.875% REGS 01/02/2026	539,968	1.89
500,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0011697028)	496,845	1.74
900,000	ELO 2.875% 29/01/2026	864,531	3.02
400,000	LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE VAR PERPETUAL EUR (ISIN XS1155697243)	399,904	1.40
200,000	RCI BANQUE SA 4.125% 01/12/2025	200,578	0.70
1,050,000	SOCIETE GENERALE SA 4.75% 144A 24/11/2025	960,583	3.37
	Germany	*3,084,849*	*10.79*
800,000	DEUTSCHE BANK AG 2.625% 12/02/2026	785,816	2.75
500,000	HAMBURG COMMERCIAL BANK AG 3.625% 30/01/2026	499,260	1.75
700,000	LANDESBANK BADEN WUERTTEMBERG 3.625% 16/06/2025	697,396	2.44
200,000	SCHAEFFLER AG 2.75% 12/10/2025	196,752	0.69
900,000	VOLKSWAGEN BANK GMBH 4.25% 07/01/2026	905,625	3.16
	Ireland	*170,915*	*0.60*
170,000	CA AUTO BANK SPA FRN 26/01/2026	170,915	0.60
	Italy	*3,262,956*	*11.41*
200,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124979753)	195,576	0.68
300,000	INTESA SANPAOLO SPA 0.625% 24/02/2026	284,622	1.00
1,000	ITALY BTP 0.35% 01/02/2025	982	0.00
1,000	ITALY BTP 1.45% 15/05/2025	983	0.00
1,000	ITALY BTP 1.50% 01/06/2025	982	0.00
1,051,000	ITALY BTP 2.00% 01/12/2025	1,030,757	3.62
1,000	ITALY BTP 2.50% 15/11/2025	988	0.00
1,000	ITALY BTP 5.00% 01/03/2025	1,009	0.00
550,000	LEONARDO SPA 2.375% 08/01/2026	538,659	1.88
700,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 0.875% 15/01/2026	670,019	2.35
550,000	TELECOM ITALIA SPA 2.875% 28/01/2026 EUR (ISIN XS2798883240)	538,379	1.88
	Jersey	*385,988*	*1.35*
400,000	GAZIT HERCULES 2020 LIMITED VAR 11/09/2025	385,988	1.35
	Luxembourg	*551,063*	*1.93*
550,000	CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS1982704824)	350,609	1.23
200,000	TRATON FINANCE LUXEMBOURG SA 4.125% 22/11/2025	200,454	0.70
	Netherlands	*4,743,142*	*16.59*
200,000	ABN AMRO BANK NV VAR PERPETUAL EUR (ISIN XS2131567138)	195,192	0.68
200,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1877860533)	196,370	0.69
500,000	EDP FINANCE BV 1.625% 26/01/2026	485,600	1.70
700,000	IBERDROLA INTERNATIONAL BV VAR PERPETUAL EUR (ISIN XS2244941063)	672,112	2.35
1,000,000	NIBC BANK NV 6.375% 01/12/2025	1,031,180	3.60
150,000	OCI N V 3.625% REGS 15/10/2025	133,780	0.47
140,000	PROSUS NV 1.207% REGS 19/01/2026	134,065	0.47
350,000	SUEDZUCKER INTERNATIONAL FINANCE BV 1.00% 28/11/2025	337,123	1.18
700,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2187689034)	691,488	2.42
900,000	ZF EUROPE FINANCE BV 2.00% 23/02/2026	866,232	3.03
	Spain	*1,420,415*	*4.97*
300,000	ABANCA CORPORACION BANCARIA SA VAR 18/05/2026	303,786	1.06
200,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2102912966)	191,908	0.67
1,000,000	BANCO SANTANDER SA 5.179% 19/11/2025	924,721	3.24
	Sweden	*323,495*	*1.13*
350,000	AKELIUS RESIDENTIAL PROPERTY VAR 17/05/2081	323,495	1.13
	United Kingdom	*1,879,287*	*6.57*
150,000	BARCLAYS BANK PLC LONDON VAR PERPETUAL GBP	172,437	0.60
250,000	INTERNATIONAL GAME TECHNOLOGY PLC 2.375% REGS 15/04/2028	235,428	0.82
1,000,000	LLOYDS BANKING GROUP PLC 4.582% 10/12/2025	916,444	3.21
550,000	ROLLS ROYCE GROUP PLC 4.625% REGS 16/02/2026	554,978	1.94
	United States of America	*4,612,296*	*16.14*
900,000	DXC TECHNOLOGY COMPANY 1.75% 15/01/2026	875,313	3.06
350,000	ENERGY TRANSFER PARTNERS LP 4.75% 15/01/2026	322,852	1.13
950,000	FORD MOTOR CREDIT CO LLC 2.386% 17/02/2026	927,333	3.25

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Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
755,000	GENERAL MOTORS FINANCIAL CO INC 0.85% 26/02/2026	721,651	2.52
600,000	HOST HOTELS AND RESORTS LP 4.00% 15/06/2025	550,808	1.93
550,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.325% 24/03/2025	522,198	1.83
750,000	PVH CORP 4.625% 10/07/2025	692,141	2.42
Shares/Units of UCITS/UCIS		**1,139,921**	**3.99**
	Shares/Units in investment funds	**1,139,921**	**3.99**
	France	*1,139,921*	*3.99*
11	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	1,139,921	3.99
Total securities portfolio		**28,237,549**	**98.78**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**405,034,869**	**97.82**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**402,417,317**	**97.19**
	Bonds	**402,417,317**	**97.19**
	Austria	*10,956,369*	*2.65*
7,500,000	CA IMMOBILIEN ANLAGEN AG 0.875% 05/02/2027	6,875,325	1.66
4,400,000	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	4,081,044	0.99
	Belgium	*5,824,224*	*1.41*
6,300,000	VGP SA 1.625% 17/01/2027	5,824,224	1.41
	Czech Republic	*1,962,757*	*0.47*
1,900,000	CESKA SPORITEINA A S VAR 08/03/2028	1,962,757	0.47
	Finland	*14,812,319*	*3.58*
3,200,000	BALDER FINLAND OYJ 1.00% 18/01/2027	2,909,472	0.70
5,600,000	INDUSTRIAL POWER CORPORATION 2.625% 31/03/2027	5,430,992	1.31
6,900,000	KOJAMO PLC 1.875% 27/05/2027	6,471,855	1.57
	France	*65,585,416*	*15.83*
6,600,000	ARGAN 1.011% 17/11/2026	6,086,586	1.47
4,450,000	BNP PARIBAS SA VAR 144A PERPETUAL USD (ISIN US05565AB286)	3,740,741	0.90
1,500,000	BPCE SA 0% 25/06/2026	2,163,465	0.52
7,400,000	COVIVIO SA 1.50% 21/06/2027	6,919,370	1.67
7,100,000	CREDIT AGRICOLE SA 2.625% 17/03/2027	6,886,574	1.66
2,100,000	CROWN EUROPEAN HOLDINGS 2.875% REGS 01/02/2026	2,061,696	0.50
7,800,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013534351)	7,280,832	1.76
5,400,000	ELO 3.25% 23/07/2027	4,975,290	1.20
3,600,000	EUTELSAT SA 2.25% 13/07/2027	3,172,392	0.77
3,100,000	FORVIA 2.75% 15/02/2027	2,964,189	0.72
4,200,000	ILIAD SA 2.375% 17/06/2026	4,057,788	0.98
1,400,000	ILIAD SA 5.375% 14/06/2027	1,426,502	0.34
1,800,000	LOXAM SAS 4.50% REGS 15/02/2027	1,791,324	0.43
1,500,000	ORANO SA 3.375% 23/04/2026	1,487,325	0.36
6,800,000	RCI BANQUE SA 1.125% 15/01/2027	6,394,856	1.54
2,000,000	RCI BANQUE SA 4.50% 06/04/2027	2,034,500	0.49
2,200,000	SPIE SA 2.625% 18/06/2026	2,141,986	0.52
	Germany	*42,660,549*	*10.30*
4,000,000	BAYERISCHE LANDESBANK 4.25% 21/06/2027	4,072,160	0.98
5,900,000	BERTELSMANN SE & CO VAR 23/04/2075	5,751,261	1.39
4,200,000	CECONOMY AG 1.75% 24/06/2026	4,044,012	0.98
7,200,000	ENBW ENERGIE BADEN-WUERTTEMBERG VAR 05/08/2079	6,578,640	1.58
5,500,000	IHO VERWALTUNGS GMBH 3.875% REGS 15/05/2027	5,409,140	1.31
6,600,000	LANDESBANK BADEN WUERTTEMBERG 2.875% 28/09/2026	6,425,034	1.55
4,600,000	SCHAEFFLER AG 2.875% 26/03/2027	4,472,074	1.08
6,200,000	ZF FINANCE GMBH 2.75% 25/05/2027	5,908,228	1.43
	Ireland	*4,630,551*	*1.12*
3,900,000	CA AUTO BANK SPA 6.00% 06/12/2026	4,630,551	1.12
	Israel	*2,640,816*	*0.64*
2,700,000	TEVA PHARMACEUTICAL INDUSTRIES LTD 3.75% 09/05/2027	2,640,816	0.64
	Italy	*59,192,483*	*14.30*
5,800,000	AUTOSTRADE PER ITALIA SPA 1.75% 01/02/2027	5,520,846	1.33
2,800,000	CASSA DEPOSITI E PRESTITI SPA 5.75% REGS 05/05/2026	2,603,954	0.63
5,000,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217)	4,504,550	1.09
1,500,000	FERROVIE DELLO STATO ITALIANE SPA 3.75% 14/04/2027	1,506,720	0.36
4,000,000	INTESA SANPAOLO SPA VAR 08/03/2028	4,116,760	0.99
19,850,000	ITALY BTP 2.05% 01/08/2027	19,091,532	4.62
1,950,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 13/09/2027	1,991,808	0.48
6,200,000	MUNDYS SPA 1.875% 13/07/2027	5,782,678	1.40
5,200,000	TELECOM ITALIA SPA 2.375% 12/10/2027	4,861,168	1.17
5,500,000	UNICREDIT SPA VAR 11/06/2028	5,493,895	1.33
3,900,000	UNICREDIT SPA VAR 15/01/2032	3,718,572	0.90
	Japan	*4,563,168*	*1.10*
4,800,000	SOFTBANK GROUP CORP 2.875% 06/01/2027	4,563,168	1.10
	Luxembourg	*39,130,905*	*9.45*
4,600,000	AROUNDTOWN SA VAR PERPETUAL EUR (ISIN XS2287744721)	2,329,486	0.56
5,500,000	AROUNDTOWN SA 0.375% 15/04/2027	4,774,275	1.15
7,100,000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1.25% 26/04/2027	6,515,528	1.58
5,400,000	CPI PROPERTY GROUP S.A. 1.625% 23/04/2027	4,831,974	1.17
6,700,000	GRAND CITY PROPERTIES S A 1.50% 22/02/2027	6,189,259	1.49
3,600,000	HEIDELBERGCEMENT FIN 1.50% 14/06/2027	3,428,820	0.83
5,600,000	HOLCIM FINANCE LUXEMBOURG SA 0.125% 19/07/2027	5,063,688	1.22
6,500,000	LOGICOR FINANCING SARL 1.625% 15/07/2027	5,997,875	1.45
	Netherlands	*60,540,273*	*14.61*
3,100,000	DUFRY ONE BONDS 2.00% 15/02/2027	2,918,433	0.70
6,100,000	JAB HOLDINGS BV 2.50% 17/04/2027	5,924,991	1.43
2,550,000	LEASEPLAN CORPORATION NV 0.25% 07/09/2026	2,375,019	0.57
6,800,000	NE PROPERTY COOPERATIEF U.A. 3.375% 14/07/2027	6,614,632	1.60
6,700,000	NIBC BANK NV 0.875% 24/06/2027	6,185,708	1.49
3,300,000	PPF ARENA 1 BV 3.125% 27/03/2026	3,243,339	0.78
2,600,000	Q PARK HOLDING I BV 2.00% REGS 01/03/2027	2,451,722	0.59
6,500,000	REDEXIS GAS FINANCE BV 1.875% 27/04/2027	6,152,640	1.49
6,600,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2056371334)	6,257,988	1.51
8,500,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1629774230)	8,211,000	1.98
5,300,000	VONOVIA FINANCE B.V 1.75% 25/01/2027	5,046,289	1.22
5,400,000	WPC EUROBOND BV 2.125% 15/04/2027	5,158,512	1.25

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
	Portugal	*2,392,962*	*0.58*
2,600,000	EDP ENERGIAS DE PORTUGAL VAR 14/03/2082	2,392,962	0.58
	Spain	*35,714,836*	*8.63*
6,900,000	BANCO BILBAO VIZCAYA ARGENTARIA 3.50% 10/02/2027	6,861,636	1.66
6,900,000	BANCO SANTANDER SA 3.125% 19/01/2027	6,803,952	1.64
4,000,000	CAIXABANK SA VAR REGS 13/09/2027	3,803,350	0.92
6,000,000	CELLNEX TELECOM SA 1.00% 20/04/2027	5,588,580	1.35
7,200,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 1.50% 04/07/2027	6,703,272	1.62
6,200,000	MERLIN PROPERTIES SOCIMI SA 2.375% 13/07/2027	5,954,046	1.44
	Sweden	*9,731,241*	*2.35*
4,500,000	TELEFON AB LM ERICSSON 1.125% 08/02/2027	4,219,965	1.02
5,800,000	VOLVO CAR AB 2.50% 07/10/2027	5,511,276	1.33
	Switzerland	*1,430,380*	*0.35*
1,400,000	UBS GROUP INC VAR 17/03/2028	1,430,380	0.35
	United Kingdom	*11,493,018*	*2.78*
6,400,000	INTERCONTINENTAL HOTELS GROUP PLC 2.125% 15/05/2027	6,144,000	1.49
4,200,000	INTERNATIONAL GAME TECHNOLOGY PLC 3.50% REGS 15/06/2026	4,149,726	1.00
1,200,000	MITSUBISHI HITACHI CAPITAL UK PLC 3.733% 02/02/2027	1,199,292	0.29
	United States of America	*29,155,050*	*7.04*
1,278,000	AMERICAN INTERNATIONAL GROUP INC 1.875% 21/06/2027	1,216,132	0.29
4,800,000	AMERICAN TOWER CORP 0.40% 15/02/2027	4,410,768	1.07
5,900,000	BALL CORP 1.50% 15/03/2027	5,523,757	1.33
3,950,000	FORD MOTOR CREDIT CO LLC 2.386% 17/02/2026	3,855,753	0.93
7,100,000	GENERAL MOTORS FINANCIAL CO INC 0.60% 20/05/2027	6,519,007	1.58
2,700,000	LEVI STRAUSS CO 3.375% 15/03/2027	2,645,865	0.64
3,600,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 0.993% 15/10/2026	2,873,268	0.69
2,100,000	NETFLIX INC 3.625% 15/05/2027	2,110,500	0.51
Shares/Units of UCITS/UCIS		**2,617,552**	**0.63**
	Shares/Units in investment funds	**2,617,552**	**0.63**
	France	*2,617,552*	*0.63*
0.001	AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XM0)	1,054	0.00
25	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	2,616,498	0.63
Total securities portfolio		**405,034,869**	**97.82**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**1,168,195,685**	**98.75**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,155,877,020**	**97.71**
	Bonds	**1,155,877,020**	**97.71**
	Austria	*4,607,356*	*0.39*
5,200,000	RAIFFEISEN BANK INTERNATIONAL AG 0.05% 01/09/2027	4,607,356	0.39
	Belgium	*4,622,400*	*0.39*
5,000,000	VGP SA 1.625% 17/01/2027	4,622,400	0.39
	Czech Republic	*6,294,682*	*0.53*
1,900,000	CESKA SPORITEINA A S VAR 08/03/2028	1,962,757	0.17
4,500,000	CEZ AS 2.375% 06/04/2027	4,331,925	0.36
	Finland	*19,572,171*	*1.65*
10,800,000	INDUSTRIAL POWER CORPORATION 2.625% 31/03/2027	10,474,056	0.88
9,700,000	KOJAMO PLC 1.875% 27/05/2027	9,098,115	0.77
	France	*163,964,469*	*13.86*
11,700,000	ARGAN 1.011% 17/11/2026	10,789,857	0.90
500,000	ARKEMA SA 1.50% 20/04/2027	474,315	0.04
8,400,000	AYVENS 4.00% 05/07/2027	8,477,028	0.72
8,600,000	BANQUE FEDERAL CRED MUTUEL 3.125% 14/09/2027	8,472,548	0.72
4,500,000	CARREFOUR BANQUE 4.079% 05/05/2027	4,531,455	0.38
8,000,000	CREDIT AGRICOLE SA 3.375% 28/07/2027	7,949,120	0.67
8,500,000	CREDIT MUTUEL ARKEA SACCV 3.375% 19/09/2027	8,442,115	0.71
13,000,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013464922)	11,956,490	1.00
9,200,000	ELO 3.25% 23/07/2027	8,476,420	0.72
8,000,000	ENGIE SA 0.375% 11/06/2027	7,317,760	0.62
6,000,000	EUTELSAT SA 2.25% 13/07/2027	5,287,320	0.45
10,600,000	FORVIA 2.75% 15/02/2027	10,135,614	0.86
2,000,000	GECINA 1.375% 30/06/2027	1,875,240	0.16
3,000,000	GROUPAMA ASSURANCES MUTUELLES SA 6.00% 23/01/2027	3,144,720	0.27
7,200,000	ILIAD SA 2.375% 17/06/2026	6,956,208	0.59
3,900,000	ILIAD SA 5.375% 14/06/2027	3,973,827	0.34
1,900,000	LOXAM SAS 4.50% REGS 15/02/2027	1,890,842	0.16
300,000	ORANO SA 3.375% 23/04/2026	297,465	0.03
4,600,000	RCI BANQUE SA 1.125% 15/01/2027	4,325,932	0.37
8,300,000	RCI BANQUE SA 4.75% 06/07/2027	8,528,084	0.72
12,700,000	SOCIETE GENERALE SA VAR 144A PERPETUAL	10,631,266	0.90
6,500,000	SPIE SA 2.625% 18/06/2026	6,328,595	0.53
8,400,000	VALEO SA 5.375% 28/05/2027	8,659,140	0.73
9,000,000	VIGIE 1.875% 24/05/2027	8,544,510	0.72
6,700,000	WENDEL SE 2.50% 09/02/2027	6,498,598	0.55
	Germany	*101,496,825*	*8.58*
6,400,000	AMPRION GMBH 3.45% 22/09/2027	6,361,216	0.54
500,000	BASF SE 0.25% 05/06/2027	458,840	0.04
4,000,000	BAYERISCHE LANDESBANK 4.25% 21/06/2027	4,072,160	0.34
4,300,000	COMMERZBANK AG VAR 06/12/2032	4,540,843	0.38
11,500,000	DEUTSCHE BANK AG 1.625% 20/01/2027	10,886,130	0.92
7,500,000	E ON SE 0.375% 29/09/2027	6,836,250	0.58
9,100,000	EVONIK INDUSTRIES AG 2.25% 25/09/2027	8,737,729	0.74
6,000,000	HAMBURG COMMERCIAL BANK AG VAR 22/09/2026	5,655,480	0.48
2,700,000	HAMBURG COMMERCIAL BANK AG 0.375% 09/03/2026	2,527,308	0.21
11,900,000	LANDESBANK BADEN WUERTTEMBERG 0.375% 30/09/2027	10,712,618	0.91
12,300,000	LANXESS AG 0% 08/09/2027	10,927,320	0.92
6,400,000	SANTANDER CONSUMER BANK 4.375% 13/09/2027	6,543,424	0.55
4,700,000	SCHAEFFLER AG 2.875% 26/03/2027	4,569,293	0.39
4,800,000	TK ELEVATOR MIDCO GMBH 4.375% REGS 15/07/2027	4,634,592	0.39
10,100,000	VONOVIA SE 0.375% 16/06/2027	9,173,628	0.78
5,100,000	ZF FINANCE GMBH 2.75% 25/05/2027	4,859,994	0.41
	Ireland	*33,447,116*	*2.83*
9,100,000	AERCAP IRELAND CAPITAL DAC 3.65% 21/07/2027	8,069,303	0.68
11,000,000	AIB GROUP PLC VAR 04/04/2028	10,547,680	0.90
2,900,000	EIRCOM FINANCE LTD 2.625% 15/02/2027	2,735,599	0.23
3,500,000	ESB FINANCE DAC 2.125% 08/06/2027	3,365,740	0.28
9,300,000	SMURFIT KAPPA TREASURY UNLIMITED COMPANY 1.50% 15/09/2027	8,728,794	0.74
	Israel	*9,487,376*	*0.80*
9,700,000	TEVA PHARMACEUTICAL INDUSTRIES LTD 3.75% 09/05/2027	9,487,376	0.80
	Italy	*352,179,669*	*29.77*
4,600,000	ACEA SPA 1.50% 08/06/2027	4,356,154	0.37
7,000,000	ASTM SPA 1.00% 25/11/2026	6,564,950	0.55
9,800,000	AUTOSTRADE PER ITALIA SPA 1.75% 01/02/2027	9,328,326	0.79
7,600,000	BANCA POPOLARE DI SONDRIO SPA VAR 26/09/2028	7,951,424	0.67
8,300,000	BANCO BPM SPA 6.00% 13/09/2026	8,655,987	0.73
3,800,000	CASSA DEPOSITI E PRESTITI SPA 5.75% REGS 05/05/2026	3,533,938	0.30
12,600,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217)	11,351,466	0.96
8,500,000	FERROVIE DELLO STATO ITALIANE SPA 3.75% 14/04/2027	8,538,080	0.72
10,200,000	INTESA SANPAOLO SPA 4.75% 06/09/2027	10,490,904	0.89
153,900,000	ITALIAN REPUBLIC 2.65% 01/12/2027	150,303,357	12.70
78,850,000	ITALY BTP 0.95% 15/09/2027	73,101,046	6.18
1,000,000	ITALY BTP 2.05% 01/08/2027	961,790	0.08
4,050,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 13/09/2027	4,136,832	0.35
10,800,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.00% 08/09/2027	9,937,620	0.84
11,100,000	MUNDYS SPA 1.875% 13/07/2027	10,352,859	0.88
7,600,000	NEXI SPA 1.625% 30/04/2026	7,257,012	0.61
11,100,000	TELECOM ITALIA SPA 2.375% 12/10/2027	10,376,724	0.88
5,700,000	UNICREDIT SPA VAR 144A 19/06/2032	5,203,154	0.44

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
5,000,000	UNICREDIT SPA VAR 15/11/2027	5,221,200	0.44
5,000,000	UNICREDIT SPA 4.625% REGS 12/04/2027	4,556,846	0.39
	Japan	*8,601,376*	*0.73*
8,600,000	MIZUHO FINANCIAL GROUP INC 3.49% 05/09/2027	8,601,376	0.73
	Luxembourg	*42,576,417*	*3.60*
4,100,000	ARCELORMITTAL SA 4.875% 26/09/2026	4,192,742	0.35
12,200,000	AROUNDTOWN SA 0.375% 15/04/2027	10,590,210	0.90
5,000,000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1.25% 26/04/2027	4,588,400	0.39
7,500,000	GRAND CITY PROPERTIES S A 1.50% 22/02/2027	6,928,275	0.59
8,000,000	HOLCIM FINANCE LUXEMBOURG SA 0.125% 19/07/2027	7,233,840	0.61
9,800,000	LOGICOR FINANCING SARL 1.625% 15/07/2027	9,042,950	0.76
	Mexico	*8,777,240*	*0.74*
9,500,000	AMERICA MOVIL SAB DE CV 0.75% 26/06/2027	8,777,240	0.74
	Netherlands	*143,630,164*	*12.14*
11,800,000	ABN AMRO BANK NV VAR PERPETUAL EUR (ISIN XS1693822634)	11,055,302	0.93
9,800,000	COOPERATIEVE RABOBANK UA 5.25% 14/09/2027	11,481,437	0.98
2,300,000	DARLING GLOBAL FINANCE B.V. 3.625% REGS 15/05/2026	2,278,541	0.19
2,400,000	DUFRY ONE BONDS 2.00% 15/02/2027	2,259,432	0.19
1,300,000	ENEL FINANCE INTERNATIONAL NV 0% 17/06/2027	1,181,531	0.10
9,700,000	ENEL FINANCE INTERNATIONAL NV 0.375% 17/06/2027	8,864,636	0.75
8,700,000	JAB HOLDINGS BV 2.50% 17/04/2027	8,450,397	0.71
4,500,000	KONINKLIJKE PHILIPS NV 1.875% 05/05/2027	4,302,630	0.36
9,400,000	LEASEPLAN CORPORATION NV 0.25% 07/09/2026	8,754,972	0.74
12,100,000	NIBC BANK NV 0.875% 24/06/2027	11,171,204	0.95
2,800,000	NN GROUP NV 1.625% 01/06/2027	2,657,032	0.22
11,100,000	REDEXIS GAS FINANCE BV 1.875% 27/04/2027	10,506,816	0.89
8,300,000	RENTOKIL INITIAL FINANCE BV 3.875% 27/06/2027	8,350,381	0.71
10,300,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2056371334)	9,766,254	0.83
1,000,000	UNIVERSAL MUSIC GROUP NV 3.00% 30/06/2027	987,100	0.08
11,700,000	UP JOHN FINANCE BV 1.362% 23/06/2027	10,910,835	0.92
11,300,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1629774230)	10,915,800	0.92
9,200,000	VOLKSWAGEN INTERNATIONAL FINANCE NV 3.75% 28/09/2027	9,227,784	0.78
11,000,000	WPC EUROBOND BV 2.125% 15/04/2027	10,508,080	0.89
	Portugal	*17,001,114*	*1.44*
10,400,000	EDP ENERGIAS DE PORTUGAL VAR 14/03/2082	9,571,848	0.81
7,800,000	EDP ENERGIAS DE PORTUGAL 1.625% 15/04/2027	7,429,266	0.63
	Spain	*75,198,587*	*6.36*
6,800,000	ABERTIS INFRAESTRUCTURAS SA 2.375% 27/09/2027	6,527,388	0.55
1,600,000	AMADEUS IT GROUP SA 2.875% 20/05/2027	1,572,256	0.13
9,100,000	BANCO BILBAO VIZCAYA ARGENTARIA 3.375% 20/09/2027	9,092,993	0.77
8,600,000	BANCO BILBAO VIZCAYA ARGENTARIA 3.50% 10/02/2027	8,552,184	0.72
10,100,000	BANCO SANTANDER SA 1.75% 17/02/2027	10,874,907	0.93
8,800,000	BANCO SANTANDER SA 3.125% 19/01/2027	8,677,504	0.73
4,000,000	CAIXABANK SA VAR REGS 13/09/2027	3,803,350	0.32
3,000,000	CAIXABANK SA VAR 26/05/2028	2,767,050	0.23
10,000,000	CELLNEX TELECOM SA 1.00% 20/04/2027	9,314,300	0.79
11,000,000	MERLIN PROPERTIES SOCIMI SA 2.375% 13/07/2027	10,563,630	0.90
3,700,000	TELEFONICA EMISIONES SAU 1.201% 21/08/2027	3,453,025	0.29
	Sweden	*21,627,125*	*1.83*
11,700,000	TELEFON AB LM ERICSSON 1.125% 08/02/2027	10,971,909	0.93
9,600,000	VOLVO CAR AB 2.50% 07/10/2027	9,122,112	0.77
1,600,000	VOLVO TREASURY AB 2.00% 19/08/2027	1,533,104	0.13
	Switzerland	*5,925,860*	*0.50*
5,800,000	UBS GROUP INC VAR 17/03/2028	5,925,860	0.50
	United Kingdom	*56,950,254*	*4.81*
10,200,000	BARCLAYS PLC 3.25% 12/02/2027	11,381,629	0.96
9,200,000	BRITISH TELECOMMUNICATIONS PLC 1.50% 23/06/2027	8,688,848	0.73
8,700,000	BRITISH TELECOMMUNICATIONS PLC 2.75% 30/08/2027	8,509,122	0.72
11,100,000	INTERCONTINENTAL HOTELS GROUP PLC 2.125% 15/05/2027	10,656,000	0.90
4,000,000	INTERNATIONAL DISTRIBUTIONS SERVICES PLC 1.25% 08/10/2026	3,801,280	0.32
2,000,000	MITSUBISHI HITACHI CAPITAL UK PLC 3.733% 02/02/2027	1,998,820	0.17
10,400,000	NATWEST GROUP PLC VAR 06/09/2028	10,505,560	0.89
1,500,000	SSE PLC 1.375% 04/09/2027	1,408,995	0.12
	United States of America	*79,916,819*	*6.76*
6,961,000	AMERICAN INTERNATIONAL GROUP INC 1.875% 21/06/2027	6,624,018	0.56
2,900,000	BALL CORP 1.50% 15/03/2027	2,715,067	0.23
2,000,000	CHUBB INA HOLDINGS INC 0.875% 15/06/2027	1,857,680	0.16
11,000,000	EQUINIX INC 0.25% 15/03/2027	10,068,080	0.85
11,100,000	FIDELITY NATIONAL INFORMATION SERVICES INC 1.50% 21/05/2027	10,477,401	0.89
4,700,000	FISERV INC 1.125% 01/07/2027	4,393,278	0.37
11,300,000	FORD MOTOR CREDIT CO LLC 4.125% 17/08/2027	10,028,243	0.85
3,800,000	GENERAL ELECTRIC CO 1.875% 28/05/2027	3,612,394	0.31
2,000,000	GENERAL MILLS INC 1.50% 27/04/2027	1,893,400	0.16
10,100,000	GENERAL MOTORS FINANCIAL CO INC 0.60% 20/05/2027	9,273,517	0.78
6,500,000	KINDER MORGAN INC 2.25% 16/03/2027	6,264,570	0.53
2,000,000	NETFLIX INC 3.625% 15/05/2027	2,010,000	0.17
11,900,000	PROLOGIS EURO FINANCE LLC 0.25% 10/09/2027	10,699,171	0.90

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Shares/Units of UCITS/UCIS		**12,318,665**	**1.04**
	Shares/Units in investment funds	**12,318,665**	**1.04**
	France	*12,318,665*	*1.04*
0.004	AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XM0)	4,218	0.00
117	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	12,314,447	1.04
Total securities portfolio		**1,168,195,685**	**98.75**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**689,607,332**	**99.01**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**680,393,967**	**97.69**
	Bonds	**680,393,967**	**97.69**
	Belgium	*7,084,656*	*1.02*
7,200,000	BELFIUS BANQUE SA/NV 3.125% 11/05/2026	7,084,656	1.02
	Bermuda	*7,005,833*	*1.01*
7,700,000	AIRCASTLE LTD 4.25% 15/06/2026	7,005,833	1.01
	Czech Republic	*9,278,897*	*1.33*
1,900,000	CESKA SPORITEINA A S VAR 08/03/2028	1,962,757	0.28
7,600,000	CEZ AS 2.375% 06/04/2027	7,316,140	1.05
	Denmark	*7,147,269*	*1.03*
8,350,000	DANSKE BANK AS VAR 144A 10/09/2027	7,147,269	1.03
	Finland	*12,906,954*	*1.85*
5,400,000	HUHTAMAKI OYJ 4.25% 09/06/2027	5,402,592	0.78
8,000,000	NORDEA BANK ABP 5.375% 144A 22/09/2027	7,504,362	1.07
	France	*87,865,166*	*12.61*
4,000,000	ACCOR SA VAR 04/02/2026	3,879,360	0.56
6,900,000	AYVENS 4.00% 05/07/2027	6,963,273	1.00
8,000,000	BNP PARIBAS SA VAR 13/04/2027	7,514,320	1.08
8,100,000	BPCE SA 4.75% 144A 19/07/2027	7,432,728	1.07
7,000,000	CREDIT AGRICOLE SA 3.375% 28/07/2027	6,955,480	1.00
8,000,000	CREDIT MUTUEL ARKEA SACCV 3.375% 19/09/2027	7,945,520	1.13
7,600,000	ELO 3.25% 23/07/2027	7,002,260	1.01
4,200,000	EUTELSAT SA 2.25% 13/07/2027	3,701,124	0.53
5,700,000	FORVIA 3.125% 15/06/2026	5,574,372	0.80
2,900,000	ILIAD SA 2.375% 17/06/2026	2,801,806	0.40
2,200,000	ILIAD SA 5.375% 14/06/2027	2,241,646	0.32
6,300,000	RCI BANQUE SA 4.75% 06/07/2027	6,473,124	0.93
6,200,000	RENAULT SA 2.50% 02/06/2027	5,921,744	0.85
4,600,000	SOCIETE GENERALE SA 0.75% 25/01/2027	4,255,322	0.61
4,900,000	SPIE SA 2.625% 18/06/2026	4,770,787	0.68
2,000,000	TDF INFRASTRUCTURE SAS 2.50% 07/04/2026	1,958,260	0.28
2,400,000	VALEO SA 5.375% 28/05/2027	2,474,040	0.36
	Germany	*30,135,545*	*4.33*
4,000,000	BAYERISCHE LANDESBANK 4.25% 21/06/2027	4,072,160	0.58
7,400,000	LANDESBANK BADEN WUERTTEMBERG 2.875% 28/09/2026	7,203,826	1.03
1,800,000	LANXESS AG 0% 08/09/2027	1,599,120	0.23
3,800,000	SANTANDER CONSUMER BANK 4.375% 13/09/2027	3,885,158	0.56
6,000,000	SCHAEFFLER AG 2.875% 26/03/2027	5,833,140	0.84
4,700,000	VOLKSWAGEN FINANCIAL SERVICES AG 0.125% 12/02/2027	4,302,145	0.62
3,400,000	ZF FINANCE GMBH 2.75% 25/05/2027	3,239,996	0.47
	Ireland	*22,046,357*	*3.17*
8,000,000	AIB GROUP PLC VAR 04/04/2028	7,671,040	1.11
4,000,000	DELL BANK INTERNATIONAL DAC 4.50% 18/10/2027	4,096,640	0.59
2,900,000	JAMES HARDIE INTERNATIONAL FINANCE LIMITED 3.625% REGS 01/10/2026	2,863,895	0.41
7,900,000	SMURFIT KAPPA TREASURY UNLIMITED COMPANY 1.50% 15/09/2027	7,414,782	1.06
	Israel	*4,303,552*	*0.62*
4,400,000	TEVA PHARMACEUTICAL INDUSTRIES LTD 3.75% 09/05/2027	4,303,552	0.62
	Italy	*198,415,028*	*28.48*
6,700,000	ASTM SPA 1.00% 25/11/2026	6,283,595	0.90
7,600,000	AUTOSTRADE PER ITALIA SPA 1.75% 26/06/2026	7,313,100	1.05
3,800,000	BANCA POPOLARE DI SONDRIO SPA VAR 26/09/2028	3,975,712	0.57
3,900,000	BANCO BPM SPA 6.00% 13/09/2026	4,067,271	0.58
2,400,000	CASSA DEPOSITI E PRESTITI SPA 5.75% REGS 05/05/2026	2,231,961	0.32
3,900,000	ESSELUNGA SPA 1.875% 25/10/2027	3,672,630	0.53
7,200,000	FERROVIE DELLO STATO ITALIANE SPA 3.75% 14/04/2027	7,232,256	1.04
8,200,000	FINECOBANK SPA VAR 21/10/2027	7,600,826	1.09
5,000,000	INFRASTRUTTURE WIRELESS ITALINAE SPA 1.875% 08/07/2026	4,824,300	0.69
6,900,000	INTESA SANPAOLO SPA 4.75% 06/09/2027	7,096,788	1.02
5,100,000	IREN S.P.A 1.50% 24/10/2027	4,791,093	0.69
77,650,000	ITALIAN REPUBLIC 2.65% 01/12/2027	75,835,319	10.88
37,250,000	ITALY BTP 0.95% 15/09/2027	34,534,102	4.95
1,000,000	ITALY BTP 2.05% 01/08/2027	961,790	0.14
2,080,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 13/09/2027	2,124,595	0.31
6,400,000	MUNDYS SPA 1.875% 13/07/2027	5,969,216	0.86
6,000,000	NEXI SPA 1.625% 30/04/2026	5,729,220	0.82
8,960,000	UNICREDIT SPA VAR 11/06/2028	8,950,054	1.29
5,000,000	UNICREDIT SPA VAR 15/11/2027	5,221,200	0.75
	Japan	*18,163,684*	*2.61*
7,900,000	MIZUHO FINANCIAL GROUP INC 3.17% 11/09/2027	6,927,086	0.99
8,200,000	NISSAN MOTOR CO LTD 4.345% 144A 17/09/2027	7,317,758	1.06
4,000,000	SOFTBANK GROUP CORP 3.125% 19/09/2025	3,918,840	0.56
	Luxembourg	*39,823,367*	*5.72*
3,000,000	ARCELORMITTAL SA 4.875% 26/09/2026	3,067,860	0.44
6,300,000	AROUNDTOWN SA 1.625% 31/01/2028	5,516,028	0.79
7,600,000	AXA LOGISTICS EUROPE MASTER SCA 0.375% 15/11/2026	6,989,948	1.00
7,900,000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1.25% 26/04/2027	7,249,672	1.04
7,900,000	LOGICOR FINANCING SARL 1.625% 15/07/2027	7,289,725	1.05
3,200,000	P3 GROUP SARL 0.875% 26/01/2026	3,045,376	0.44
6,700,000	SELP FINANCE S.A.R.L 3.75% 10/08/2027	6,664,758	0.96
	Mexico	*4,627,479*	*0.66*
4,700,000	CEMEX SAB DE CV 3.125% REGS 19/03/2026	4,627,479	0.66

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
	Netherlands	*47,224,537*	*6.78*
5,000,000	ENEL FINANCE INTERNATIONAL NV 0% 17/06/2027	4,544,350	0.65
8,800,000	HEIMSTADEN BOSTAD TREASURY BV 1.375% 03/03/2027	7,654,328	1.10
4,300,000	ING GROUP NV 3.95% 29/03/2027	3,877,122	0.56
6,100,000	LEASEPLAN CORPORATION NV 0.25% 23/02/2026	5,773,955	0.83
3,800,000	NIBC BANK NV 0.875% 24/06/2027	3,508,312	0.50
6,100,000	PPF ARENA 1 BV 3.25% 29/09/2027	5,932,799	0.85
6,900,000	RENTOKIL INITIAL FINANCE BV 3.875% 27/06/2027	6,941,883	1.00
2,300,000	SIGNIFY N V 2.375% 11/05/2027	2,226,883	0.32
3,600,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1629774230)	3,477,600	0.50
3,500,000	ZF EUROPE FINANCE BV 2.50% 23/10/2027	3,287,305	0.47
	Spain	*45,545,629*	*6.54*
5,900,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR 24/03/2027	5,560,160	0.80
4,600,000	BANCO SANTANDER SA VAR 24/03/2027	4,352,842	0.62
7,300,000	BANCO SANTANDER SA 5.294% 18/08/2027	6,771,307	0.97
8,500,000	BANKINTER SA 0.625% 06/10/2027	7,720,210	1.12
4,000,000	CAIXABANK SA VAR REGS 13/09/2027	3,803,350	0.55
3,900,000	CAIXABANK SA VAR 18/11/2026	3,719,820	0.53
6,600,000	CELLNEX FINANCE COMPANY SAU 1.00% 15/09/2027	6,064,608	0.87
8,300,000	CRITERIA CAIXA SA 0.875% 28/10/2027	7,553,332	1.08
	Sweden	*12,642,063*	*1.82*
7,300,000	TELEFON AB LM ERICSSON 1.125% 08/02/2027	6,845,721	0.99
6,100,000	VOLVO CAR AB 2.50% 07/10/2027	5,796,342	0.83
	Switzerland	*4,240,055*	*0.61*
4,150,000	UBS GROUP INC VAR 17/03/2028	4,240,055	0.61
	United Kingdom	*51,249,785*	*7.36*
7,600,000	ANGLO AMERICAN CAPITAL PLC 4.00% 144A 11/09/2027	6,799,899	0.98
8,400,000	ANZ NEW ZEALAND INTL LIMITED 0.20% 23/09/2027	7,567,980	1.09
8,400,000	HSBC HOLDINGS PLC 4.375% 23/11/2026	7,644,059	1.10
2,200,000	INEOS QUATTRO FINANCE 2 PLC 2.50% REGS 15/01/2026	2,134,550	0.31
5,600,000	INTERNATIONAL GAME TECHNOLOGY PLC 3.50% REGS 15/06/2026	5,532,968	0.79
8,000,000	ITV PLC 1.375% 26/09/2026	7,610,880	1.09
1,700,000	MITSUBISHI HITACHI CAPITAL UK PLC 3.733% 02/02/2027	1,698,997	0.24
7,400,000	NATIONWIDE BUILDING SOCIETY 2.00% 28/04/2027	7,100,004	1.02
3,250,000	SMITHS GROUP PLC 2.00% 23/02/2027	3,113,208	0.45
2,000,000	VIRGIN MONEY UK PLC VAR 29/10/2028	2,047,240	0.29
	United States of America	*70,688,111*	*10.14*
8,300,000	CITIGROUP INC USA 4.45% 29/09/2027	7,548,179	1.08
8,500,000	ENERGY TRANSFER LP 4.00% 01/10/2027	7,621,805	1.08
4,100,000	EXPEDIA GROUP INC 4.625% 01/08/2027	3,759,491	0.54
7,600,000	FIDELITY NATIONAL INFORMATION SERVICES INC 1.50% 21/05/2027	7,173,716	1.03
3,800,000	FORD MOTOR CREDIT CO LLC 2.386% 17/02/2026	3,709,332	0.53
8,100,000	GENERAL MOTORS FINANCIAL CO INC 2.70% 20/08/2027	6,980,624	1.00
8,100,000	GLOBAL PAYMENTS INC 4.95% 15/08/2027	7,488,126	1.08
8,500,000	INTERNATIONAL FLAVOR AND FRAGRANCES INC 1.832% 144A 15/10/2027	7,090,987	1.02
8,000,000	MARRIOTT INTERNATIONAL INC 5.00% 15/10/2027	7,448,677	1.07
6,700,000	MORGAN STANLEY VAR 25/10/2028	6,942,674	1.00
4,900,000	NETFLIX INC 3.625% 15/05/2027	4,924,500	0.71
Shares/Units of UCITS/UCIS		**9,213,365**	**1.32**
	Shares/Units in investment funds	**9,213,365**	**1.32**
	France	*9,213,365*	*1.32*
0.001	AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XM0)	1,054	0.00
88	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	9,212,311	1.32
Total securities portfolio		**689,607,332**	**99.01**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**894,922,827**	**98.71**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**881,768,839**	**97.26**
	Bonds	**881,768,839**	**97.26**
	Austria	*13,394,497*	*1.48*
1,900,000	BAWAG PSK 4.125% 18/01/2027	1,929,279	0.21
9,200,000	CA IMMOBILIEN ANLAGEN AG 0.875% 05/02/2027	8,433,732	0.94
2,900,000	RAIFFEISEN BANK INTERNATIONAL AG VAR 20/12/2032	3,031,486	0.33
	Canada	*3,159,938*	*0.35*
3,600,000	TRANSCANADA TRUST VAR 15/03/2077	3,159,938	0.35
	Cayman Islands	*8,404,665*	*0.93*
10,000,000	AVOLON HOLDINGS FUNDING LTD 2.528% 144A 18/11/2027	8,404,665	0.93
	Czech Republic	*16,201,962*	*1.79*
7,200,000	CESKE DRAHY A S 5.625% 12/10/2027	7,538,112	0.83
9,000,000	CEZ AS 2.375% 06/04/2027	8,663,850	0.96
	Denmark	*15,617,272*	*1.72*
3,600,000	DANSKE BANK AS VAR 144A 10/09/2027	3,081,457	0.34
4,200,000	ISS GLOBAL A/S 1.50% 31/08/2027	3,928,134	0.43
8,300,000	JYSKE BANK AS 5.50% 16/11/2027	8,607,681	0.95
	Finland	*17,032,364*	*1.88*
8,300,000	HUHTAMAKI OYJ 4.25% 09/06/2027	8,303,984	0.92
9,000,000	INDUSTRIAL POWER CORPORATION 2.625% 31/03/2027	8,728,380	0.96
	France	*88,481,082*	*9.76*
1,500,000	ARVAL SERVICE LEASE SA 4.125% 13/04/2026	1,504,875	0.17
8,400,000	AYVENS 4.25% 18/01/2027	8,512,308	0.94
5,000,000	BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1067PAD80)	4,957,966	0.55
10,000,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0014003S56)	9,033,600	0.99
8,000,000	ELO 3.25% 23/07/2027	7,370,800	0.81
7,500,000	EUTELSAT SA 2.25% 13/07/2027	6,609,150	0.73
5,600,000	FORVIA 3.125% 15/06/2026	5,476,576	0.60
7,500,000	GROUPAMA ASSURANCES MUTUELLES SA 6.00% 23/01/2027	7,861,800	0.87
8,800,000	MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE 0.625% 21/06/2027	7,972,976	0.88
5,700,000	ORANO SA 5.375% 15/05/2027	5,898,873	0.65
1,000,000	RCI BANQUE SA 1.75% 10/04/2026	965,030	0.11
1,000,000	RCI BANQUE SA 4.75% 06/07/2027	1,027,480	0.11
5,000,000	RENAULT SA 1.125% 04/10/2027	4,545,450	0.50
8,200,000	TIKEHAU CAPITAL SCA 2.25% 14/10/2026	7,878,888	0.87
8,600,000	VALEO SA 5.375% 28/05/2027	8,865,310	0.98
	Germany	*69,525,500*	*7.67*
9,200,000	AAREAL BANK AG 0.25% 23/11/2027	8,045,124	0.89
4,000,000	BAYERISCHE LANDESBANK 4.25% 21/06/2027	4,072,160	0.45
7,400,000	DEUTSCHE BANK AG 4.00% 29/11/2027	7,513,886	0.83
6,400,000	FRESENIUS MEDICAL CARE AG AND CO 3.875% 20/09/2027	6,463,936	0.71
3,600,000	HAMBURG COMMERCIAL BANK AG 0.375% 09/03/2026	3,369,744	0.37
5,000,000	HELLA GMBH AND CO KGAA 0.50% 26/01/2027	4,643,150	0.51
9,000,000	HERAEUS FINANCE GMBH 2.625% 09/06/2027	8,737,110	0.97
6,500,000	HOCHTIEF AG 0.50% 03/09/2027	5,904,990	0.65
6,000,000	INEOS STYROLUTION GROUP GMBH 2.25% REGS 16/01/2027	5,635,620	0.62
7,800,000	LANDESBANK BADEN WUERTTEMBERG 2.875% 28/09/2026	7,593,222	0.84
3,800,000	SANTANDER CONSUMER BANK 4.375% 13/09/2027	3,885,158	0.43
4,000,000	VOLKSWAGEN FINANCIAL SERVICES AG 0.125% 12/02/2027	3,661,400	0.40
	Ireland	*27,048,810*	*2.98*
1,026,000	AIB GROUP PLC VAR 04/04/2028	983,811	0.11
2,800,000	BANK OF IRELAND GROUP PLC VAR 16/07/2028	2,891,980	0.32
6,300,000	DELL BANK INTERNATIONAL DAC 4.50% 18/10/2027	6,452,208	0.71
8,800,000	DXC CAPITAL FUNDING DAC 0.45% REGS 15/09/2027	7,931,616	0.87
8,900,000	JAMES HARDIE INTERNATIONAL FINANCE LIMITED 3.625% REGS 01/10/2026	8,789,195	0.97
	Italy	*264,714,666*	*29.19*
4,000,000	ASSICURAZIONI GENERALI SPA VAR 27/10/2047	4,135,200	0.46
9,000,000	ASTM SPA 1.00% 25/11/2026	8,440,650	0.93
9,000,000	AUTOSTRADE PER ITALIA SPA 1.75% 01/02/2027	8,566,830	0.94
3,800,000	BANCA POPOLARE DI SONDRIO SPA VAR 26/09/2028	3,975,712	0.44
2,700,000	BPER BANCA SPA VAR 31/03/2027	2,588,922	0.29
1,400,000	CASSA DEPOSITI E PRESTITI SPA 5.75% REGS 05/05/2026	1,301,977	0.14
8,500,000	CDP RETI SPA 5.875% 25/10/2027	8,940,640	0.99
8,600,000	FERROVIE DELLO STATO ITALIANE SPA 3.75% 14/04/2027	8,638,528	0.95
7,700,000	FNM SPA 0.75% 20/10/2026	7,209,587	0.80
163,250,000	ITALIAN REPUBLIC 2.65% 01/12/2027	159,434,849	17.58
100,000	ITALY BTP 0.95% 15/09/2027	92,709	0.01
29,800,000	ITALY BTP 2.00% 01/02/2028	28,411,022	3.13
100,000	ITALY BTP 2.05% 01/08/2027	96,179	0.01
100,000	ITALY BTP 2.20% 01/06/2027	96,827	0.01
100,000	ITALY BTP 6.50% 01/11/2027	109,804	0.01
9,000,000	MUNDYS SPA 1.875% 13/07/2027	8,394,210	0.93
8,000,000	UNICREDIT SPA VAR 15/11/2027	8,353,920	0.92
6,000,000	WEBUILD SPA 3.875% 28/07/2026	5,927,100	0.65
	Japan	*16,529,376*	*1.82*
10,000,000	NISSAN MOTOR CO LTD 4.345% 144A 17/09/2027	8,924,096	0.98
8,000,000	SOFTBANK GROUP CORP 2.875% 06/01/2027	7,605,280	0.84
	Luxembourg	*49,564,050*	*5.47*
2,500,000	ARCELORMITTAL SA 4.875% 26/09/2026	2,556,550	0.28
8,900,000	ARCELORMITTAL SA 6.55% 29/11/2027	8,569,992	0.94

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
9,000,000	BEVCO LUX SARL 1.50% 16/09/2027	8,397,720	0.93
7,600,000	CK HUTCHISON GROUP TELECOM FIN SA 2.00% 17/10/2027	8,053,571	0.89
7,700,000	CPI PROPERTY GROUP S.A. 2.75% 12/05/2026	7,214,669	0.80
7,400,000	GRAND CITY PROPERTIES S A 1.50% 22/02/2027	6,835,898	0.75
8,600,000	LOGICOR FINANCING SARL 1.625% 15/07/2027	7,935,650	0.88
	Netherlands	*88,561,136*	*9.77*
6,800,000	ABN AMRO BANK NV VAR PERPETUAL EUR (ISIN XS1693822634)	6,370,852	0.70
6,600,000	COOPERATIEVE RABOBANK UA 5.25% 14/09/2027	7,732,395	0.85
2,381,000	CTP NV 0.875% 20/01/2026	2,269,760	0.25
3,600,000	HEIMSTADEN BOSTAD TREASURY BV 1.375% 03/03/2027	3,131,316	0.35
9,000,000	JAB HOLDINGS BV 1.00% 20/12/2027	8,251,290	0.91
8,300,000	NE PROPERTY COOPERATIEF U.A. 3.375% 14/07/2027	8,073,742	0.89
9,000,000	NIBC BANK NV 0.875% 24/06/2027	8,309,160	0.92
2,000,000	PETROBRAS GLOBAL FINANCE BV 6.25% 14/12/2026	2,356,054	0.26
7,000,000	PPF ARENA 1 BV 3.25% 29/09/2027	6,808,130	0.75
8,500,000	SYNGENTA FINANCE NV 1.25% 10/09/2027	7,838,785	0.86
9,000,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 1.875% 31/03/2027	8,408,610	0.93
2,000,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1629774230)	1,932,000	0.21
8,600,000	VOLKSWAGEN INTERNATIONAL FINANCE NV 3.75% 28/09/2027	8,625,972	0.96
9,000,000	ZF EUROPE FINANCE BV 2.50% 23/10/2027	8,453,070	0.93
	Spain	*65,709,716*	*7.25*
9,000,000	ABERTIS INFRAESTRUCTURAS SA 2.375% 27/09/2027	8,639,190	0.96
7,200,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL USD (ISIN US05946KAF84)	6,200,565	0.68
7,600,000	BANCO SANTANDER SA VAR PERPETUAL USD	6,372,654	0.70
3,100,000	BANCO SANTANDER SA 5.294% 18/08/2027	2,875,487	0.32
5,000,000	BANKINTER SA 0.625% 06/10/2027	4,541,300	0.50
6,400,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609020)	6,274,112	0.69
7,000,000	CAIXABANK SA VAR 26/05/2028	6,456,450	0.71
9,000,000	CELLNEX FINANCE COMPANY SAU 1.00% 15/09/2027	8,269,920	0.91
9,000,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 1.50% 04/07/2027	8,379,090	0.93
8,200,000	NORTEGAS ENERGIA DISTRIBUTION SAU 2.065% 28/09/2027	7,700,948	0.85
	Sweden	*21,528,560*	*2.37*
5,000,000	FASTIGHETS AB BALDER 1.125% 29/01/2027	4,536,650	0.50
9,000,000	TELEFON AB LM ERICSSON 1.125% 08/02/2027	8,439,930	0.93
9,000,000	VOLVO CAR AB 2.50% 07/10/2027	8,551,980	0.94
	Switzerland	*6,432,650*	*0.71*
4,000,000	UBS GROUP INC VAR 05/11/2028	3,572,000	0.39
3,000,000	ZUERCHER KANTONALBANK VAR 13/04/2028	2,860,650	0.32
	United Kingdom	*24,909,061*	*2.75*
6,000,000	JERROLD FINCO PLC 5.25% REGS 15/01/2027	6,880,627	0.76
1,400,000	MITSUBISHI HITACHI CAPITAL UK PLC 3.733% 02/02/2027	1,399,174	0.15
8,100,000	PHOENIX GROUP HOLDINGS PLC 5.375% 06/07/2027	7,383,150	0.82
2,300,000	ROLLS ROYCE PLC 5.75% REGS 15/10/2027	2,739,410	0.30
3,500,000	ROTHESAY LIFE PLC 3.375% 12/07/2026	3,947,650	0.44
2,500,000	VIRGIN MONEY UK PLC VAR 29/10/2028	2,559,050	0.28
	United States of America	*84,953,534*	*9.37*
3,400,000	AIR LEASE CORP 3.625% 01/12/2027	2,996,346	0.33
9,000,000	BELDEN INC 3.375% REGS 15/07/2027	8,741,250	0.96
9,000,000	CELANESE US HOLDINGS LLC 2.125% 01/03/2027	8,580,780	0.95
7,400,000	DEUTSCHE BANK AG NEW YORK VAR 01/12/2032	6,496,948	0.72
3,000,000	ENEL FINANCE AMERICA LLC 7.10% 144A 14/10/2027	2,943,261	0.32
7,500,000	ENTERPRISE PRODUCTS OPERATING LLC VAR 16/08/2077	6,709,727	0.74
3,000,000	GENERAL MOTORS CO 6.80% 01/10/2027	2,909,391	0.32
3,200,000	GLOBAL PAYMENTS INC 4.95% 15/08/2027	2,958,272	0.33
2,000,000	KINDER MORGAN INC 2.25% 16/03/2027	1,927,560	0.21
8,800,000	LEVI STRAUSS CO 3.375% 15/03/2027	8,623,560	0.95
4,400,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 2.50% 24/03/2026	4,453,816	0.49
7,500,000	NETFLIX INC 3.625% 15/05/2027	7,537,500	0.83
9,400,000	NEXTERA ENERGY CAPITAL HOLDINGS PLC VAR 01/12/2077	8,115,531	0.90
9,000,000	PVH CORP 3.125% REGS 15/12/2027	8,805,780	0.97
3,700,000	VIATRIS INC 2.30% 22/06/2027	3,153,812	0.35
Shares/Units of UCITS/UCIS		**13,153,988**	**1.45**
	Shares/Units in investment funds	**13,153,988**	**1.45**
	France	*13,153,988*	*1.45*
0.001	AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XM0)	1,054	0.00
125	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	13,152,934	1.45
Total securities portfolio		**894,922,827**	**98.71**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**780,618,956**	**98.68**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**771,483,184**	**97.53**
	Bonds	**771,483,184**	**97.53**
	Austria	*6,868,225*	*0.87*
6,500,000	RAIFFEISEN BANK INTERNATIONAL AG 5.75% 27/01/2028	6,868,225	0.87
	Belgium	*11,197,380*	*1.42*
4,700,000	COFINIMMO SA 1.00% 24/01/2028	4,237,614	0.54
6,600,000	CRELAN SA 5.75% 26/01/2028	6,959,766	0.88
	Bermuda	*4,141,512*	*0.52*
4,900,000	AIRCASTLE LTD 2.85% 144A 26/01/2028	4,141,512	0.52
	Canada	*3,960,252*	*0.50*
4,500,000	ENBRIDGE INC VAR 15/07/2077	3,960,252	0.50
	Cayman Islands	*7,396,105*	*0.93*
8,800,000	AVOLON HOLDINGS FUNDING LTD 2.528% 144A 18/11/2027	7,396,105	0.93
	Czech Republic	*7,893,730*	*1.00*
8,200,000	CEZ AS 2.375% 06/04/2027	7,893,730	1.00
	Denmark	*10,849,565*	*1.37*
4,800,000	DANSKE BANK AS VAR 144A 10/09/2027	4,108,610	0.52
6,500,000	JYSKE BANK AS 5.50% 16/11/2027	6,740,955	0.85
	Finland	*13,921,063*	*1.76*
5,200,000	HUHTAMAKI OYJ 4.25% 09/06/2027	5,202,496	0.66
2,800,000	INDUSTRIAL POWER CORPORATION 2.625% 31/03/2027	2,715,496	0.34
4,400,000	KOJAMO PLC 1.875% 27/05/2027	4,126,980	0.52
2,000,000	NORDEA BANK ABP 5.375% 144A 22/09/2027	1,876,091	0.24
	France	*105,638,863*	*13.35*
1,400,000	ARGAN 1.011% 17/11/2026	1,291,094	0.16
3,700,000	ARVAL SERVICE LEASE SA 4.75% 22/05/2027	3,792,759	0.48
3,600,000	AYVENS 4.00% 05/07/2027	3,633,012	0.46
4,600,000	AYVENS 4.25% 18/01/2027	4,661,502	0.59
8,600,000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.753% 144A 13/07/2027	7,918,259	1.01
4,600,000	BPCE SA 3.25% 144A 11/01/2028	3,998,470	0.51
7,500,000	CARREFOUR BANQUE 4.079% 05/05/2027	7,552,425	0.95
7,900,000	CREDIT MUTUEL ARKEA SACCV 3.375% 19/09/2027	7,846,201	0.99
6,400,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0014003S56)	5,781,504	0.73
4,400,000	ELO 3.25% 23/07/2027	4,053,940	0.51
4,500,000	EUTELSAT SA 2.25% 13/07/2027	3,965,490	0.50
5,700,000	FORVIA 3.125% 15/06/2026	5,574,372	0.70
7,300,000	GROUPAMA ASSURANCES MUTUELLES SA 6.00% 23/01/2027	7,652,152	0.97
2,800,000	ILIAD SA 2.375% 17/06/2026	2,705,192	0.34
5,000,000	LA BANQUE POSTALE VAR 21/09/2028	5,881,524	0.74
4,600,000	MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE 0.625% 21/06/2027	4,167,692	0.53
7,400,000	ORANO SA 5.375% 15/05/2027	7,658,186	0.97
4,300,000	TIKEHAU CAPITAL SCA 2.25% 14/10/2026	4,131,612	0.52
5,200,000	VALEO SA 5.375% 28/05/2027	5,360,420	0.68
6,200,000	VEOLIA ENVIRONMENT SA VAR PERPETUAL EUR (ISIN FR0014006IX6)	5,639,582	0.71
2,500,000	VIGIE 1.875% 24/05/2027	2,373,475	0.30
	Germany	*32,889,445*	*4.16*
3,900,000	DEUTSCHE BANK AG 4.00% 29/11/2027	3,960,021	0.50
7,400,000	FRESENIUS MEDICAL CARE AG AND CO 3.875% 20/09/2027	7,473,926	0.94
8,300,000	HERAEUS FINANCE GMBH 2.625% 09/06/2027	8,057,557	1.02
2,100,000	INEOS STYROLUTION GROUP GMBH 2.25% REGS 16/01/2027	1,972,467	0.25
2,200,000	INFINEON TECHNOLOGIES AG VAR PERPETUAL	2,132,438	0.27
1,100,000	LANDESBANK BADEN WUERTTEMBERG 2.875% 28/09/2026	1,070,839	0.14
5,500,000	SCHAEFFLER AG 2.875% 26/03/2027	5,347,045	0.68
2,800,000	ZF FINANCE GMBH 5.75% 03/08/2026	2,875,152	0.36
	Ireland	*28,789,660*	*3.64*
8,700,000	AERCAP IRELAND CAPITAL DAC 4.625% 15/10/2027	7,931,429	1.00
7,400,000	BANK OF IRELAND GROUP PLC VAR 16/07/2028	7,643,090	0.97
7,600,000	DELL BANK INTERNATIONAL DAC 4.50% 18/10/2027	7,783,616	0.98
5,500,000	JAMES HARDIE INTERNATIONAL FINANCE LIMITED 3.625% REGS 01/10/2026	5,431,525	0.69
	Israel	*2,543,008*	*0.32*
2,600,000	TEVA PHARMACEUTICAL INDUSTRIES LTD 3.75% 09/05/2027	2,543,008	0.32
	Italy	*203,716,701*	*25.75*
7,600,000	2I RETE GAS SPA 1.608% 31/10/2027	7,137,692	0.90
2,600,000	ACEA SPA 1.50% 08/06/2027	2,462,174	0.31
7,900,000	ASTM SPA 1.00% 25/11/2026	7,409,015	0.94
2,700,000	AUTOSTRADE PER ITALIA SPA 1.625% 25/01/2028	2,489,319	0.31
2,200,000	CDP RETI SPA 5.875% 25/10/2027	2,314,048	0.29
7,900,000	CREDITO EMILIANO SPA VAR 19/01/2028	7,391,398	0.93
7,800,000	FERROVIE DELLO STATO ITALIANE SPA 3.75% 14/04/2027	7,834,944	0.99
2,700,000	FINECOBANK SPA VAR 21/10/2027	2,502,711	0.32
133,000,000	ITALIAN REPUBLIC 2.65% 01/12/2027	129,891,790	16.41
7,800,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.00% 08/09/2027	7,177,170	0.91
5,900,000	MUNDYS SPA 1.875% 13/07/2027	5,502,871	0.70
1,900,000	NEXI SPA 1.625% 30/04/2026	1,814,253	0.23
4,700,000	PIRELLI C SPA 4.25% 18/01/2028	4,754,003	0.60
4,800,000	UNICREDIT SPA VAR 144A 03/06/2027	4,178,048	0.53
7,800,000	UNIPOL GRUPPO SPA 3.50% 29/11/2027	7,794,930	0.99
3,100,000	WEBUILD SPA 3.875% 28/07/2026	3,062,335	0.39

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
	Japan	*5,656,908*	*0.72*
5,700,000	SOFTBANK GROUP CORP 5.00% 15/04/2028	5,656,908	0.72
	Luxembourg	*23,882,438*	*3.02*
4,000,000	ARCELORMITTAL SA 6.55% 29/11/2027	3,851,682	0.49
8,200,000	AXA LOGISTICS EUROPE MASTER SCA 0.375% 15/11/2026	7,541,786	0.95
7,800,000	BEVCO LUX SARL 1.50% 16/09/2027	7,278,024	0.92
3,000,000	INPOST SA 2.25% REGS 15/07/2027	2,823,570	0.36
2,400,000	SELP FINANCE S.A.R.L 3.75% 10/08/2027	2,387,376	0.30
	Netherlands	*76,141,017*	*9.63*
3,100,000	ABERTIS INFRSESTRUCTURAS FINANCE BV VAR PERPETUAL	2,910,373	0.37
7,500,000	ABN AMRO BANK NV 4.00% 16/01/2028	7,590,300	0.97
3,000,000	ASHLAND SERVICES BV 2.00% REGS 30/01/2028	2,773,170	0.35
2,200,000	BRASKEM NETHERLANDS 4.50% 144A 10/01/2028	1,867,213	0.24
939,000	CTP NV 0.875% 20/01/2026	895,130	0.11
900,000	DARLING GLOBAL FINANCE B.V. 3.625% REGS 15/05/2026	891,603	0.11
5,000,000	EDP FINANCE BV 1.71% 144A 24/01/2028	4,131,374	0.52
3,300,000	EXOR NV 1.75% 18/01/2028	3,124,869	0.40
7,800,000	JAB HOLDINGS BV 1.00% 20/12/2027	7,151,118	0.90
2,500,000	KONINKLIJKE PHILIPS NV 1.875% 05/05/2027	2,390,350	0.30
2,600,000	NATURGY FINANCE BV 1.50% 29/01/2028	2,429,336	0.31
4,300,000	NE PROPERTY COOPERATIEF U.A. 3.375% 14/07/2027	4,182,782	0.53
8,100,000	NIBC BANK NV 0.875% 24/06/2027	7,478,244	0.95
5,700,000	PPF ARENA 1 BV 3.25% 29/09/2027	5,543,763	0.70
2,500,000	REDEXIS GAS FINANCE BV 1.875% 27/04/2027	2,366,400	0.30
2,900,000	SAIPEM FINANCE INTERNATIONAL BV 3.125% 31/03/2028	2,795,629	0.35
6,000,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2056371334)	5,689,080	0.72
1,400,000	UNIVERSAL MUSIC GROUP NV 3.00% 30/06/2027	1,381,940	0.17
4,000,000	VOLKSWAGEN FINANCIAL SERVICES NV 2.125% 18/01/2028	4,224,804	0.53
4,500,000	VONOVIA FINANCE B.V 1.50% 14/01/2028	4,163,310	0.53
2,300,000	ZF EUROPE FINANCE BV 2.50% 23/10/2027	2,160,229	0.27
	Norway	*2,520,072*	*0.32*
2,700,000	SPAREBANK 1 SR BANK ASA VAR 15/07/2027	2,520,072	0.32
	Spain	*43,290,667*	*5.47*
6,800,000	ABERTIS INFRAESTRUCTURAS SA 2.375% 27/09/2027	6,527,388	0.83
7,700,000	BANCO BILBAO VIZCAYA ARGENTARIA 3.50% 10/02/2027	7,657,188	0.97
8,000,000	BANKINTER SA 0.625% 06/10/2027	7,266,080	0.92
4,000,000	CAIXABANK SA VAR 06/04/2028	4,465,601	0.56
6,200,000	CELLNEX FINANCE COMPANY SAU 1.00% 15/09/2027	5,697,056	0.72
1,700,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 1.50% 04/07/2027	1,582,717	0.20
8,400,000	NORTEGAS ENERGIA DISTRIBUTION SAU 2.065% 28/09/2027	7,888,776	0.99
2,300,000	UNICAJA BANCO SA VAR 01/12/2026	2,205,861	0.28
	Sweden	*14,136,192*	*1.79*
1,500,000	FASTIGHTS BALDER AB 1.25% 28/01/2028	1,310,310	0.17
7,800,000	TELEFON AB LM ERICSSON 1.125% 08/02/2027	7,314,606	0.92
5,800,000	VOLVO CAR AB 2.50% 07/10/2027	5,511,276	0.70
	United Kingdom	*37,631,085*	*4.76*
8,000,000	BARCLAYS PLC VAR 28/01/2028	7,439,120	0.94
4,600,000	INTERNATIONAL GAME TECHNOLOGY PLC 3.50% REGS 15/06/2026	4,544,938	0.57
2,000,000	MITSUBISHI HITACHI CAPITAL UK PLC 3.733% 02/02/2027	1,998,820	0.25
7,400,000	NATWEST MARKETS PLC 4.25% 13/01/2028	7,560,654	0.96
4,300,000	PHOENIX GROUP HOLDINGS PLC 5.375% 06/07/2027	3,919,449	0.50
1,200,000	ROLLS ROYCE PLC 5.75% REGS 15/10/2027	1,429,258	0.18
8,100,000	SSE PLC VAR PERPETUAL	7,923,258	1.00
2,800,000	VIRGIN MEDIA SECURED FINANCE PLC 4.25% REGS 15/01/2030	2,815,588	0.36
	United States of America	*128,419,296*	*16.23*
9,000,000	AIR LEASE CORP 3.625% 01/12/2027	7,931,504	1.00
8,800,000	AMERICAN ELECTRIC POWER INC VAR 15/02/2062	7,539,467	0.95
1,597,000	AMERICAN INTERNATIONAL GROUP INC 1.875% 21/06/2027	1,519,689	0.19
1,000,000	BELDEN INC 3.375% REGS 15/07/2027	971,250	0.12
7,900,000	BOSTON PROPERTIES LP 6.75% 01/12/2027	7,570,142	0.96
7,400,000	CELANESE US HOLDINGS LLC 6.165% 15/07/2027	7,012,307	0.89
8,800,000	CENTENE CORP 4.25% 15/12/2027	7,850,084	0.99
7,800,000	ENEL FINANCE AMERICA LLC 7.10% 144A 14/10/2027	7,652,479	0.97
7,800,000	GENERAL MOTORS CO 6.80% 01/10/2027	7,564,417	0.96
8,300,000	GLOBAL PAYMENTS INC 4.95% 15/08/2027	7,673,018	0.97
4,600,000	HARLEY DAVIDSON FINANCIAL SERVICES INC 3.05% 144A 14/02/2027	4,031,347	0.51
8,800,000	INTERNATIONAL FLAVOR AND FRAGRANCES INC 1.832% 144A 15/10/2027	7,341,257	0.93
6,100,000	IQVIA INC 2.25% REGS 15/01/2028	5,690,507	0.72
5,500,000	LEVI STRAUSS CO 3.375% 15/03/2027	5,389,725	0.68
8,300,000	MARRIOTT INTERNATIONAL INC 5.00% 15/10/2027	7,728,003	0.98
2,800,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 2.50% 24/03/2026	2,834,247	0.36
4,800,000	NETFLIX INC 3.625% 15/05/2027	4,824,000	0.61
4,600,000	NEXTERA ENERGY CAPITAL HOLDINGS PLC VAR 01/12/2077	3,971,430	0.50
8,100,000	PVH CORP 3.125% REGS 15/12/2027	7,925,202	1.00
8,300,000	STELLANTIS FINANCE US INC 5.625% 144A 12/01/2028	7,846,801	0.99
8,700,000	WEA FINANCE LLC 2.875% 144A 15/01/2027	7,552,420	0.95

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Shares/Units of UCITS/UCIS		**9,135,772**	**1.15**
	Shares/Units in investment funds	**9,135,772**	**1.15**
	France	*9,135,772*	*1.15*
0.001	AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XM0)	1,054	0.00
87	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	9,134,718	1.15
Total securities portfolio		**780,618,956**	**98.68**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**732,010,164**	**98.53**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**724,966,455**	**97.58**
	Bonds	**724,966,455**	**97.58**
	Austria	*13,468,537*	*1.81*
7,200,000	CA IMMOBILIEN ANLAGEN AG 0.875% 05/02/2027	6,600,312	0.89
6,500,000	RAIFFEISEN BANK INTERNATIONAL AG 5.75% 27/01/2028	6,868,225	0.92
	Belgium	*6,596,715*	*0.89*
4,500,000	COFINIMMO SA 1.00% 24/01/2028	4,057,290	0.55
2,500,000	KBC GROUP SA/NV VAR 25/04/2033	2,539,425	0.34
	Bermuda	*3,972,470*	*0.53*
4,700,000	AIRCASTLE LTD 2.85% 144A 26/01/2028	3,972,470	0.53
	Canada	*6,630,906*	*0.89*
7,100,000	ENBRIDGE INC VAR 15/01/2083	6,630,906	0.89
	Cayman Islands	*7,149,993*	*0.96*
8,500,000	AVOLON HOLDINGS FUNDING LTD 2.75% 144A 21/02/2028	7,149,993	0.96
	Czech Republic	*5,872,165*	*0.79*
6,100,000	CEZ AS 2.375% 06/04/2027	5,872,165	0.79
	Denmark	*20,014,765*	*2.69*
3,200,000	ISS GLOBAL A/S 1.50% 31/08/2027	2,992,864	0.40
4,400,000	JYSKE BANK AS VAR 17/02/2028	4,034,448	0.54
5,500,000	JYSKE BANK AS 5.50% 16/11/2027	5,703,885	0.77
8,200,000	NYKREDIT REALKREDIT AS 0.375% 17/01/2028	7,283,568	0.98
	Finland	*7,329,968*	*0.99*
5,000,000	HUHTAMAKI OYJ 4.25% 09/06/2027	5,002,400	0.68
2,400,000	INDUSTRIAL POWER CORPORATION 2.625% 31/03/2027	2,327,568	0.31
	France	*66,465,299*	*8.95*
2,200,000	AYVENS 4.00% 05/07/2027	2,220,174	0.30
6,800,000	BANQUE FEDERAL CRED MUTUEL 3.875% 14/02/2028	6,869,836	0.92
7,600,000	BANQUE FEDERAL CRED MUTUEL 3.875% 26/01/2028	7,631,312	1.02
5,000,000	BNP PARIBAS SA VAR 23/02/2029	5,033,900	0.68
7,600,000	CREDIT MUTUEL ARKEA SACCV 3.375% 19/09/2027	7,548,244	1.02
2,400,000	ELO 3.25% 23/07/2027	2,211,240	0.30
5,400,000	FORVIA 3.125% 15/06/2026	5,280,984	0.71
4,200,000	ICADE SA 1.625% 28/02/2028	3,850,770	0.52
3,100,000	ILIAD SA 1.875% 11/02/2028	2,821,775	0.38
2,600,000	MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE 0.625% 21/06/2027	2,355,652	0.32
6,500,000	ORANO SA 5.375% 15/05/2027	6,726,785	0.91
4,100,000	TIKEHAU CAPITAL SCA 2.25% 14/10/2026	3,939,444	0.53
5,000,000	VALEO SA 5.375% 28/05/2027	5,154,250	0.69
5,300,000	VEOLIA ENVIRONMENT SA VAR PERPETUAL EUR (ISIN FR0014006IX6)	4,820,933	0.65
	Germany	*33,086,593*	*4.45*
3,500,000	BAYERISCHE LANDESBANK 0.125% 10/02/2028	3,081,715	0.41
5,000,000	COMMERZBANK AG VAR 06/12/2032	5,280,050	0.71
4,200,000	COMMERZBANK AG 1.875% 28/02/2028	3,971,940	0.53
3,700,000	DEUTSCHE BANK AG 4.00% 29/11/2027	3,756,943	0.51
7,200,000	HERAEUS FINANCE GMBH 2.625% 09/06/2027	6,989,688	0.94
3,000,000	INEOS STYROLUTION GROUP GMBH 2.25% REGS 16/01/2027	2,817,810	0.38
7,900,000	VOLKSWAGEN FINANCIAL SERVICES AG 0.875% 31/01/2028	7,188,447	0.97
	Ireland	*5,735,296*	*0.77*
5,600,000	DELL BANK INTERNATIONAL DAC 4.50% 18/10/2027	5,735,296	0.77
	Israel	*4,499,168*	*0.61*
4,600,000	TEVA PHARMACEUTICAL INDUSTRIES LTD 3.75% 09/05/2027	4,499,168	0.61
	Italy	*322,173,897*	*43.37*
6,500,000	2I RETE GAS SPA 1.608% 31/10/2027	6,104,605	0.82
7,800,000	ASTM SPA 1.625% 08/02/2028	7,265,154	0.98
7,900,000	AUTOSTRADE PER ITALIA SPA 1.625% 25/01/2028	7,283,563	0.98
6,300,000	CDP RETI SPA 5.875% 25/10/2027	6,626,592	0.89
7,600,000	CREDITO EMILIANO SPA VAR 19/01/2028	7,110,712	0.96
6,000,000	FERROVIE DELLO STATO ITALIANE SPA 3.75% 14/04/2027	6,026,880	0.81
7,200,000	ITALGAS SPA 0% 16/02/2028	6,376,176	0.86
59,300,000	ITALIAN REPUBLIC 2.65% 01/12/2027	57,914,159	7.80
100,000	ITALY BTP 1.25% 01/12/2026	95,184	0.01
221,900,000	ITALY BTP 2.00% 01/02/2028	211,557,242	28.49
100,000	ITALY BTP 2.05% 01/08/2027	96,179	0.01
100,000	ITALY BTP 2.20% 01/06/2027	96,827	0.01
100,000	ITALY BTP 6.50% 01/11/2027	109,804	0.01
6,000,000	MUNDYS SPA 1.875% 12/02/2028	5,510,820	0.74
	Japan	*5,557,664*	*0.75*
5,600,000	SOFTBANK GROUP CORP 5.00% 15/04/2028	5,557,664	0.75
	Luxembourg	*17,467,608*	*2.35*
8,000,000	AXA LOGISTICS EUROPE MASTER SCA 0.375% 15/11/2026	7,357,840	0.99
2,500,000	BEVCO LUX SARL 1.50% 16/09/2027	2,332,700	0.31
4,200,000	P3 GROUP SARL 0.875% 26/01/2026	3,997,056	0.54
3,800,000	SELP FINANCE S.A.R.L 3.75% 10/08/2027	3,780,012	0.51
	Netherlands	*64,400,918*	*8.67*
5,200,000	ABERTIS INFRSESTRUCTURAS FINANCE BV VAR PERPETUAL	4,881,916	0.66
8,300,000	AKELIUS RESIDENTIAL PROPERTY FINANCING BV 1.00% 17/01/2028	7,361,519	0.98
2,900,000	ASHLAND SERVICES BV 2.00% REGS 30/01/2028	2,680,731	0.36
2,200,000	BRASKEM NETHERLANDS 4.50% 144A 10/01/2028	1,867,213	0.25
2,616,000	CTP NV 0.875% 20/01/2026	2,493,780	0.34

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
3,200,000	EXOR NV 1.75% 18/01/2028	3,030,176	0.41
4,000,000	ING GROUP NV VAR 20/05/2033	4,746,737	0.64
6,800,000	JAB HOLDINGS BV 1.00% 20/12/2027	6,234,308	0.84
8,000,000	JDE PEETS B V 0.625% 09/02/2028	7,170,480	0.97
5,400,000	PPF ARENA 1 BV 3.25% 29/09/2027	5,251,986	0.71
2,800,000	SAIPEM FINANCE INTERNATIONAL BV 3.125% 31/03/2028	2,699,228	0.36
5,800,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2410367747)	5,429,960	0.73
4,300,000	VONOVIA FINANCE B.V 1.50% 14/01/2028	3,978,274	0.54
7,000,000	ZF EUROPE FINANCE BV 2.50% 23/10/2027	6,574,610	0.88
	Spain	*57,903,625*	*7.79*
7,200,000	ABERTIS INFRAESTRUCTURAS SA 1.125% 26/03/2028	6,563,160	0.88
4,600,000	BANCO DE SABADELL SA VAR 07/02/2029	4,778,296	0.64
7,400,000	BANCO SANTANDER SA 2.125% 08/02/2028	6,980,864	0.94
7,700,000	BANKINTER SA 0.625% 06/10/2027	6,993,602	0.94
6,400,000	CAIXABANK SA VAR 06/04/2028	7,144,962	0.96
6,000,000	CELLNEX FINANCE COMPANY SAU 1.00% 15/09/2027	5,513,280	0.74
7,800,000	CRITERIA CAIXA SA 0.875% 28/10/2027	7,098,312	0.96
6,100,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 1.50% 04/07/2027	5,679,161	0.76
6,900,000	UNICAJA BANCO SA VAR 21/02/2029	7,151,988	0.97
	Sweden	*2,810,742*	*0.38*
1,500,000	FASTIGHTS BALDER AB 1.25% 28/01/2028	1,310,310	0.18
1,600,000	TELEFON AB LM ERICSSON 1.125% 08/02/2027	1,500,432	0.20
	Switzerland	*6,251,000*	*0.84*
7,000,000	UBS GROUP INC VAR 05/11/2028	6,251,000	0.84
	United Kingdom	*18,880,297*	*2.54*
5,000,000	BARCLAYS PLC VAR 28/01/2028	4,649,450	0.63
6,900,000	NATWEST MARKETS PLC 4.25% 13/01/2028	7,049,799	0.94
4,800,000	VIRGIN MEDIA SECURED FINANCE PLC 4.25% REGS 15/01/2030	4,826,722	0.65
2,300,000	VIRGIN MONEY UK PLC VAR 29/10/2028	2,354,326	0.32
	United States of America	*48,698,829*	*6.56*
6,900,000	CELANESE US HOLDINGS LLC 6.165% 15/07/2027	6,538,502	0.88
6,600,000	FORD MOTOR CREDIT CO LLC 4.867% 03/08/2027	6,772,788	0.91
7,000,000	GOLDMAN SACHS GROUP INC 0.25% 26/01/2028	6,266,400	0.84
5,900,000	IQVIA INC 2.25% REGS 15/01/2028	5,503,933	0.74
6,000,000	NETFLIX INC 3.625% 15/05/2027	6,030,000	0.81
4,400,000	NEXTERA ENERGY CAPITAL HOLDINGS PLC VAR 01/12/2077	3,798,759	0.51
7,100,000	PVH CORP 3.125% REGS 15/12/2027	6,946,782	0.95
8,100,000	VF CORP 0.25% 25/02/2028	6,841,665	0.92
Shares/Units of UCITS/UCIS		**7,043,709**	**0.95**
	Shares/Units in investment funds	**7,043,709**	**0.95**
	France	*7,043,709*	*0.95*
0.001	AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XM0)	1,054	0.00
67	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	7,042,655	0.95
Total securities portfolio		**732,010,164**	**98.53**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**770,009,085**	**98.79**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**762,323,500**	**97.80**
	Bonds	**762,323,500**	**97.80**
	Austria	*9,858,209*	*1.26*
2,700,000	BAWAG PSK 0.375% 03/09/2027	2,424,465	0.31
7,400,000	HYPO NOE LANDESBANK FUER NIEDEROESTERREICH UNDI WIEN AG 4.00% 01/02/2027	7,433,744	0.95
	Belgium	*11,318,120*	*1.45*
4,600,000	COFINIMMO SA 1.00% 24/01/2028	4,147,452	0.53
6,800,000	CRELAN SA 5.75% 26/01/2028	7,170,668	0.92
	Bermuda	*3,972,470*	*0.51*
4,700,000	AIRCASTLE LTD 2.85% 144A 26/01/2028	3,972,470	0.51
	Canada	*8,023,120*	*1.03*
8,000,000	NATIONAL BANK OF CANADA 3.75% 25/01/2028	8,023,120	1.03
	Cayman Islands	*4,037,643*	*0.52*
4,800,000	AVOLON HOLDINGS FUNDING LTD 2.75% 144A 21/02/2028	4,037,643	0.52
	Czech Republic	*9,471,427*	*1.22*
1,900,000	CESKA SPORITEINA A S VAR 08/03/2028	1,962,757	0.25
7,800,000	CEZ AS 2.375% 06/04/2027	7,508,670	0.97
	Denmark	*16,323,164*	*2.09*
3,100,000	ISS GLOBAL A/S 1.50% 31/08/2027	2,899,337	0.37
8,350,000	JYSKE BANK AS VAR 17/02/2028	7,656,282	0.98
5,700,000	SVENSKA HANDELSBANKEN AB 3.75% 01/11/2027	5,767,545	0.74
	Finland	*4,902,352*	*0.63*
4,900,000	HUHTAMAKI OYJ 4.25% 09/06/2027	4,902,352	0.63
	France	*98,219,555*	*12.60*
4,300,000	ARGAN 1.011% 17/11/2026	3,965,503	0.51
7,700,000	BANQUE FEDERAL CRED MUTUEL 3.875% 14/02/2028	7,779,079	1.00
8,000,000	BANQUE FEDERAL CRED MUTUEL 3.875% 26/01/2028	8,032,960	1.03
4,500,000	CNP ASSURANCES 0.375% 08/03/2028	3,932,910	0.50
5,400,000	CREDIT AGRICOLE SA VAR PERPETUAL EUR (ISIN FR0013533999)	5,000,184	0.64
8,000,000	CREDIT MUTUEL ARKEA SACCV 3.375% 19/09/2027	7,945,520	1.02
5,400,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0014003S56)	4,878,144	0.63
6,200,000	ELO 3.25% 23/07/2027	5,712,370	0.73
2,100,000	EUTELSAT SA 2.25% 13/07/2027	1,850,562	0.24
6,100,000	GROUPAMA ASSURANCES MUTUELLES SA 6.00% 23/01/2027	6,394,264	0.82
4,200,000	ICADE SA 1.625% 28/02/2028	3,850,770	0.49
3,000,000	ILIAD SA 1.875% 11/02/2028	2,730,750	0.35
8,600,000	MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE 0.625% 21/06/2027	7,791,772	1.00
8,000,000	ORANO SA 2.75% 08/03/2028	7,673,680	0.98
8,700,000	RENAULT SA 2.50% 01/04/2028	8,210,451	1.06
7,400,000	TIKEHAU CAPITAL SCA 2.25% 14/10/2026	7,110,216	0.91
5,200,000	VALEO SA 5.375% 28/05/2027	5,360,420	0.69
	Germany	*50,859,614*	*6.53*
8,000,000	COMMERZBANK AG 1.875% 28/02/2028	7,565,600	0.97
4,600,000	CONTINENTAL AG 3.625% 30/11/2027	4,621,528	0.59
7,300,000	FRESENIUS MEDICAL CARE AG AND CO 3.875% 20/09/2027	7,372,927	0.95
4,000,000	GRUENENTHAL GMBH 4.125% REGS 15/05/2028	3,911,680	0.50
7,600,000	HERAEUS FINANCE GMBH 2.625% 09/06/2027	7,378,004	0.95
2,100,000	INFINEON TECHNOLOGIES AG VAR PERPETUAL	2,035,509	0.26
3,900,000	LANDESBANK BADEN WUERTTEMBERG 2.875% 28/09/2026	3,796,611	0.49
4,100,000	LANXESS AG 1.75% 22/03/2028	3,783,931	0.49
5,200,000	SCHAEFFLER AG 2.875% 26/03/2027	5,055,388	0.65
5,800,000	ZF FINANCE GMBH 2.25% 03/05/2028	5,338,436	0.68
	Ireland	*6,009,165*	*0.77*
4,100,000	AERCAP IRELAND CAPITAL DAC 4.625% 15/10/2027	3,737,800	0.48
2,300,000	JAMES HARDIE INTERNATIONAL FINANCE LIMITED 3.625% REGS 01/10/2026	2,271,365	0.29
	Italy	*285,209,819*	*36.59*
4,000,000	2I RETE GAS SPA 1.608% 31/10/2027	3,756,680	0.48
4,200,000	ASTM SPA 1.00% 25/11/2026	3,938,970	0.51
4,200,000	ASTM SPA 1.625% 08/02/2028	3,912,006	0.50
4,200,000	AUTOSTRADE PER ITALIA SPA 1.625% 25/01/2028	3,872,274	0.50
4,200,000	A2A SPA 1.50% 16/03/2028	3,902,724	0.50
5,000,000	BANCO BPM SPA 4.875% 18/01/2027	5,125,200	0.66
3,400,000	CDP RETI SPA 5.875% 25/10/2027	3,576,256	0.46
8,200,000	CREDITO EMILIANO SPA VAR 19/01/2028	7,672,084	0.98
2,400,000	FERROVIE DELLO STATO ITALIANE SPA 0.375% 25/03/2028	2,142,888	0.27
3,700,000	FNM SPA 0.75% 20/10/2026	3,464,347	0.44
9,800,000	INTESA SANPAOLO SPA 1.75% 20/03/2028	9,158,198	1.17
205,600,000	ITALY BTP 0.25% 15/03/2028	183,206,048	23.51
28,100,000	ITALY BTP 2.00% 01/02/2028	26,790,259	3.44
2,200,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 14/03/2028	2,255,110	0.29
5,900,000	MUNDYS SPA 1.875% 12/02/2028	5,418,973	0.70
5,400,000	NEXI SPA 1.625% 30/04/2026	5,156,298	0.66
7,300,000	PIRELLI C SPA 4.25% 18/01/2028	7,383,877	0.95
1,900,000	UNIPOL GRUPPO SPA 3.50% 29/11/2027	1,898,765	0.24
2,600,000	UNIPOLSAI SPA 3.875% 01/03/2028	2,578,862	0.33
	Luxembourg	*41,131,187*	*5.28*
3,800,000	ARCELORMITTAL SA 6.55% 29/11/2027	3,659,098	0.47
4,500,000	AXA LOGISTICS EUROPE MASTER SCA 0.375% 15/11/2026	4,138,785	0.53
4,100,000	BEVCO LUX SARL 1.50% 16/09/2027	3,825,628	0.49
7,800,000	HEIDELBERGCEMENT FIN 1.75% 24/04/2028	7,327,476	0.94

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Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
8,000,000	HOLCIM FINANCE LUXEMBOURG SA 2.25% 26/05/2028	7,644,960	0.98
5,800,000	INPOST SA 2.25% REGS 15/07/2027	5,458,902	0.70
3,900,000	SELP FINANCE S.A.R.L 3.75% 10/08/2027	3,879,486	0.50
5,400,000	TELENET FINANCE LUX NOTES SARL 3.50% REGS 01/03/2028	5,196,852	0.67
	Netherlands	*73,589,068*	*9.44*
4,600,000	AKELIUS RESIDENTIAL PROPERTY FINANCING BV 1.00% 17/01/2028	4,079,878	0.52
1,500,000	AKZO NOBEL NV 1.50% 28/03/2028	1,389,225	0.18
5,800,000	ASHLAND SERVICES BV 2.00% REGS 30/01/2028	5,361,462	0.69
4,900,000	CTP NV 0.75% 18/02/2027	4,511,283	0.58
4,600,000	DARLING GLOBAL FINANCE B.V. 3.625% REGS 15/05/2026	4,557,082	0.58
7,900,000	EASYJET FINCO BV 1.875% 03/03/2028	7,388,317	0.95
3,000,000	EXOR NV 1.75% 18/01/2028	2,840,790	0.36
4,300,000	ING GROUP NV VAR 14/11/2027	4,406,640	0.57
8,400,000	JAB HOLDINGS BV 1.00% 20/12/2027	7,701,204	0.99
5,500,000	NIBC BANK NV 0.875% 24/06/2027	5,077,820	0.65
5,300,000	PPF ARENA 1 BV 3.25% 29/09/2027	5,154,727	0.66
2,800,000	SAIPEM FINANCE INTERNATIONAL BV 3.125% 31/03/2028	2,699,228	0.35
2,900,000	SIGNIFY N V 2.375% 11/05/2027	2,807,809	0.36
7,600,000	VOLKSWAGEN FINANCIAL SERVICES NV 2.125% 18/01/2028	8,027,127	1.03
8,200,000	VONOVIA FINANCE B.V 1.50% 14/01/2028	7,586,476	0.97
	Norway	*5,880,168*	*0.75*
6,300,000	SPAREBANK 1 SR BANK ASA VAR 15/07/2027	5,880,168	0.75
	Spain	*30,657,747*	*3.93*
4,200,000	ABERTIS INFRAESTRUCTURAS SA 1.125% 26/03/2028	3,828,510	0.49
8,400,000	BANCO SANTANDER SA 3.80% 23/02/2028	7,391,059	0.95
4,300,000	BANKINTER SA 0.625% 06/10/2027	3,905,518	0.50
4,300,000	CELLNEX FINANCE COMPANY SAU 1.50% 08/06/2028	3,956,000	0.51
8,500,000	CRITERIA CAIXA SA 0.875% 28/10/2027	7,735,340	0.99
4,000,000	MERLIN PROPERTIES SOCIMI SA 2.375% 13/07/2027	3,841,320	0.49
	Sweden	*14,539,574*	*1.87*
7,400,000	TELEFON AB LM ERICSSON 1.125% 08/02/2027	6,939,498	0.89
7,600,000	VOLVO CAR AB 4.25% 31/05/2028	7,600,076	0.98
	United Kingdom	*21,813,561*	*2.80*
4,000,000	BARCLAYS PLC VAR 28/01/2028	3,719,560	0.48
3,300,000	HSBC HOLDINGS PLC VAR 16/11/2032	3,501,366	0.45
2,400,000	INEOS FINANCE PLC 6.625% REGS 15/05/2028	2,482,248	0.32
4,600,000	INTERNATIONAL GAME TECHNOLOGY PLC 3.50% REGS 15/06/2026	4,544,938	0.58
8,300,000	PHOENIX GROUP HOLDINGS PLC 5.375% 06/07/2027	7,565,449	0.97
	United States of America	*66,507,537*	*8.53*
4,000,000	AIR LEASE CORP 5.30% 01/02/2028	3,728,295	0.48
5,429,000	AMERICAN INTERNATIONAL GROUP INC 1.875% 21/06/2027	5,166,182	0.66
4,800,000	BOSTON PROPERTIES LP 6.75% 01/12/2027	4,599,580	0.59
7,900,000	CELANESE US HOLDINGS LLC 6.165% 15/07/2027	7,486,112	0.96
7,300,000	ENEL FINANCE AMERICA LLC 7.10% 144A 14/10/2027	7,161,935	0.92
1,300,000	FORD MOTOR CREDIT CO LLC 2.386% 17/02/2026	1,268,982	0.16
5,300,000	LEVI STRAUSS CO 3.375% 15/03/2027	5,193,735	0.67
7,700,000	MONDELEZ INTERNATIONAL INC 0.25% 17/03/2028	6,858,698	0.88
4,800,000	NISSAN MOTOR ACCEPTANCE CORP 2.75% 144A 09/03/2028	3,999,575	0.51
8,300,000	PROLOGIS EURO FINANCE LLC 0.375% 06/02/2028	7,393,142	0.95
5,900,000	PVH CORP 3.125% REGS 15/12/2027	5,772,678	0.74
4,600,000	VF CORP 0.25% 25/02/2028	3,885,390	0.50
4,600,000	WEA FINANCE LLC 2.875% 144A 15/01/2027	3,993,233	0.51
Shares/Units of UCITS/UCIS		**7,685,585**	**0.99**
	Shares/Units in investment funds	**7,685,585**	**0.99**
	France	*7,685,585*	*0.99*
0.001	AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XM0)	1,054	0.00
73	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	7,684,531	0.99
Total securities portfolio		**770,009,085**	**98.79**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**618,538,209**	**97.60**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**616,608,276**	**97.30**
	Bonds	**616,608,276**	**97.30**
	Austria	*6,534,652*	*1.03*
3,500,000	BAWAG PSK 0.375% 03/09/2027	3,142,825	0.50
3,700,000	CA IMMOBILIEN ANLAGEN AG 0.875% 05/02/2027	3,391,827	0.53
	Belgium	*11,672,724*	*1.84*
3,600,000	COFINIMMO SA 1.00% 24/01/2028	3,245,832	0.51
6,000,000	CRELAN SA 5.75% 26/01/2028	6,327,060	1.00
2,100,000	SOLVAY SA 3.875% 03/04/2028	2,099,832	0.33
	Bermuda	*3,127,264*	*0.49*
3,700,000	AIRCASTLE LTD 2.85% 144A 26/01/2028	3,127,264	0.49
	Canada	*5,917,051*	*0.93*
5,900,000	NATIONAL BANK OF CANADA 3.75% 25/01/2028	5,917,051	0.93
	Cayman Islands	*6,056,465*	*0.96*
7,200,000	AVOLON HOLDINGS FUNDING LTD 2.75% 144A 21/02/2028	6,056,465	0.96
	Czech Republic	*6,064,695*	*0.96*
6,300,000	CEZ AS 2.375% 06/04/2027	6,064,695	0.96
	Denmark	*5,807,592*	*0.92*
5,600,000	JYSKE BANK AS 5.50% 16/11/2027	5,807,592	0.92
	Finland	*3,282,825*	*0.52*
3,500,000	KOJAMO PLC 1.875% 27/05/2027	3,282,825	0.52
	France	*83,999,537*	*13.26*
5,800,000	AYVENS 4.00% 05/07/2027	5,853,186	0.92
4,000,000	BANQUE FEDERAL CRED MUTUEL 3.875% 14/02/2028	4,041,080	0.64
5,900,000	BANQUE FEDERAL CRED MUTUEL 3.875% 26/01/2028	5,924,308	0.93
3,600,000	BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/06/2032	3,552,012	0.56
3,600,000	BNP PARIBAS SA VAR 144A PERPETUAL USD (ISIN US05565AS207)	3,585,724	0.57
2,800,000	BNP PARIBAS SA VAR 23/02/2029	2,818,984	0.44
3,500,000	BPCE SA 3.25% 144A 11/01/2028	3,042,314	0.48
7,100,000	CNP ASSURANCES 0.375% 08/03/2028	6,205,258	0.99
6,600,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0014003S56)	5,962,176	0.94
3,100,000	ELO 3.25% 23/07/2027	2,856,185	0.45
6,000,000	ELO 5.875% 17/04/2028	5,905,740	0.93
1,600,000	EUTELSAT SA 2.25% 13/07/2027	1,409,952	0.22
3,300,000	INDIGO GROUP SA 1.625% 19/04/2028	3,058,407	0.48
1,800,000	LOXAM SAS 6.375% 15/05/2028	1,854,072	0.29
6,800,000	MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE 0.625% 21/06/2027	6,160,936	0.98
6,300,000	ORANO SA 2.75% 08/03/2028	6,043,023	0.95
5,700,000	RCI BANQUE SA 4.75% 06/07/2027	5,856,636	0.92
7,200,000	RENAULT SA 2.50% 01/04/2028	6,794,856	1.08
3,200,000	TIKEHAU CAPITAL SCA 2.25% 14/10/2026	3,074,688	0.49
	Germany	*21,764,804*	*3.43*
7,000,000	BAYERISCHE LANDESBANK 0.125% 10/02/2028	6,163,430	0.97
3,500,000	BERLIN HYP AG 1.50% 18/04/2028	3,248,735	0.51
3,300,000	COMMERZBANK AG 1.875% 28/02/2028	3,120,810	0.49
3,200,000	LANXESS AG 1.75% 22/03/2028	2,953,312	0.47
6,900,000	VOLKSWAGEN FINANCIAL SERVICES AG 0.875% 31/01/2028	6,278,517	0.99
	Ireland	*6,107,409*	*0.96*
6,900,000	AERCAP IRELAND CAPITAL DAC 3.875% 23/01/2028	6,107,409	0.96
	Italy	*208,810,196*	*32.96*
6,500,000	ASSICURAZIONI GENERALI SPA VAR 27/10/2047	6,719,700	1.06
7,000,000	ASTM SPA 1.625% 08/02/2028	6,520,010	1.03
6,700,000	AUTOSTRADE PER ITALIA SPA 1.625% 25/01/2028	6,177,199	0.97
6,600,000	A2A SPA 1.50% 16/03/2028	6,132,852	0.97
5,400,000	CDP RETI SPA 5.875% 25/10/2027	5,679,936	0.90
7,800,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2576550086)	8,220,966	1.30
7,000,000	FERROVIE DELLO STATO ITALIANE SPA 0.375% 25/03/2028	6,250,090	0.99
5,000,000	INTESA SANPAOLO SPA VAR 14/03/2029	5,996,814	0.95
145,750,000	ITALIAN REPUBLIC 3.40% 01/04/2028	145,615,910	22.98
1,750,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 14/03/2028	1,793,838	0.28
7,300,000	MUNDYS SPA 1.875% 12/02/2028	6,704,831	1.06
3,000,000	UNIPOL GRUPPO SPA 3.50% 29/11/2027	2,998,050	0.47
	Luxembourg	*10,804,916*	*1.70*
3,000,000	ARCELORMITTAL SA 6.55% 29/11/2027	2,888,761	0.46
3,500,000	AXA LOGISTICS EUROPE MASTER SCA 0.375% 15/11/2026	3,219,055	0.51
5,000,000	HEIDELBERGCEMENT FIN 1.75% 24/04/2028	4,697,100	0.73
	Netherlands	*79,787,051*	*12.59*
3,600,000	AKELIUS RESIDENTIAL PROPERTY FINANCING BV 1.00% 17/01/2028	3,192,948	0.50
2,600,000	COOPERATIEVE RABOBANK UA 5.25% 14/09/2027	3,046,095	0.48
3,700,000	CTP NV 0.75% 18/02/2027	3,406,479	0.54
6,700,000	EASYJET FINCO BV 1.875% 03/03/2028	6,266,041	0.99
7,000,000	ENEL FINANCE INTERNATIONAL NV 3.50% 144A 06/04/2028	6,119,505	0.97
4,400,000	HEIMSTADEN BOSTAD TREASURY BV 1.375% 03/03/2027	3,827,164	0.60
6,900,000	ING GROUP NV VAR 20/05/2033	8,188,120	1.29
6,000,000	JAB HOLDINGS BV 1.00% 20/12/2027	5,500,860	0.87
3,200,000	NE PROPERTY COOPERATIEF U.A. 3.375% 14/07/2027	3,112,768	0.49
2,900,000	NIBC BANK NV 0.875% 24/06/2027	2,677,396	0.42
6,000,000	NN GROUP NV VAR 13/01/2048	6,057,900	0.96
3,900,000	SAIPEM FINANCE INTERNATIONAL BV 3.125% 31/03/2028	3,759,639	0.59

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
3,300,000	SYNGENTA FINANCE NV 1.25% 10/09/2027	3,043,293	0.48
6,000,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2342732562)	5,716,620	0.90
4,100,000	VONOVIA FINANCE B.V 1.50% 14/01/2028	3,793,238	0.60
7,100,000	WPC EUROBOND BV 1.35% 15/04/2028	6,443,605	1.02
6,000,000	ZF EUROPE FINANCE BV 2.50% 23/10/2027	5,635,380	0.89
	Norway	*4,933,712*	*0.78*
4,900,000	SPAREBANK 1 SR BANK ASA 3.75% 23/11/2027	4,933,712	0.78
	Portugal	*7,200,288*	*1.14*
6,900,000	EDP ENERGIAS DE PORTUGAL VAR 23/04/2083	7,200,288	1.14
	Spain	*43,394,435*	*6.85*
6,700,000	ABERTIS INFRAESTRUCTURAS SA 1.125% 26/03/2028	6,107,385	0.96
4,000,000	BANCO BILBAO VIZCAYA ARGENTARIA 3.50% 10/02/2027	3,977,760	0.63
2,000,000	BANCO SANTANDER SA 2.125% 08/02/2028	1,886,720	0.30
6,800,000	BANCO SANTANDER SA 4.379% 12/04/2028	6,120,286	0.97
6,900,000	BANKINTER SA 0.625% 06/10/2027	6,266,994	0.99
5,900,000	CAIXABANK SA VAR 23/02/2033	6,213,290	0.98
6,800,000	CRITERIA CAIXA SA 0.875% 28/10/2027	6,188,272	0.98
6,400,000	UNICAJA BANCO SA VAR 21/02/2029	6,633,728	1.04
	Sweden	*10,607,581*	*1.67*
4,700,000	TELEFON AB LM ERICSSON 1.125% 08/02/2027	4,407,519	0.70
6,200,000	VOLVO CAR AB 4.25% 31/05/2028	6,200,062	0.97
	United Kingdom	*26,711,942*	*4.21*
4,000,000	BARCLAYS PLC VAR 28/01/2028	3,719,560	0.59
6,200,000	HSBC BANK PLC 5.75% 20/12/2027	7,368,775	1.16
6,700,000	LLOYDS BANKING GROUP PLC 4.375% 22/03/2028	6,061,851	0.96
3,300,000	PHOENIX GROUP HOLDINGS PLC 5.375% 06/07/2027	3,007,950	0.47
6,700,000	SSE PLC VAR PERPETUAL	6,553,806	1.03
	United States of America	*64,023,137*	*10.10*
6,500,000	AIR LEASE CORP 5.30% 01/02/2028	6,058,479	0.96
6,700,000	AMERICAN INTERNATIONAL GROUP INC VAR 01/04/2048	6,128,929	0.97
6,200,000	BOSTON PROPERTIES LP 6.75% 01/12/2027	5,941,124	0.94
6,300,000	CELANESE US HOLDINGS LLC 6.165% 15/07/2027	5,969,937	0.94
6,800,000	CHARTER COMMUNICATIONS OPERATING LLC/ CAPITAL CORP 4.20% 15/03/2028	6,004,494	0.95
6,800,000	FORD MOTOR CREDIT CO LLC 2.90% 16/02/2028	5,747,150	0.91
3,400,000	FREEPORT MCMORAN INC 4.125% 01/03/2028	3,047,136	0.48
7,500,000	GENERAL MOTORS FINANCIAL CO INC 2.40% 10/04/2028	6,280,967	0.98
6,100,000	IQVIA INC 2.25% REGS 15/01/2028	5,690,507	0.90
3,400,000	MYLAN INC 4.55% 15/04/2028	3,060,206	0.48
7,300,000	NISSAN MOTOR ACCEPTANCE CORP 2.75% 144A 09/03/2028	6,082,686	0.96
4,100,000	PVH CORP 3.125% REGS 15/12/2027	4,011,522	0.63

Quantity		Market Value	% of NaV
		EUR	
Shares/Units of UCITS/UCIS		**1,929,933**	**0.30**
	Shares/Units in investment funds	**1,929,933**	**0.30**
	France	*1,929,933*	*0.30*
0.577	AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XM0)	608,436	0.10
13	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	1,321,497	0.20
Total securities portfolio		**618,538,209**	**97.60**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**896,671,620**	**98.78**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**887,813,206**	**97.80**
	Bonds	**887,813,206**	**97.80**
	Austria	*19,387,595*	*2.14*
2,900,000	BAWAG PSK 0.375% 03/09/2027	2,604,055	0.29
5,100,000	CA IMMOBILIEN ANLAGEN AG 0.875% 05/02/2027	4,675,221	0.52
9,000,000	ERSTE GROUP BANK AG 0.125% 17/05/2028	7,987,500	0.88
4,300,000	MONDI FINANCE EUROPE GMBH 2.375% 01/04/2028	4,120,819	0.45
	Belgium	*17,605,866*	*1.94*
5,700,000	BELFIUS BANQUE SA/NV 0.125% 08/02/2028	5,077,389	0.56
4,900,000	COFINIMMO SA 1.00% 24/01/2028	4,417,938	0.49
5,700,000	CRELAN SA 5.75% 26/01/2028	6,010,707	0.66
2,100,000	SOLVAY SA 3.875% 03/04/2028	2,099,832	0.23
	Canada	*12,026,353*	*1.32*
5,900,000	NATIONAL BANK OF CANADA 3.75% 25/01/2028	5,917,051	0.65
5,200,000	ROYAL BANK OF CANADA 5.00% 24/01/2028	6,109,302	0.67
	Cayman Islands	*8,359,918*	*0.92*
5,000,000	AVOLON HOLDINGS FUNDING LTD 2.75% 144A 21/02/2028	4,205,878	0.46
4,400,000	CK HUTCHISON FINANCE 16 2.00% 06/04/2028	4,154,040	0.46
	Czech Republic	*3,099,090*	*0.34*
3,000,000	CESKA SPORITEINA A S VAR 08/03/2028	3,099,090	0.34
	Denmark	*6,235,056*	*0.69*
6,800,000	JYSKE BANK AS VAR 17/02/2028	6,235,056	0.69
	Finland	*15,165,210*	*1.67*
2,400,000	HUHTAMAKI OYJ 4.25% 09/06/2027	2,401,152	0.26
4,500,000	NOKIA CORP 4.375% 12/06/2027	4,098,223	0.45
8,500,000	NORDEA BANK ABP 4.125% 05/05/2028	8,665,835	0.96
	France	*129,394,230*	*14.25*
5,700,000	AYVENS 4.00% 05/07/2027	5,752,269	0.63
8,500,000	BANQUE FEDERAL CRED MUTUEL 3.875% 14/02/2028	8,587,295	0.94
5,000,000	BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1067PAD80)	4,957,966	0.55
6,000,000	BNP PARIBAS SA 1.50% 23/05/2028	5,534,400	0.61
2,800,000	BPCE SA 3.25% 144A 11/01/2028	2,433,851	0.27
9,700,000	CREDIT AGRICOLE SA 0.375% 20/04/2028	8,581,687	0.94
8,300,000	CREDIT MUTUEL ARKEA SACCV 3.875% 22/05/2028	8,381,423	0.92
6,200,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0014003S56)	5,600,832	0.62
5,000,000	ELECTRICITE DE FRANCE 6.25% 30/05/2028	6,112,874	0.67
6,100,000	ELIS SA 1.625% 03/04/2028	5,584,062	0.62
3,700,000	ICADE SA 1.625% 28/02/2028	3,392,345	0.37
6,300,000	ILIAD SA 1.875% 11/02/2028	5,734,575	0.63
9,100,000	INDIGO GROUP SA 1.625% 19/04/2028	8,433,789	0.93
6,300,000	JCDECAUX SE 2.625% 24/04/2028	6,072,948	0.67
6,700,000	MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE 0.625% 21/06/2027	6,070,334	0.67
5,300,000	NEXANS 5.50% 05/04/2028	5,515,074	0.61
6,200,000	ORANO SA 2.75% 08/03/2028	5,947,102	0.66
6,300,000	RENAULT SA 2.50% 01/04/2028	5,945,499	0.65
8,700,000	SOCIETE GENERALE SA 0.125% 18/02/2028	7,661,220	0.84
6,200,000	VERALLIA SASU 1.625% 14/05/2028	5,689,492	0.63
7,300,000	WPP FINANCE SA 4.125% 30/05/2028	7,405,193	0.82
	Germany	*40,933,295*	*4.51*
4,700,000	BERLIN HYP AG 1.50% 18/04/2028	4,362,587	0.48
4,500,000	COMMERZBANK AG 1.875% 28/02/2028	4,255,650	0.47
4,000,000	DEUTSCHE BANK AG 4.00% 29/11/2027	4,061,560	0.45
5,900,000	GRUENENTHAL GMBH 4.125% REGS 15/05/2028	5,769,728	0.64
6,100,000	HERAEUS FINANCE GMBH 2.625% 09/06/2027	5,921,819	0.65
4,500,000	LANXESS AG 1.75% 22/03/2028	4,153,095	0.46
6,300,000	VOLKSWAGEN BANK GMBH 4.375% 03/05/2028	6,426,126	0.70
6,500,000	ZF FINANCE GMBH 2.25% 03/05/2028	5,982,730	0.66
	Ireland	*14,482,556*	*1.60*
6,700,000	AERCAP IRELAND CAPITAL DAC 3.875% 23/01/2028	5,930,383	0.65
5,300,000	BANK OF IRELAND GROUP PLC VAR 01/03/2033	5,688,278	0.63
2,900,000	JAMES HARDIE INTERNATIONAL FINANCE LIMITED 3.625% REGS 01/10/2026	2,863,895	0.32
	Italy	*262,891,526*	*28.95*
6,600,000	ASTM SPA 1.625% 08/02/2028	6,147,438	0.67
6,600,000	AUTOSTRADE PER ITALIA SPA 1.625% 25/01/2028	6,085,002	0.67
4,500,000	A2A SPA 1.50% 16/03/2028	4,181,490	0.46
3,400,000	BANCO BPM SPA 4.875% 18/01/2027	3,485,136	0.38
5,300,000	CDP RETI SPA 5.875% 25/10/2027	5,574,752	0.61
4,700,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2576550086)	4,953,659	0.55
4,800,000	FERROVIE DELLO STATO ITALIANE SPA 0.375% 25/03/2028	4,285,776	0.47
2,700,000	FINECOBANK SPA VAR 21/10/2027	2,502,711	0.28
5,400,000	HERA SPA 5.20% 29/01/2028	5,684,850	0.63
2,600,000	ICCREA BANCA SPA VAR 20/01/2028	2,776,046	0.31
9,000,000	INTESA SANPAOLO SPA 1.75% 20/03/2028	8,410,590	0.92
160,650,000	ITALIAN REPUBLIC 3.40% 01/04/2028	160,502,202	17.67
32,350,000	ITALY BTP 0.25% 15/03/2028	28,826,438	3.17
6,500,000	MUNDYS SPA 1.875% 12/02/2028	5,970,055	0.66
5,700,000	PIRELLI C SPA 4.25% 18/01/2028	5,765,493	0.64
2,000,000	UNIPOL GRUPPO SPA 3.50% 29/11/2027	1,998,700	0.22
2,900,000	UNIPOLSAI SPA 3.875% 01/03/2028	2,876,423	0.32
2,900,000	WEBUILD SPA 3.875% 28/07/2026	2,864,765	0.32
	Japan	*2,451,072*	*0.27*
2,400,000	MIZUHO FINANCIAL GROUP INC 4.157% 20/05/2028	2,451,072	0.27
	Luxembourg	*41,667,414*	*4.59*
4,200,000	ARCELORMITTAL SA 6.55% 29/11/2027	4,044,266	0.45

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Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
2,900,000	AXA LOGISTICS EUROPE MASTER SCA 0.375% 15/11/2026	2,667,217	0.29
2,700,000	BEVCO LUX SARL 1.50% 16/09/2027	2,519,316	0.28
5,300,000	HEIDELBERGCEMENT FIN 1.75% 24/04/2028	4,978,926	0.55
5,200,000	HOLCIM FINANCE LUXEMBOURG SA 2.25% 26/05/2028	4,969,224	0.55
4,900,000	LOGICOR FINANCING SARL 1.625% 15/07/2027	4,521,475	0.50
4,200,000	SELP FINANCE S.A.R.L 3.75% 10/08/2027	4,177,908	0.46
5,900,000	TELENET FINANCE LUX NOTES SARL 3.50% REGS 01/03/2028	5,678,042	0.63
8,000,000	TRATON FINANCE LUXEMBOURG SA 4.25% 16/05/2028	8,111,040	0.88
	Netherlands	*94,598,589*	*10.42*
7,200,000	AKELIUS RESIDENTIAL PROPERTY FINANCING BV 1.00% 17/01/2028	6,385,896	0.70
6,300,000	ASHLAND SERVICES BV 2.00% REGS 30/01/2028	5,823,657	0.64
9,400,000	COOPERATIEVE RABOBANK UA VAR 05/05/2028	8,718,312	0.95
9,400,000	CTP NV 0.75% 18/02/2027	8,654,298	0.95
9,200,000	EASYJET FINCO BV 1.875% 03/03/2028	8,604,116	0.95
3,000,000	EDP FINANCE BV 1.71% 144A 24/01/2028	2,478,824	0.27
4,400,000	JAB HOLDINGS BV 2.00% 18/05/2028	4,148,716	0.46
6,800,000	JDE PEETS B V 0.625% 09/02/2028	6,094,908	0.67
2,700,000	KONINKLIJKE PHILIPS NV 1.375% 02/05/2028	2,501,415	0.28
5,800,000	PPF ARENA 1 BV 3.25% 29/09/2027	5,641,022	0.62
5,600,000	RELX FINANCE BV 0.50% 10/03/2028	5,050,976	0.56
3,000,000	SAIPEM FINANCE INTERNATIONAL BV 3.125% 31/03/2028	2,892,030	0.32
2,300,000	SIGNIFY N V 2.375% 11/05/2027	2,226,883	0.25
4,600,000	SYNGENTA FINANCE NV 1.25% 10/09/2027	4,242,166	0.47
4,700,000	TECHNIP ENERGIES NV 1.125% 28/05/2028	4,256,320	0.47
5,900,000	VOLKSWAGEN FINANCIAL SERVICES NV 2.125% 18/01/2028	6,231,586	0.69
6,800,000	VONOVIA FINANCE B.V 1.50% 14/01/2028	6,291,224	0.69
4,800,000	WPC EUROBOND BV 1.35% 15/04/2028	4,356,240	0.48
	Norway	*8,155,728*	*0.90*
8,100,000	SPAREBANK 1 SR BANK ASA 3.75% 23/11/2027	8,155,728	0.90
	Spain	*38,030,699*	*4.19*
9,200,000	ABERTIS INFRAESTRUCTURAS SA 1.125% 26/03/2028	8,386,260	0.92
2,100,000	BANCO BILBAO VIZCAYA ARGENTARIA 3.375% 20/09/2027	2,098,383	0.23
9,000,000	BANCO SANTANDER SA 4.379% 12/04/2028	8,100,378	0.89
9,400,000	BANKINTER SA 0.625% 06/10/2027	8,537,644	0.94
4,700,000	CAIXABANK SA VAR 23/02/2033	4,949,570	0.55
6,400,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 1.50% 04/07/2027	5,958,464	0.66
	Sweden	*17,139,878*	*1.89*
8,300,000	SKANDINAVISKA ENSKILDA BANKEN AB 3.875% 09/05/2028	8,436,369	0.93
2,900,000	SVENSKA HANDELSBANKEN AB 3.375% 17/02/2028	2,903,451	0.32
5,800,000	VOLVO CAR AB 4.25% 31/05/2028	5,800,058	0.64
	United Kingdom	*14,116,150*	*1.56*
5,500,000	BARCLAYS PLC VAR 28/01/2028	5,114,395	0.57
2,300,000	COCA COLA EUROPACIFIC PARTNERS 1.75% 26/05/2028	2,161,816	0.24
2,700,000	INEOS FINANCE PLC 6.625% REGS 15/05/2028	2,792,529	0.31
3,300,000	ROLLS ROYCE PLC 1.625% 09/05/2028	3,023,790	0.33
1,000,000	VIRGIN MONEY UK PLC VAR 29/10/2028	1,023,620	0.11
	United States of America	*142,072,981*	*15.65*
8,600,000	AIR LEASE CORP 5.30% 01/02/2028	8,015,834	0.88
5,800,000	AUTOLIV INC 4.25% 15/03/2028	5,873,544	0.65
5,800,000	BELDEN INC 3.375% REGS 15/07/2027	5,633,250	0.62
8,700,000	BOSTON PROPERTIES LP 6.75% 01/12/2027	8,336,739	0.92
8,500,000	CELANESE US HOLDINGS LLC 6.165% 15/07/2027	8,054,677	0.89
9,200,000	CHARTER COMMUNICATIONS OPERATING LLC/ CAPITAL CORP 4.20% 15/03/2028	8,123,727	0.89
2,700,000	CNH INDUSTRIAL CAPITAL LLC 4.55% 10/04/2028	2,467,222	0.27
4,900,000	DIGITAL EURO 1.125% 09/04/2028	4,422,838	0.49
4,700,000	DISCOVERY COMMUNICATIONS LLC 3.95% 20/03/2028	4,099,031	0.45
4,400,000	ENABLE MIDSTREAM PARTNERS LP 4.95% 15/05/2028	4,050,463	0.45
9,200,000	EXPEDIA GROUP INC 3.80% 15/02/2028	8,183,815	0.90
7,000,000	FORD MOTOR CREDIT CO LLC 6.125% 15/05/2028	7,491,890	0.83
6,600,000	FREEPORT MCMORAN INC 4.125% 01/03/2028	5,915,029	0.65
8,400,000	GENERAL MOTORS FINANCIAL CO INC 6.00% 09/01/2028	7,978,099	0.88
2,600,000	HARLEY DAVIDSON FINANCIAL SERVICES INC 6.50% 144A 10/03/2028	2,481,226	0.27
10,300,000	INTERNATIONAL FLAVOR AND FRAGRANCES INC 1.832% 144A 15/10/2027	8,592,608	0.94
6,200,000	IQVIA INC 2.25% REGS 15/01/2028	5,783,794	0.64
5,200,000	KRAFT HEINZ FOODS COMPANY 2.25% 25/05/2028	4,983,160	0.55
5,700,000	LEVI STRAUSS CO 3.375% 15/03/2027	5,585,715	0.62
5,800,000	METROPOLITAN LIFE GLOBAL FUNDING I 4.00% 05/04/2028	5,909,388	0.65
4,600,000	MYLAN INC 4.55% 15/04/2028	4,140,279	0.46
6,300,000	ORGANON AND COMPANY 2.875% REGS 30/04/2028	5,937,876	0.65
4,900,000	PARAMOUNT GLOBAL 3.375% 15/02/2028	4,100,227	0.45
7,000,000	VF CORP 0.25% 25/02/2028	5,912,550	0.65
Shares/Units of UCITS/UCIS		**8,858,414**	**0.98**
	Shares/Units in investment funds	**8,858,414**	**0.98**
	France	*8,858,414*	*0.98*
0.001	AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XM0)	1,054	0.00
84	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	8,857,360	0.98
Total securities portfolio		**896,671,620**	**98.78**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**776,575,868**	**98.69**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**770,662,723**	**97.94**
	Bonds	**770,662,723**	**97.94**
	Austria	*11,882,403*	*1.51*
4,000,000	BAWAG PSK 0.375% 03/09/2027	3,591,800	0.46
4,300,000	CA IMMOBILIEN ANLAGEN AG 0.875% 05/02/2027	3,941,853	0.50
4,900,000	ERSTE GROUP BANK AG 0.125% 17/05/2028	4,348,750	0.55
	Belgium	*10,063,525*	*1.28*
2,400,000	COFINIMMO SA 1.00% 24/01/2028	2,163,888	0.28
5,500,000	CRELAN SA 5.75% 26/01/2028	5,799,805	0.73
2,100,000	SOLVAY SA 3.875% 03/04/2028	2,099,832	0.27
	Bermuda	*3,634,388*	*0.46*
4,300,000	AIRCASTLE LTD 2.85% 144A 26/01/2028	3,634,388	0.46
	Canada	*4,111,849*	*0.52*
4,100,000	NATIONAL BANK OF CANADA 3.75% 25/01/2028	4,111,849	0.52
	Cayman Islands	*10,905,808*	*1.39*
8,700,000	AVOLON HOLDINGS FUNDING LTD 2.75% 144A 21/02/2028	7,318,228	0.93
3,800,000	CK HUTCHISON FINANCE 16 2.00% 06/04/2028	3,587,580	0.46
	Czech Republic	*7,357,396*	*0.94*
4,000,000	CEZ AS 2.375% 06/04/2027	3,850,600	0.49
3,600,000	CEZ AS 3.00% 05/06/2028	3,506,796	0.45
	Denmark	*2,567,376*	*0.33*
2,800,000	JYSKE BANK AS VAR 17/02/2028	2,567,376	0.33
	Finland	*13,067,491*	*1.66*
4,300,000	HUHTAMAKI OYJ 4.25% 09/06/2027	4,302,064	0.55
5,400,000	INDUSTRIAL POWER CORPORATION 1.375% 23/06/2028	4,919,832	0.62
4,100,000	KOJAMO PLC 1.875% 27/05/2027	3,845,595	0.49
	France	*106,701,716*	*13.56*
3,900,000	ARGAN 1.011% 17/11/2026	3,596,619	0.46
4,000,000	AYVENS 4.00% 05/07/2027	4,036,680	0.51
6,000,000	BNP PARIBAS SA 1.50% 23/05/2028	5,534,400	0.70
4,400,000	COMPAGNIE DE SAINT GOBAIN SA 2.125% 10/06/2028	4,192,276	0.53
8,300,000	CREDIT AGRICOLE SA 0.375% 20/04/2028	7,343,093	0.94
5,800,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0014003S56)	5,239,488	0.67
3,600,000	ELECTRICITE DE FRANCE 6.25% 30/05/2028	4,401,269	0.56
5,200,000	ELIS SA 1.625% 03/04/2028	4,760,184	0.60
2,500,000	ELO 3.25% 23/07/2027	2,303,375	0.29
4,800,000	ELO 5.875% 17/04/2028	4,724,592	0.60
4,000,000	EUTELSAT SA 2.25% 13/07/2027	3,524,880	0.45
3,200,000	ICADE SA 1.625% 28/02/2028	2,933,920	0.37
5,400,000	ILIAD SA 1.875% 11/02/2028	4,915,350	0.62
7,700,000	INDIGO GROUP SA 1.625% 19/04/2028	7,136,283	0.91
4,400,000	JCDECAUX SE 2.625% 24/04/2028	4,241,424	0.54
4,800,000	MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE 0.625% 21/06/2027	4,348,896	0.55
4,400,000	NEXANS 5.50% 05/04/2028	4,578,552	0.58
4,400,000	ORANO SA 2.75% 08/03/2028	4,220,524	0.54
4,100,000	RCI BANQUE SA 4.875% 14/06/2028	4,232,471	0.54
5,200,000	RENAULT SA 2.50% 01/04/2028	4,907,396	0.62
4,000,000	SOCIETE GENERALE SA VAR 06/09/2032	4,094,760	0.52
7,600,000	VALEO SA 1.00% 03/08/2028	6,663,452	0.85
5,200,000	VERALLIA SASU 1.625% 14/05/2028	4,771,832	0.61
	Germany	*57,229,341*	*7.27*
4,000,000	BERLIN HYP AG 1.50% 18/04/2028	3,712,840	0.47
4,500,000	COMMERZBANK AG VAR 06/12/2032	4,752,045	0.60
3,800,000	COMMERZBANK AG 1.875% 28/02/2028	3,593,660	0.46
6,800,000	CONTINENTAL AG 4.00% 01/06/2028	6,909,684	0.88
3,400,000	DEUTSCHE BANK AG 4.00% 29/11/2027	3,452,326	0.44
6,700,000	FRESENIUS MEDICAL CARE AG AND CO 3.875% 20/09/2027	6,766,933	0.86
4,900,000	GRUENENTHAL GMBH 4.125% REGS 15/05/2028	4,791,808	0.61
4,300,000	HERAEUS FINANCE GMBH 2.625% 09/06/2027	4,174,397	0.53
7,000,000	VOLKSWAGEN FINANCIAL SERVICES AG 3.375% 06/04/2028	6,957,650	0.88
7,600,000	VONOVIA SE 1.875% 28/06/2028	7,055,688	0.90
5,500,000	ZF FINANCE GMBH 2.25% 03/05/2028	5,062,310	0.64
	Ireland	*11,280,322*	*1.43*
4,500,000	AERCAP IRELAND CAPITAL DAC 5.75% 06/06/2028	4,250,469	0.54
6,550,000	BANK OF IRELAND GROUP PLC VAR 01/03/2033	7,029,853	0.89
	Israel	*4,988,208*	*0.63*
5,100,000	TEVA PHARMACEUTICAL INDUSTRIES LTD 3.75% 09/05/2027	4,988,208	0.63
	Italy	*266,877,487*	*33.93*
4,600,000	ASTM SPA 1.625% 08/02/2028	4,284,578	0.54
7,600,000	AUTOSTRADE PER ITALIA SPA 1.625% 25/01/2028	7,006,972	0.89
3,800,000	A2A SPA 1.50% 16/03/2028	3,531,036	0.45
2,000,000	BANCO BPM SPA VAR 14/06/2028	2,100,100	0.27
3,800,000	CDP RETI SPA 5.875% 25/10/2027	3,996,992	0.51
8,100,000	ENI SPA 0.375% 14/06/2028	7,183,971	0.91
4,000,000	FERROVIE DELLO STATO ITALIANE SPA 0.375% 25/03/2028	3,571,480	0.45
4,700,000	FINECOBANK SPA VAR 21/10/2027	4,356,571	0.55
3,800,000	HERA SPA 5.20% 29/01/2028	4,000,450	0.51
2,200,000	ICCREA BANCA SPA VAR 20/01/2028	2,348,962	0.30
7,600,000	INTESA SANPAOLO SPA 1.75% 20/03/2028	7,102,276	0.90
185,500,000	ITALIAN REPUBLIC 3.40% 01/04/2028	185,329,340	23.56
20,200,000	ITALY BTP 0.25% 15/03/2028	17,999,816	2.30
5,400,000	MUNDYS SPA 1.875% 12/02/2028	4,959,738	0.63
4,100,000	PIRELLI C SPA 4.25% 18/01/2028	4,147,109	0.53
5,200,000	UNICREDIT SPA VAR 15/01/2032	4,958,096	0.63
	Japan	*4,819,950*	*0.61*
5,000,000	NISSAN MOTOR CO LTD 3.201% REGS 17/09/2028	4,819,950	0.61

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
	Luxembourg	*22,212,621*	*2.82*
3,900,000	AXA LOGISTICS EUROPE MASTER SCA 0.375% 15/11/2026	3,586,947	0.46
3,700,000	BEVCO LUX SARL 1.50% 16/09/2027	3,452,396	0.44
7,300,000	HOLCIM FINANCE LUXEMBOURG SA 2.25% 26/05/2028	6,976,026	0.88
3,500,000	SELP FINANCE S.A.R.L 3.75% 10/08/2027	3,481,590	0.44
4,900,000	TELENET FINANCE LUX NOTES SARL 3.50% REGS 01/03/2028	4,715,662	0.60
	Netherlands	*63,905,806*	*8.12*
5,100,000	AKELIUS RESIDENTIAL PROPERTY FINANCING BV 1.00% 17/01/2028	4,523,343	0.57
5,400,000	ASHLAND SERVICES BV 2.00% REGS 30/01/2028	4,991,706	0.63
3,900,000	BRASKEM NETHERLANDS 4.50% 144A 10/01/2028	3,310,060	0.42
4,200,000	CTP NV 0.75% 18/02/2027	3,866,814	0.49
7,700,000	EASYJET FINCO BV 1.875% 03/03/2028	7,201,271	0.93
2,700,000	EXOR NV 1.75% 18/01/2028	2,556,711	0.32
3,700,000	JAB HOLDINGS BV 2.00% 18/05/2028	3,488,693	0.44
4,700,000	JDE PEETS B V 0.625% 09/02/2028	4,212,657	0.54
3,800,000	KONINKLIJKE PHILIPS NV 1.375% 02/05/2028	3,520,510	0.45
3,600,000	NE PROPERTY COOPERATIEF U.A. 3.375% 14/07/2027	3,501,864	0.45
4,800,000	PPF ARENA 1 BV 3.25% 29/09/2027	4,668,432	0.59
2,500,000	SAIPEM FINANCE INTERNATIONAL BV 3.125% 31/03/2028	2,410,025	0.31
5,500,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2410367747)	5,149,100	0.65
7,000,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1799939027)	6,874,420	0.87
4,000,000	WPC EUROBOND BV 1.35% 15/04/2028	3,630,200	0.46
	Norway	*6,846,784*	*0.87*
6,800,000	SPAREBANK 1 SR BANK ASA 3.75% 23/11/2027	6,846,784	0.87
	Portugal	*6,855,284*	*0.87*
6,800,000	EDP ENERGIAS DE PORTUGAL 3.875% 26/06/2028	6,855,284	0.87
	Spain	*52,822,069*	*6.71*
7,800,000	ABERTIS INFRAESTRUCTURAS SA 1.125% 26/03/2028	7,110,090	0.90
6,600,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR 15/09/2033	6,889,872	0.88
3,400,000	BANCO BILBAO VIZCAYA ARGENTARIA 3.375% 20/09/2027	3,397,382	0.43
4,100,000	BANCO DE SABADELL SA VAR 07/06/2029	4,283,229	0.54
7,800,000	BANCO SANTANDER SA 4.379% 12/04/2028	7,020,328	0.89
7,900,000	BANKINTER SA 0.625% 06/10/2027	7,175,254	0.92
6,600,000	CAIXABANK SA VAR 23/02/2033	6,950,460	0.88
5,400,000	CELLNEX FINANCE COMPANY SAU 1.50% 08/06/2028	4,968,000	0.63
5,400,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 1.50% 04/07/2027	5,027,454	0.64
	Sweden	*10,145,337*	*1.29*
5,700,000	TELEFON AB LM ERICSSON 1.125% 08/02/2027	5,345,289	0.68
4,800,000	VOLVO CAR AB 4.25% 31/05/2028	4,800,048	0.61
	United Kingdom	*15,619,182*	*1.98*
5,600,000	BARCLAYS PLC VAR 14/11/2032	6,968,874	0.88
2,000,000	BARCLAYS PLC VAR 28/01/2028	1,859,780	0.24
6,400,000	HSBC HOLDINGS PLC VAR 16/11/2032	6,790,528	0.86
	United States of America	*76,768,380*	*9.76*
4,400,000	AIR LEASE CORP 5.30% 01/02/2028	4,101,124	0.52
8,350,000	AMERICAN ELECTRIC POWER INC VAR 15/02/2062	7,153,926	0.91
7,600,000	AT&T INC 1.60% 19/05/2028	7,085,176	0.90
4,100,000	AUTOLIV INC 4.25% 15/03/2028	4,151,988	0.53
1,700,000	BELDEN INC 3.375% REGS 15/07/2027	1,651,125	0.21
7,200,000	CELANESE US HOLDINGS LLC 6.165% 15/07/2027	6,822,785	0.87
4,100,000	DIGITAL EURO 1.125% 09/04/2028	3,700,742	0.47
3,000,000	DUKE ENERGY CORP 3.10% 15/06/2028	2,928,360	0.37
4,600,000	FORD MOTOR CREDIT CO LLC 4.867% 03/08/2027	4,720,428	0.60
4,600,000	FREEPORT MCMORAN INC 4.125% 01/03/2028	4,122,596	0.52
1,600,000	GENERAL MOTORS FINANCIAL CO INC 5.80% 23/06/2028	1,510,785	0.19
4,400,000	HARLEY DAVIDSON FINANCIAL SERVICES INC 6.50% 144A 10/03/2028	4,198,998	0.53
5,200,000	IQVIA INC 2.25% REGS 15/01/2028	4,850,924	0.62
1,700,000	LEVI STRAUSS CO 3.375% 15/03/2027	1,665,915	0.21
4,100,000	METROPOLITAN LIFE GLOBAL FUNDING I 4.00% 05/04/2028	4,177,326	0.53
3,900,000	MYLAN INC 4.55% 15/04/2028	3,510,237	0.45
2,300,000	ORGANON AND COMPANY 2.875% REGS 30/04/2028	2,167,796	0.28
4,200,000	PVH CORP 3.125% REGS 15/12/2027	4,109,364	0.52
4,900,000	VF CORP 0.25% 25/02/2028	4,138,785	0.53
Shares/Units of UCITS/UCIS		**5,913,145**	**0.75**
	Shares/Units in investment funds	**5,913,145**	**0.75**
	France	*5,913,145*	*0.75*
0.001	AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XM0)	1,054	0.00
56	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	5,912,091	0.75
Total securities portfolio		**776,575,868**	**98.69**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**871,802,130**	**98.77**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**864,768,620**	**97.97**
	Bonds	**864,768,620**	**97.97**
	Australia	*10,051,896*	*1.14*
9,000,000	MACQUARIE GROUP LTD 0.35% 03/03/2028	8,002,530	0.91
2,200,000	WESTPAC BANKING CORP 1.45% 17/07/2028	2,049,366	0.23
	Austria	*13,384,955*	*1.52*
5,300,000	BAWAG PSK 0.375% 03/09/2027	4,759,135	0.54
5,400,000	ERSTE GROUP BANK AG 0.125% 17/05/2028	4,792,500	0.55
4,000,000	MONDI FINANCE EUROPE GMBH 2.375% 01/04/2028	3,833,320	0.43
	Belgium	*5,483,452*	*0.62*
5,200,000	CRELAN SA 5.75% 26/01/2028	5,483,452	0.62
	Canada	*4,513,005*	*0.51*
4,500,000	NATIONAL BANK OF CANADA 3.75% 25/01/2028	4,513,005	0.51
	Cayman Islands	*4,626,090*	*0.52*
4,900,000	CK HUTCHISON FINANCE 16 2.00% 06/04/2028	4,626,090	0.52
	Denmark	*4,859,676*	*0.55*
5,300,000	JYSKE BANK AS VAR 17/02/2028	4,859,676	0.55
	Finland	*12,046,896*	*1.36*
2,600,000	HUHTAMAKI OYJ 4.25% 09/06/2027	2,601,248	0.29
5,200,000	INDUSTRIAL POWER CORPORATION 1.375% 23/06/2028	4,737,616	0.54
4,800,000	NOKIA CORP 3.125% 15/05/2028	4,708,032	0.53
	France	*138,291,409*	*15.67*
4,600,000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.25% 19/07/2028	3,989,580	0.45
10,600,000	BNP PARIBAS SA VAR 25/07/2028	10,277,018	1.17
7,600,000	BPCE SA 3.50% 25/01/2028	7,572,032	0.86
4,900,000	COMPAGNIE DE SAINT GOBAIN SA 2.125% 10/06/2028	4,668,671	0.53
5,700,000	ELIS SA 1.625% 03/04/2028	5,217,894	0.59
4,800,000	ELO 3.25% 23/07/2027	4,422,480	0.50
5,400,000	ELO 5.875% 17/04/2028	5,315,166	0.60
8,900,000	ENGIE SA VAR PERPETUAL	7,882,730	0.89
4,400,000	EUTELSAT SA 2.25% 13/07/2027	3,877,368	0.44
5,500,000	GROUPAMA ASSURANCES MUTUELLES SA 0.75% 07/07/2028	4,844,290	0.55
4,200,000	ICADE SA 1.625% 28/02/2028	3,850,770	0.44
5,800,000	ILIAD SA 1.875% 11/02/2028	5,279,450	0.60
8,500,000	INDIGO GROUP SA 1.625% 19/04/2028	7,877,715	0.89
8,300,000	JCDECAUX SE 2.625% 24/04/2028	8,000,868	0.91
7,500,000	LA BANQUE POSTALE 4.00% 03/05/2028	7,588,350	0.86
5,200,000	MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE 0.625% 21/06/2027	4,711,304	0.53
4,800,000	NEXANS 5.50% 05/04/2028	4,994,784	0.57
4,800,000	ORANO SA 2.75% 08/03/2028	4,604,208	0.52
4,500,000	RCI BANQUE SA 4.875% 14/06/2028	4,645,395	0.53
4,900,000	RENAULT SA 2.50% 01/04/2028	4,624,277	0.52
9,000,000	SOCIETE GENERALE SA 0.125% 18/02/2028	7,925,400	0.90
4,400,000	STE FONCIERE LYONNAISE SA 0.50% 21/04/2028	3,925,284	0.44
5,000,000	VERALLIA SASU 1.625% 14/05/2028	4,588,300	0.52
7,500,000	WPP FINANCE SA 4.125% 30/05/2028	7,608,075	0.86
	Germany	*44,417,837*	*5.03*
2,700,000	BAYERISCHE LANDESBANK 0.125% 10/02/2028	2,377,323	0.27
2,200,000	BERLIN HYP AG 1.50% 18/04/2028	2,042,062	0.23
3,700,000	CONTINENTAL AG 3.625% 30/11/2027	3,717,316	0.42
7,500,000	DEUTSCHE BANK AG 4.00% 29/11/2027	7,615,425	0.86
4,600,000	ENBW ENERGIE BADEN-WUERTTEMBERG VAR 31/08/2081	4,037,006	0.46
5,300,000	GRUENENTHAL GMBH 4.125% REGS 15/05/2028	5,182,976	0.59
2,100,000	IHO VERWALTUNGS GMBH 8.75% REGS 15/05/2028	2,248,092	0.25
4,500,000	LANDESBANK BADEN WUERTTEMBERG 0.25% 21/07/2028	3,942,810	0.45
8,700,000	VOLKSWAGEN FINANCIAL SERVICES AG 0.875% 31/01/2028	7,916,391	0.90
5,800,000	ZF FINANCE GMBH 2.25% 03/05/2028	5,338,436	0.60
	Ireland	*10,311,419*	*1.17*
5,000,000	AERCAP IRELAND CAPITAL DAC 5.75% 06/06/2028	4,722,743	0.54
1,400,000	BANK OF IRELAND GROUP PLC VAR 01/03/2033	1,502,564	0.17
2,700,000	HAMMERSON IRELAND FINANCE DAC 1.75% 03/06/2027	2,506,032	0.28
1,600,000	JAMES HARDIE INTERNATIONAL FINANCE LIMITED 3.625% REGS 01/10/2026	1,580,080	0.18
	Italy	*225,862,533*	*25.58*
5,000,000	ASTM SPA 1.625% 08/02/2028	4,657,150	0.53
5,100,000	AUTOSTRADE PER ITALIA SPA 1.625% 25/01/2028	4,702,047	0.53
5,000,000	A2A SPA 1.50% 16/03/2028	4,646,100	0.53
5,100,000	BANCO BPM SPA VAR 14/06/2028	5,355,255	0.61
4,100,000	CDP RETI SPA 5.875% 25/10/2027	4,312,544	0.49
7,300,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2576550086)	7,693,981	0.87
8,900,000	ENI SPA 0.375% 14/06/2028	7,893,499	0.89
4,400,000	FERROVIE DELLO STATO ITALIANE SPA 0.375% 25/03/2028	3,928,628	0.45
2,400,000	ICCREA BANCA SPA VAR 20/01/2028	2,562,504	0.29
2,400,000	ITALGAS SPA 0% 16/02/2028	2,125,392	0.24
153,250,000	ITALIAN REPUBLIC 3.80% 01/08/2028	155,162,561	17.57
5,000,000	ITALY BTP 0.50% 15/07/2028	4,453,900	0.50
5,800,000	MUNDYS SPA 1.875% 12/02/2028	5,327,126	0.60
7,500,000	PIRELLI C SPA 4.25% 18/01/2028	7,586,175	0.86
5,900,000	TERNA RETE ELETTRICA NAZIONALE VAR PERPETUAL	5,455,671	0.62
	Japan	*8,561,524*	*0.97*
4,500,000	MIZUHO FINANCIAL GROUP INC 4.157% 20/05/2028	4,595,760	0.52
4,400,000	SUMITOMO MITSUI FINANCIAL CORP INC 0.303% 28/10/2027	3,965,764	0.45

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
	Luxembourg	*16,151,948*	*1.83*
2,800,000	BEVCO LUX SARL 1.50% 16/09/2027	2,612,624	0.30
3,800,000	SELP FINANCE S.A.R.L 3.75% 10/08/2027	3,780,012	0.43
5,400,000	TELENET FINANCE LUX NOTES SARL 3.50% REGS 01/03/2028	5,196,852	0.58
4,500,000	TRATON FINANCE LUXEMBOURG SA 4.25% 16/05/2028	4,562,460	0.52
	Netherlands	*86,224,229*	*9.77*
5,300,000	ABERTIS INFRSESTRUCTURAS FINANCE BV VAR PERPETUAL	4,975,799	0.56
4,600,000	AKELIUS RESIDENTIAL PROPERTY FINANCING BV 1.00% 17/01/2028	4,079,878	0.46
5,400,000	CTP NV 0.75% 18/02/2027	4,971,618	0.56
4,900,000	DUFRY ONE BONDS 3.375% 15/04/2028	4,722,865	0.54
8,600,000	EASYJET FINCO BV 1.875% 03/03/2028	8,042,978	0.92
5,900,000	ENEL FINANCE INTERNATIONAL NV 1.875% 144A 12/07/2028	4,860,047	0.55
5,200,000	JDE PEETS B V 0.625% 09/02/2028	4,660,812	0.53
2,100,000	KONINKLIJKE PHILIPS NV 1.375% 02/05/2028	1,945,545	0.22
2,500,000	OI EUROPEAN GROUP BV 6.25% REGS 15/05/2028	2,588,475	0.29
5,300,000	PPF ARENA 1 BV 3.25% 29/09/2027	5,154,727	0.58
7,300,000	STELLANTIS NV 4.50% 07/07/2028	7,540,097	0.85
4,400,000	TECHNIP ENERGIES NV 1.125% 28/05/2028	3,984,640	0.45
8,900,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2410367747)	8,332,180	0.95
4,900,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 6.75% 01/03/2028	4,688,913	0.53
4,200,000	UP JOHN FINANCE BV 1.362% 23/06/2027	3,916,710	0.44
8,000,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1799939027)	7,856,480	0.90
4,300,000	WPC EUROBOND BV 1.35% 15/04/2028	3,902,465	0.44
	Norway	*7,551,600*	*0.86*
7,500,000	SPAREBANK 1 SR BANK ASA 3.75% 23/11/2027	7,551,600	0.86
	Portugal	*13,788,523*	*1.56*
7,900,000	EDP ENERGIAS DE PORTUGAL VAR 23/04/2083	8,243,808	0.93
5,500,000	EDP ENERGIAS DE PORTUGAL 3.875% 26/06/2028	5,544,715	0.63
	Spain	*69,702,537*	*7.90*
7,500,000	ABERTIS INFRAESTRUCTURAS SA 4.125% 31/01/2028	7,579,500	0.86
5,200,000	BANCO BILBAO VIZCAYA ARGENTARIA 0.50% 14/01/2027	4,814,264	0.55
3,000,000	BANCO DE CREDITO SOCIAL COOPERATIVO SA VAR 09/03/2028	2,796,060	0.32
7,900,000	BANCO DE SABADELL SA VAR 16/06/2028	7,268,474	0.82
8,300,000	BANCO SANTANDER SA 2.125% 08/02/2028	7,829,888	0.89
8,600,000	BANKINTER SA 0.625% 06/10/2027	7,811,036	0.88
7,200,000	CAIXABANK SA VAR 23/02/2033	7,582,320	0.86
5,900,000	CELLNEX FINANCE COMPANY SAU 1.50% 08/06/2028	5,428,000	0.61
4,600,000	IBERDROLA FINANZAS SAU VAR PERPETUAL EUR (ISIN XS2580221658)	4,670,426	0.53
5,900,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 1.50% 04/07/2027	5,492,959	0.62
4,000,000	MERLIN PROPERTIES SOCIMI SA 2.375% 13/07/2027	3,841,320	0.44
4,500,000	SANTANDER CONSUMER FINANCE SA 4.125% 05/05/2028	4,588,290	0.52
	Sweden	*28,601,914*	*3.24*
7,500,000	SKANDINAVISKA ENSKILDA BANKEN AB 3.875% 09/05/2028	7,623,225	0.86
8,400,000	SVENSKA HANDELSBANKEN AB 5.50% 144A 15/06/2028	7,901,369	0.90
8,400,000	TELEFON AB LM ERICSSON 1.125% 08/02/2027	7,877,268	0.89
5,200,000	VOLVO CAR AB 4.25% 31/05/2028	5,200,052	0.59
	United Kingdom	*39,855,027*	*4.52*
8,800,000	ANZ NEW ZEALAND INTL LIMITED 0.20% 23/09/2027	7,928,360	0.90
9,200,000	BARCLAYS PLC VAR 28/01/2028	8,554,988	0.97
7,800,000	HSBC HOLDINGS PLC VAR 10/03/2028	7,991,100	0.91
8,400,000	NATIONAL GRID PLC 5.602% 12/06/2028	7,926,057	0.90
2,900,000	ROLLS ROYCE PLC 1.625% 09/05/2028	2,657,270	0.30
5,400,000	YORKSHIRE BUILDING SOCIETY 0.50% 01/07/2028	4,797,252	0.54
	United States of America	*120,482,150*	*13.65*
2,000,000	ALCON FINANCE CORP 2.375% 31/05/2028	1,921,500	0.22
7,900,000	AMERICAN HONDA FINANCE CORP 0.30% 07/07/2028	6,989,683	0.79
8,400,000	AT&T INC 1.60% 19/05/2028	7,830,984	0.89
4,500,000	AUTOLIV INC 4.25% 15/03/2028	4,557,060	0.52
7,700,000	BANK OF AMERICA CORP 4.134% 12/06/2028	7,859,929	0.89
5,500,000	BELDEN INC 3.375% REGS 15/07/2027	5,341,875	0.61
8,300,000	CHUBB INA HOLDINGS INC 1.55% 15/03/2028	7,748,631	0.88
4,800,000	FORD MOTOR CREDIT CO LLC 6.125% 15/05/2028	5,137,296	0.58
4,500,000	GENERAL MOTORS FINANCIAL CO INC 4.50% 22/11/2027	4,610,340	0.52
8,200,000	GENERAL MOTORS FINANCIAL CO INC 5.80% 23/06/2028	7,742,774	0.88
8,000,000	HARLEY DAVIDSON FINANCIAL SERVICES INC 6.50% 144A 10/03/2028	7,634,542	0.86
5,700,000	IQVIA INC 2.25% REGS 15/01/2028	5,317,359	0.60
8,200,000	KRAFT HEINZ FOODS COMPANY 2.25% 25/05/2028	7,858,060	0.89
4,700,000	LEVI STRAUSS CO 3.375% 15/03/2027	4,605,765	0.52
4,500,000	METROPOLITAN LIFE GLOBAL FUNDING I 4.00% 05/04/2028	4,584,870	0.52
8,500,000	MMS USA HOLDINGS INC 1.25% 13/06/2028	7,794,330	0.88
5,800,000	NISSAN MOTOR ACCEPTANCE CORP 2.75% 144A 09/03/2028	4,832,819	0.55
5,300,000	PROLOGIS EURO FINANCE LLC 0.375% 06/02/2028	4,720,922	0.53
4,700,000	PVH CORP 3.125% REGS 15/12/2027	4,598,574	0.52
5,600,000	SOUTHERN CO VAR 15/09/2081	4,993,912	0.57
4,500,000	VF CORP 0.25% 25/02/2028	3,800,925	0.43

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Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Shares/Units of UCITS/UCIS		**7,033,510**	**0.80**
	Shares/Units in investment funds	**7,033,510**	**0.80**
	France	*7,033,510*	*0.80*
0.001	AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XM0)	1,054	0.00
67	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	7,032,456	0.80
Total securities portfolio		**871,802,130**	**98.77**

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Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**1,508,362,414**	**99.08**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,487,901,452**	**97.74**
	Bonds	**1,487,901,452**	**97.74**
	Australia	*10,670,040*	*0.70*
12,000,000	MACQUARIE GROUP LTD 0.35% 03/03/2028	10,670,040	0.70
	Austria	*12,275,658*	*0.81*
11,800,000	RAIFFEISEN BANK INTERNATIONAL AG VAR 15/09/2028	12,275,658	0.81
	Belgium	*10,561,846*	*0.69*
7,500,000	COFINIMMO SA 1.00% 24/01/2028	6,762,150	0.44
3,800,000	SOLVAY SA 3.875% 03/04/2028	3,799,696	0.25
	Bermuda	*8,118,018*	*0.53*
4,200,000	AIRCASTLE LTD 6.50% 18/07/2028	3,996,927	0.26
3,900,000	ATHORA HOLDING LTD 6.625% 16/06/2028	4,121,091	0.27
	Canada	*13,851,516*	*0.91*
7,800,000	NATIONAL BANK OF CANADA 3.75% 25/01/2028	7,822,542	0.51
5,900,000	ROYAL BANK OF CANADA 4.125% 05/07/2028	6,028,974	0.40
	Denmark	*13,204,005*	*0.87*
6,600,000	DANSKE BANK AS VAR 23/08/2028	8,102,155	0.53
5,000,000	TDC AS 5.056% 31/05/2028	5,101,850	0.34
	Finland	*17,754,028*	*1.17*
2,400,000	HUHTAMAKI OYJ 4.25% 09/06/2027	2,401,152	0.16
9,100,000	INDUSTRIAL POWER CORPORATION 1.375% 23/06/2028	8,290,828	0.55
7,200,000	NOKIA CORP 3.125% 15/05/2028	7,062,048	0.46
	France	*248,286,245*	*16.31*
8,200,000	BANQUE FEDERATIVE DU CREDIT MUTUEL 5.79% 13/07/2028 USD (ISIN US06675GBB05)	7,784,881	0.51
13,000,000	BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1067PAE63)	12,467,264	0.82
10,000,000	BNP PARIBAS SA VAR 12/06/2029	9,323,816	0.61
5,800,000	BPCE SA 4.125% 10/07/2028	5,915,362	0.39
12,300,000	CREDIT AGRICOLE ASSURANCES SA VAR 27/09/2048	12,370,848	0.81
12,700,000	CREDIT AGRICOLE SA VAR PERPETUAL EUR (ISIN FR001400F067)	13,121,894	0.86
13,800,000	CREDIT AGRICOLE SA VAR 28/08/2033	14,380,428	0.93
12,400,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR001400EFQ6)	13,260,560	0.87
10,000,000	ELIS SA 1.625% 03/04/2028	9,154,200	0.60
3,500,000	ELO 3.25% 23/07/2027	3,224,725	0.21
2,400,000	ELO 5.875% 17/04/2028	2,362,296	0.16
10,000,000	ENGIE SA VAR PERPETUAL	8,857,000	0.58
5,400,000	EUTELSAT SA 2.25% 13/07/2027	4,758,588	0.31
8,600,000	FORVIA 3.75% 15/06/2028	8,298,226	0.55
4,600,000	ILIAD SA 1.875% 11/02/2028	4,187,150	0.28
10,100,000	JCDECAUX SE 2.625% 24/04/2028	9,735,996	0.64
13,200,000	LA BANQUE POSTALE 4.00% 03/05/2028	13,355,496	0.88
4,500,000	MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE 0.625% 21/06/2027	4,077,090	0.27
4,200,000	NEXANS 5.50% 05/04/2028	4,370,436	0.29
10,000,000	ORANGE SA VAR PERPETUAL EUR (ISIN FR00140005L7)	8,921,900	0.59
8,400,000	ORANO SA 2.75% 08/03/2028	8,057,364	0.53
11,800,000	PRAEMIA HEALTHCARE 5.50% 19/09/2028	12,218,664	0.80
13,000,000	RCI BANQUE SA 4.875% 21/09/2028	13,446,940	0.88
7,700,000	TDF INFRASTRUCTURE SAS 5.625% 21/07/2028	8,049,965	0.53
10,800,000	VALEO SA 1.00% 03/08/2028	9,469,116	0.62
10,600,000	VERALLIA SASU 1.625% 14/05/2028	9,727,196	0.64
7,900,000	WORLDLINE SA 4.125% 12/09/2028	7,853,390	0.52
9,400,000	WPP FINANCE SA 4.125% 30/05/2028	9,535,454	0.63
	Germany	*61,745,774*	*4.06*
8,900,000	DEUTSCHE BANK AG 1.75% 17/01/2028	8,330,578	0.55
8,200,000	DEUTSCHE LUFTHANSA AG 3.75% 11/02/2028	8,156,540	0.54
9,400,000	GRUENENTHAL GMBH 4.125% REGS 15/05/2028	9,192,448	0.60
8,300,000	INFINEON TECHNOLOGIES AG VAR PERPETUAL	8,045,107	0.53
4,800,000	LANDESBANK BADEN WUERTTEMBERG 0.25% 21/07/2028	4,205,664	0.28
4,400,000	LANXESS AG 1.75% 22/03/2028	4,060,804	0.27
11,800,000	VONOVIA SE 0.25% 01/09/2028	10,158,266	0.66
9,900,000	ZF FINANCE GMBH 3.75% 21/09/2028	9,596,367	0.63
	Ireland	*16,533,559*	*1.09*
13,300,000	AERCAP IRELAND CAPITAL DAC 5.75% 06/06/2028	12,562,497	0.83
3,700,000	BANK OF IRELAND GROUP PLC VAR 01/03/2033	3,971,062	0.26
	Italy	*556,286,396*	*36.54*
7,900,000	BANCA POPOLARE DI SONDRIO SPA VAR 26/09/2028	8,265,296	0.54
7,700,000	BANCO BPM SPA VAR 14/06/2028	8,085,385	0.53
13,000,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2576550086)	13,701,610	0.90
3,700,000	ICCREA BANCA SPA VAR 20/01/2028	3,950,527	0.26
14,000,000	INTESA SANPAOLO SPA VAR 08/03/2028	14,408,660	0.95
121,000,000	ITALIAN REPUBLIC 3.80% 01/08/2028	122,510,080	8.05
343,500,000	ITALY BTP 4.75% 01/09/2028	360,571,950	23.68
10,100,000	MUNDYS SPA 1.875% 12/02/2028	9,276,547	0.61
12,400,000	TERNA RETE ELETTRICA NAZIONALE VAR PERPETUAL	11,466,156	0.75
4,100,000	WEBUILD SPA 3.875% 28/07/2026	4,050,185	0.27
	Japan	*17,689,831*	*1.16*
5,900,000	MIZUHO FINANCIAL GROUP INC 4.157% 20/05/2028	6,025,552	0.40
12,100,000	NISSAN MOTOR CO LTD 3.201% REGS 17/09/2028	11,664,279	0.76
	Luxembourg	*20,336,700*	*1.34*
6,800,000	SELP FINANCE S.A.R.L 3.75% 10/08/2027	6,764,232	0.44
4,200,000	TELENET FINANCE LUX NOTES SARL 3.50% REGS 01/03/2028	4,041,996	0.27
9,400,000	TRATON FINANCE LUXEMBOURG SA 4.25% 16/05/2028	9,530,472	0.63

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value EUR	% of NaV
	Netherlands	*129,769,534*	*8.52*
9,100,000	ABERTIS INFRSESTRUCTURAS FINANCE BV VAR PERPETUAL	8,543,353	0.56
9,300,000	CTP NV 0.75% 18/02/2027	8,562,231	0.56
9,400,000	DE VOLKSBANK NV 0.375% 03/03/2028	8,309,600	0.55
9,700,000	DUFRY ONE BONDS 3.375% 15/04/2028	9,349,345	0.61
10,600,000	EASYJET FINCO BV 1.875% 03/03/2028	9,913,438	0.65
5,300,000	GOODYEAR DUNLOP TIRES EUROPE 2.75% REGS 15/08/2028	4,804,079	0.32
10,000,000	ING GROUP NV VAR 24/08/2033	9,925,300	0.65
9,100,000	JDE PEETS B V 0.625% 09/02/2028	8,156,421	0.54
7,500,000	NIBC BANK NV 0.875% 24/06/2027	6,924,300	0.45
4,200,000	PPF ARENA 1 BV 3.25% 29/09/2027	4,084,878	0.27
7,700,000	STELLANTIS NV 4.50% 07/07/2028	7,953,253	0.52
10,000,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2462605671)	10,873,100	0.71
15,700,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1799939027)	15,418,342	1.02
11,300,000	VOLKSWAGEN INTERNATIONAL FINANCE NV 0.875% 22/09/2028	10,054,514	0.66
7,600,000	WPC EUROBOND BV 1.35% 15/04/2028	6,897,380	0.45
	Norway	*3,926,832*	*0.26*
3,900,000	SPAREBANK 1 SR BANK ASA 3.75% 23/11/2027	3,926,832	0.26
	Portugal	*13,670,112*	*0.90*
13,100,000	EDP ENERGIAS DE PORTUGAL VAR 23/04/2083	13,670,112	0.90
	Spain	*109,347,731*	*7.18*
9,000,000	ABERTIS INFRAESTRUCTURAS SA 1.125% 26/03/2028	8,203,950	0.54
4,700,000	BANCO DE CREDITO SOCIAL COOPERATIVO SA VAR 09/03/2028	4,380,494	0.29
7,000,000	BANCO DE SABADELL SA VAR 07/02/2029	7,271,320	0.48
11,200,000	BANCO DE SABADELL SA VAR 10/11/2028	11,681,712	0.76
10,300,000	BANCO SANTANDER SA VAR 23/08/2033	10,743,930	0.71
12,600,000	BANCO SANTANDER SA 5.588% 08/08/2028	11,878,623	0.77
8,000,000	CAIXABANK SA VAR 23/02/2033	8,424,800	0.55
10,200,000	CELLNEX FINANCE COMPANY SAU 1.50% 08/06/2028	9,384,000	0.62
10,000,000	IBERDROLA FINANZAS SAU VAR PERPETUAL EUR (ISIN XS2580221658)	10,153,100	0.67
10,300,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 1.50% 04/07/2027	9,589,403	0.63
4,300,000	NORTEGAS ENERGIA DISTRIBUTION SAU 2.065% 28/09/2027	4,038,302	0.27
9,300,000	SANTANDER CONSUMER FINANCE SA 4.125% 05/05/2028	9,482,466	0.62
3,900,000	UNICAJA BANCO SA VAR 11/09/2028	4,115,631	0.27
	Sweden	*20,261,898*	*1.33*
7,900,000	ELECTROLUX AB 4.50% 29/09/2028	8,043,859	0.53
4,000,000	MOLNLYCKE HOLDING AB 4.25% 08/09/2028	4,059,440	0.27
8,700,000	TELEFON AB LM ERICSSON 1.125% 08/02/2027	8,158,599	0.53
	United Kingdom	*65,330,160*	*4.29*
15,400,000	BARCLAYS PLC VAR 09/08/2029	13,493,788	0.89
11,000,000	INTERNATIONAL DISTRIBUTIONS SERVICES PLC 5.25% 14/09/2028	11,302,830	0.74
11,500,000	NATIONWIDE BUILDING SOCIETY 0.25% 14/09/2028	10,046,860	0.66
3,900,000	ROLLS ROYCE PLC 5.75% REGS 15/10/2027	4,645,087	0.31
5,000,000	SANTANDER UK GROUP HOLDINGS PLC VAR 29/08/2029	6,271,510	0.41
11,700,000	UBS AG LONDON BRANCH 5.65% 11/09/2028	11,130,475	0.73
9,500,000	YORKSHIRE BUILDING SOCIETY 0.50% 01/07/2028	8,439,610	0.55
	United States of America	*138,281,569*	*9.08*
7,800,000	AUTOLIV INC 4.25% 15/03/2028	7,898,904	0.52
4,000,000	BANK OF AMERICA CORP VAR 24/08/2028	3,637,440	0.24
11,000,000	BANK OF AMERICA CORP 4.134% 12/06/2028	11,228,470	0.74
4,700,000	BELDEN INC 3.375% REGS 15/07/2027	4,564,875	0.30
8,500,000	CELANESE US HOLDINGS LLC 2.125% 01/03/2027	8,104,070	0.53
4,600,000	COTY INC 5.75% REGS 15/09/2028	4,798,766	0.32
7,600,000	DIGITAL EURO 1.125% 09/04/2028	6,859,912	0.45
6,000,000	DUKE ENERGY CORP 3.10% 15/06/2028	5,856,720	0.38
10,400,000	FORD MOTOR CREDIT CO LLC 6.125% 15/05/2028	11,130,808	0.73
15,300,000	GENERAL MOTORS FINANCIAL CO INC 0.65% 07/09/2028	13,542,642	0.88
10,000,000	IQVIA INC 2.25% REGS 15/01/2028	9,328,700	0.61
8,300,000	KINDER MORGAN INC 2.25% 16/03/2027	7,999,374	0.53
8,300,000	MOHAWK INDUSTRIES INC 5.85% 18/09/2028	7,909,685	0.52
10,200,000	ORGANON AND COMPANY 2.875% REGS 30/04/2028	9,613,704	0.63
9,200,000	PROLOGIS EURO FINANCE LLC 0.375% 06/02/2028	8,194,808	0.54
9,800,000	PVH CORP 3.125% REGS 15/12/2027	9,588,516	0.63
9,500,000	VF CORP 0.25% 25/02/2028	8,024,175	0.53
Shares/Units of UCITS/UCIS		**20,460,962**	**1.34**
	Shares/Units in investment funds	**20,460,962**	**1.34**
	France	*20,460,962*	*1.34*
0.001	AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XM0)	1,054	0.00
195	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	20,459,908	1.34
Total securities portfolio		**1,508,362,414**	**99.08**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**1,034,643,036**	**98.90**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,026,606,601**	**98.13**
	Bonds	**1,026,606,601**	**98.13**
	Belgium	*12,929,830*	*1.24*
5,100,000	COFINIMMO SA 1.00% 24/01/2028	4,598,262	0.44
2,600,000	SOLVAY SA 3.875% 03/04/2028	2,599,792	0.25
6,200,000	VGP SA 1.625% 17/01/2027	5,731,776	0.55
	Bermuda	*4,567,916*	*0.44*
4,800,000	AIRCASTLE LTD 6.50% 18/07/2028	4,567,916	0.44
	Canada	*9,693,994*	*0.93*
3,200,000	ENBRIDGE INC VAR 01/03/2078	2,874,342	0.27
6,800,000	NATIONAL BANK OF CANADA 3.75% 25/01/2028	6,819,652	0.66
	Cayman Islands	*2,185,445*	*0.21*
2,300,000	AVOLON HOLDINGS FUNDING LTD 6.375% 144A 04/05/2028	2,185,445	0.21
	Czech Republic	*14,638,420*	*1.40*
6,400,000	CESKA SPORITEINA A S VAR 13/09/2028	5,676,608	0.54
9,200,000	CEZ AS 3.00% 05/06/2028	8,961,812	0.86
	Denmark	*9,074,384*	*0.87*
8,800,000	JYSKE BANK AS VAR 26/10/2028	9,074,384	0.87
	Finland	*16,453,148*	*1.57*
10,200,000	INDUSTRIAL POWER CORPORATION 1.375% 23/06/2028	9,293,016	0.89
7,300,000	NOKIA CORP 3.125% 15/05/2028	7,160,132	0.68
	France	*172,273,112*	*16.47*
5,000,000	ARGAN 1.011% 17/11/2026	4,611,050	0.44
4,700,000	BANQUE FEDERATIVE DU CREDIT MUTUEL 5.79% 13/07/2028 USD (ISIN US06675FBB22)	4,462,066	0.43
6,200,000	BNP PARIBAS SA VAR 144A PERPETUAL USD (ISIN US05565AGF49)	5,683,695	0.54
10,100,000	BNP PARIBAS SA 4.40% 144A 14/08/2028	9,061,494	0.87
8,800,000	CARREFOUR SA 4.125% 12/10/2028	8,963,856	0.86
5,300,000	CNP ASSURANCES 0.375% 08/03/2028	4,632,094	0.44
5,300,000	CREDIT AGRICOLE SA VAR PERPETUAL EUR (ISIN FR001400F067)	5,476,066	0.52
6,400,000	CREDIT AGRICOLE SA VAR 21/09/2029	5,573,184	0.53
3,000,000	CROWN EUROPEAN HOLDINGS 5.00% REGS 15/05/2028	3,079,110	0.29
7,400,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR001400EFQ6)	7,913,560	0.76
10,000,000	ELECTRICITE DE FRANCE 4.50% 21/09/2028	9,011,243	0.86
6,700,000	ELIS SA 1.625% 03/04/2028	6,133,314	0.59
5,600,000	ELO 3.25% 23/07/2027	5,159,560	0.49
6,600,000	ELO 5.875% 17/04/2028	6,496,314	0.62
3,900,000	ENGIE SA 7.00% 30/10/2028	4,949,460	0.47
4,700,000	GROUPAMA ASSURANCES MUTUELLES SA 3.375% 24/09/2028	4,589,409	0.44
6,900,000	ILIAD SA 1.875% 11/02/2028	6,280,725	0.60
4,900,000	INDIGO GROUP SA 1.625% 19/04/2028	4,541,271	0.43
8,500,000	JCDECAUX SE 2.625% 24/04/2028	8,193,660	0.78
5,700,000	NEXANS 5.50% 05/04/2028	5,931,306	0.57
9,300,000	ORANO SA 2.75% 08/03/2028	8,920,653	0.85
8,800,000	RCI BANQUE SA 4.875% 21/09/2028	9,102,544	0.88
8,700,000	TDF INFRASTRUCTURE SAS 5.625% 21/07/2028	9,095,415	0.88
7,300,000	VALEO SA 1.00% 03/08/2028	6,400,421	0.61
9,900,000	VERALLIA SASU 1.625% 14/05/2028	9,084,834	0.87
8,800,000	WPP FINANCE SA 4.125% 30/05/2028	8,926,808	0.85
	Germany	*32,267,873*	*3.08*
5,200,000	CONTINENTAL AG 4.00% 01/06/2028	5,283,876	0.51
5,000,000	LANXESS AG 1.75% 22/03/2028	4,614,550	0.44
6,600,000	SCHAEFFLER AG 3.375% 12/10/2028	6,405,366	0.61
11,000,000	VONOVIA SE 0.25% 01/09/2028	9,469,570	0.90
6,700,000	ZF FINANCE GMBH 3.75% 21/09/2028	6,494,511	0.62
	Ireland	*40,541,102*	*3.88*
11,100,000	AERCAP IRELAND CAPITAL DAC 3.00% 29/10/2028	9,429,536	0.91
7,850,000	BANK OF IRELAND GROUP PLC VAR 16/07/2028	8,107,873	0.77
10,500,000	FRESENIUS FINANCE IRELAND PUBL 0.50% 01/10/2028	9,287,565	0.89
5,100,000	HAMMERSON IRELAND FINANCE DAC 1.75% 03/06/2027	4,733,616	0.45
9,200,000	JOHNSON CONTROLS TYCO FI 3.00% 15/09/2028	8,982,512	0.86
	Italy	*245,758,548*	*23.48*
9,400,000	A2A SPA 1.50% 16/03/2028	8,734,668	0.83
6,000,000	BANCO BPM SPA VAR 14/06/2028	6,300,300	0.60
5,900,000	CREDIT EMILIANO SPA CREDEM VAR 30/05/2029	6,205,915	0.59
9,800,000	ENI SPA 4.75% 12/09/2028	8,980,338	0.86
2,800,000	ICCREA BANCA SPA VAR 20/01/2028	2,989,588	0.29
3,400,000	INFRASTRUTTURE WIRELESS ITALINAE SPA 1.625% 21/10/2028	3,136,806	0.30
10,300,000	INTESA SANPAOLO SPA 0.75% 16/03/2028	9,269,382	0.89
32,100,000	ITALY BTP 0.50% 15/07/2028	28,594,038	2.73
148,700,000	ITALY BTP 4.75% 01/09/2028	156,090,390	14.91
6,800,000	MUNDYS SPA 1.875% 12/02/2028	6,245,596	0.60
6,100,000	UNIPOLSAI SPA 3.875% 01/03/2028	6,050,407	0.58
3,200,000	WEBUILD SPA 3.875% 28/07/2026	3,161,120	0.30
	Japan	*18,686,311*	*1.79*
9,700,000	NISSAN MOTOR CO LTD 3.201% REGS 17/09/2028	9,350,703	0.90
11,400,000	SUMITOMO MITSUI FINANCIAL CORP INC 1.902% 17/09/2028	9,335,608	0.89
	Luxembourg	*23,641,232*	*2.26*
4,600,000	SELP FINANCE S.A.R.L 3.75% 10/08/2027	4,575,804	0.44
4,200,000	SES SA 2.00% 02/07/2028	3,887,814	0.37
6,500,000	TELENET FINANCE LUX NOTES SARL 3.50% REGS 01/03/2028	6,255,470	0.60
8,800,000	TRATON FINANCE LUXEMBOURG SA 4.25% 16/05/2028	8,922,144	0.85

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
	Mexico	*6,609,675*	*0.63*
7,500,000	NEMAK SAB DE CV 2.25% REGS 20/07/2028	6,609,675	0.63
	Netherlands	*89,265,820*	*8.53*
7,000,000	ASHLAND SERVICES BV 2.00% REGS 30/01/2028	6,470,730	0.62
6,000,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2202900424)	5,707,800	0.55
5,200,000	CTP NV 0.75% 18/02/2027	4,787,484	0.46
5,300,000	DANFOSS FINANCE I BV 0.375% 28/10/2028	4,617,943	0.44
9,900,000	EASYJET FINCO BV 1.875% 03/03/2028	9,258,777	0.88
11,300,000	ENEL FINANCE INTERNATIONAL NV 1.875% 144A 12/07/2028	9,308,227	0.89
10,100,000	ING GROUP NV 4.55% 02/10/2028	9,190,694	0.88
4,800,000	NE PROPERTY COOPERATIEF U.A. 3.375% 14/07/2027	4,669,152	0.45
7,300,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2462605671)	7,937,363	0.76
4,500,000	VOLKSWAGEN FINANCIAL SERVICES NV 2.125% 18/01/2028	4,752,904	0.45
8,800,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1799939027)	8,642,128	0.83
5,100,000	WINTERSHALL DEA FINANCE BV 1.332% 25/09/2028	4,574,853	0.44
10,300,000	WPC EUROBOND BV 1.35% 15/04/2028	9,347,765	0.88
	Norway	*11,319,133*	*1.08*
2,400,000	AKER BP ASA 5.60% 13/06/2028	2,262,259	0.22
8,700,000	SPAREBANK 1 SR BANK ASA 4.875% 24/08/2028	9,056,874	0.86
	Portugal	*5,343,089*	*0.51*
5,300,000	EDP ENERGIAS DE PORTUGAL 3.875% 26/06/2028	5,343,089	0.51
	Spain	*55,260,304*	*5.28*
10,000,000	ABERTIS INFRAESTRUCTURAS SA 1.125% 26/03/2028	9,115,500	0.86
5,600,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR 14/09/2028	5,336,916	0.51
6,400,000	BANCO DE SABADELL SA VAR 16/08/2033	6,655,424	0.64
9,600,000	BANCO SANTANDER SA 5.588% 08/08/2028	9,050,380	0.87
5,800,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609020)	5,685,914	0.54
7,000,000	CAIXABANK SA VAR 25/10/2033	8,426,915	0.81
6,900,000	CELLNEX FINANCE COMPANY SAU 1.50% 08/06/2028	6,348,000	0.61
5,100,000	INMOBILIARIA COLONIAL SOCIMI SA 1.35% 14/10/2028	4,641,255	0.44
	Sweden	*18,903,511*	*1.81*
3,700,000	ELECTROLUX AB 4.50% 29/09/2028	3,767,377	0.36
9,500,000	SVENSKA HANDELSBANKEN AB 5.50% 144A 15/06/2028	8,936,072	0.86
6,200,000	VOLVO CAR AB 4.25% 31/05/2028	6,200,062	0.59
	United Kingdom	*107,214,349*	*10.25*
8,700,000	ANGLO AMERICAN CAPITAL PLC 4.50% 15/09/2028	8,900,100	0.85
2,500,000	BARCLAYS PLC VAR PERPETUAL GBP (ISIN XS2492482828)	3,024,415	0.29
9,100,000	CADENT FINANCE PLC 2.125% 22/09/2028	9,537,800	0.91
3,200,000	HSBC HOLDINGS PLC VAR PERPETUAL USD (ISIN US404280BP39)	2,935,849	0.28
6,600,000	HSBC HOLDINGS PLC 6.75% 11/09/2028	8,065,880	0.77
5,000,000	INTERNATIONAL DISTRIBUTIONS SERVICES PLC 5.25% 14/09/2028	5,137,650	0.49
5,000,000	LLOYDS BANKING GROUP PLC VAR PERPETUAL	6,039,040	0.58
10,100,000	LLOYDS BANKING GROUP PLC 4.55% 16/08/2028	9,161,009	0.88
6,700,000	MIZUHO INTERNATIONAL PLC 5.628% 13/06/2028	8,038,182	0.77
3,800,000	NATIONAL GAS TRANSMISSION PLC 3.53% 20/09/2028	3,778,682	0.36
7,600,000	NATIONWIDE BUILDING SOCIETY 6.125% 21/08/2028	9,277,943	0.89
2,800,000	NATWEST GROUP PLC VAR PERPETUAL	3,071,529	0.29
2,800,000	ROLLS ROYCE PLC 5.75% REGS 15/10/2027	3,334,934	0.32
9,200,000	SANTANDER UK GROUP HOLDINGS PLC VAR 25/08/2028	9,100,824	0.87
8,200,000	VIRGIN MONEY UK PLC VAR 29/10/2028	8,393,684	0.80
10,600,000	YORKSHIRE BUILDING SOCIETY 0.50% 01/07/2028	9,416,828	0.90
	United States of America	*129,979,405*	*12.42*
9,600,000	AES CORP 5.45% 01/06/2028	8,952,207	0.86
10,200,000	AIR LEASE CORP 4.625% 01/10/2028	9,246,763	0.88
8,700,000	AUTOLIV INC 4.25% 15/03/2028	8,810,316	0.84
7,500,000	CELANESE US HOLDINGS LLC 0.625% 10/09/2028	6,508,050	0.62
10,300,000	CITIGROUP INC USA 4.125% 25/07/2028	9,236,315	0.88
10,400,000	CITIZENS BANK NA VAR 09/08/2028	9,382,561	0.90
5,200,000	DIGITAL EURO 1.125% 09/04/2028	4,693,624	0.45
3,000,000	DUKE ENERGY CORP 3.10% 15/06/2028	2,928,360	0.28
10,200,000	ENTERPRISE PRODUCTS OPERATING LLC VAR 15/02/2078	8,907,667	0.85
5,600,000	FORD MOTOR CREDIT CO LLC 6.125% 15/05/2028	5,993,512	0.57
10,600,000	GENERAL MOTORS FINANCIAL CO INC 0.65% 07/09/2028	9,382,484	0.90
9,500,000	HARLEY DAVIDSON FINANCIAL SERVICES INC 6.50% 144A 10/03/2028	9,066,018	0.87
11,300,000	INTERNATIONAL FLAVOR AND FRAGRANCES INC 1.832% 144A 15/10/2027	9,426,842	0.90
6,800,000	IQVIA INC 2.25% REGS 15/01/2028	6,343,516	0.61
7,000,000	ORGANON AND COMPANY 2.875% REGS 30/04/2028	6,597,640	0.63
5,500,000	PVH CORP 3.125% REGS 15/12/2027	5,381,310	0.51
10,800,000	VF CORP 0.25% 25/02/2028	9,122,220	0.87
Shares/Units of UCITS/UCIS		**8,036,435**	**0.77**
	Shares/Units in investment funds	**8,036,435**	**0.77**
	France	*8,036,435*	*0.77*
0.001	AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XM0)	1,054	0.00
76	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	8,035,381	0.77
Total securities portfolio		**1,034,643,036**	**98.90**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**1,087,030,190**	**98.55**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,078,779,797**	**97.80**
	Bonds	**1,078,779,797**	**97.80**
	Australia	*5,690,688*	*0.52*
6,400,000	MACQUARIE GROUP LTD 0.35% 03/03/2028	5,690,688	0.52
	Austria	*18,928,101*	*1.72*
9,600,000	ERSTE GROUP BANK AG VAR 07/06/2033	9,461,280	0.86
9,100,000	RAIFFEISEN BANK INTERNATIONAL AG VAR 15/09/2028	9,466,821	0.86
	Belgium	*8,078,362*	*0.73*
5,400,000	BELFIUS BANQUE SA/NV 3.875% 12/06/2028	5,478,570	0.49
2,600,000	SOLVAY SA 3.875% 03/04/2028	2,599,792	0.24
	Canada	*9,478,215*	*0.86*
10,100,000	BANK OF NOVA SCOTIA 5.25% 12/06/2028	9,478,215	0.86
	Cayman Islands	*4,560,929*	*0.41*
4,800,000	AVOLON HOLDINGS FUNDING LTD 6.375% 144A 04/05/2028	4,560,929	0.41
	Czech Republic	*2,838,304*	*0.26*
3,200,000	CESKA SPORITEINA A S VAR 13/09/2028	2,838,304	0.26
	Denmark	*17,862,202*	*1.62*
8,300,000	DANSKE BANK AS VAR 09/11/2028	8,474,798	0.77
9,200,000	TDC AS 5.056% 31/05/2028	9,387,404	0.85
	Finland	*19,840,789*	*1.80*
2,700,000	HUHTAMAKI OYJ 5.125% 24/11/2028	2,785,185	0.25
10,000,000	INDUSTRIAL POWER CORPORATION 1.375% 23/06/2028	9,110,800	0.83
8,100,000	NOKIA CORP 3.125% 15/05/2028	7,944,804	0.72
	France	*183,934,701*	*16.67*
10,100,000	ACCOR SA 2.375% 29/11/2028	9,515,008	0.86
11,000,000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625% 03/11/2028	9,610,590	0.87
9,000,000	BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1067PAE63)	8,631,183	0.78
3,200,000	CNP ASSURANCES 0.375% 08/03/2028	2,796,736	0.25
8,800,000	CREDIT AGRICOLE SA VAR PERPETUAL EUR (ISIN FR001400F067)	9,092,336	0.82
9,100,000	CREDIT AGRICOLE SA VAR 28/08/2033	9,482,746	0.86
8,400,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR001400EFQ6)	8,982,960	0.81
7,100,000	ILIAD SA 1.875% 11/02/2028	6,462,775	0.59
10,300,000	INDIGO GROUP SA 1.625% 19/04/2028	9,545,937	0.87
5,700,000	JCDECAUX SE 2.625% 24/04/2028	5,494,572	0.50
5,600,000	NEXANS 5.50% 05/04/2028	5,827,248	0.53
9,200,000	PRAEMIA HEALTHCARE 5.50% 19/09/2028	9,526,416	0.86
9,100,000	RCI BANQUE SA 4.875% 21/09/2028	9,412,858	0.85
5,900,000	SOCIETE GENERALE SA VAR PERPETUAL USD (ISIN USF8600KAA46)	5,720,371	0.52
9,200,000	SOCIETE GENERALE SA VAR 28/09/2029	9,446,836	0.86
5,300,000	SUEZ 4.625% 03/11/2028	5,458,894	0.49
7,900,000	TDF INFRASTRUCTURE SAS 5.625% 21/07/2028	8,259,055	0.75
10,600,000	TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2290960520)	9,628,086	0.87
6,400,000	UNIBAIL-RODAMCO SE 0.75% 25/10/2028	5,642,240	0.51
10,400,000	VALEO SA 1.00% 03/08/2028	9,118,408	0.83
10,900,000	VEOLIA ENVIRONMENT SA VAR PERPETUAL EUR (ISIN FR001400KKC3)	11,349,734	1.03
10,300,000	VERALLIA SASU 1.625% 14/05/2028	9,451,898	0.86
5,400,000	WPP FINANCE SA 4.125% 30/05/2028	5,477,814	0.50
	Germany	*54,406,211*	*4.93*
10,900,000	ALLIANZ SE VAR 07/09/2038	11,041,700	1.00
9,100,000	COMMERZBANK AG VAR 25/03/2029	9,475,557	0.86
8,000,000	DEUTSCHE LUFTHANSA AG 3.75% 11/02/2028	7,957,600	0.72
9,600,000	LANXESS AG 1.75% 22/03/2028	8,859,936	0.80
9,500,000	SCHAEFFLER AG 3.375% 12/10/2028	9,219,845	0.84
8,100,000	ZF FINANCE GMBH 3.75% 21/09/2028	7,851,573	0.71
	Ireland	*21,290,493*	*1.93*
11,600,000	AERCAP IRELAND CAPITAL DAC 3.00% 29/10/2028	9,854,291	0.89
8,200,000	BANK OF IRELAND GROUP PLC VAR 13/11/2029	8,466,090	0.77
3,200,000	HAMMERSON IRELAND FINANCE DAC 1.75% 03/06/2027	2,970,112	0.27
	Italy	*345,482,907*	*31.31*
9,200,000	BANCA POPOLARE DI SONDRIO SPA VAR 26/09/2028	9,625,408	0.87
7,900,000	BANCO BPM SPA VAR 14/06/2028	8,295,395	0.75
8,900,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2576550086)	9,380,333	0.85
7,200,000	INTESA SANPAOLO SPA VAR 14/03/2029	8,635,415	0.78
8,400,000	INTESA SANPAOLO SPA 1.75% 20/03/2028	7,849,884	0.71
274,700,000	ITALY BTP 2.80% 01/12/2028	267,585,270	24.26
23,800,000	ITALY BTP 4.75% 01/09/2028	24,982,860	2.26
10,000,000	UNICREDIT SPA VAR 144A 19/06/2032	9,128,342	0.83
	Japan	*9,826,956*	*0.89*
12,000,000	SUMITOMO MITSUI FINANCIAL CORP INC 1.902% 17/09/2028	9,826,956	0.89
	Luxembourg	*9,327,696*	*0.85*
9,200,000	TRATON FINANCE LUXEMBOURG SA 4.25% 16/05/2028	9,327,696	0.85
	Mexico	*6,169,030*	*0.56*
7,000,000	NEMAK SAB DE CV 2.25% REGS 20/07/2028	6,169,030	0.56
	Netherlands	*54,996,342*	*4.99*
9,200,000	ABN AMRO BANK NV 5.50% 21/09/2033	9,554,292	0.87
6,100,000	ASHLAND SERVICES BV 2.00% REGS 30/01/2028	5,638,779	0.51
5,600,000	BRASKEM NETHERLANDS 4.50% 144A 10/01/2028	4,752,907	0.43
10,400,000	DANFOSS FINANCE I BV 0.375% 28/10/2028	9,061,624	0.82
8,100,000	NIBC BANK NV 6.00% 16/11/2028	8,658,657	0.79

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
7,900,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2462605671)	8,589,749	0.78
8,900,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1799939027)	8,740,334	0.79
	Norway	*15,237,414*	*1.38*
9,000,000	SPAREBANK 1 SR BANK ASA 4.875% 24/08/2028	9,369,180	0.85
5,400,000	VAR ENERGI ASA VAR 15/11/2083	5,868,234	0.53
	Portugal	*9,391,680*	*0.85*
9,000,000	EDP ENERGIAS DE PORTUGAL VAR 23/04/2083	9,391,680	0.85
	Spain	*59,568,045*	*5.40*
10,100,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR 14/09/2028	9,625,510	0.87
9,100,000	BANCO DE SABADELL SA VAR 10/11/2028	9,491,391	0.86
9,100,000	BANCO SANTANDER SA VAR 23/08/2033	9,492,210	0.86
10,000,000	BANCO SANTANDER SA 6.607% 07/11/2028	9,805,458	0.88
7,200,000	CAIXABANK SA VAR 25/10/2033	8,667,684	0.79
10,500,000	CELLNEX FINANCE COMPANY SAU 1.50% 08/06/2028	9,660,000	0.88
3,200,000	FERROVIAL EMISIONES SA 0.54% 12/11/2028	2,825,792	0.26
	Sweden	*37,806,866*	*3.43*
9,200,000	SKANDINAVISKA ENSKILDA BANKEN AB 4.375% 06/11/2028	9,462,844	0.86
10,100,000	SVENSKA HANDELSBANKEN AB 5.50% 144A 15/06/2028	9,500,455	0.86
9,300,000	SWEDBANK AB 4.125% 13/11/2028	9,543,474	0.87
9,300,000	VOLVO CAR AB 4.25% 31/05/2028	9,300,093	0.84
	United Kingdom	*94,426,722*	*8.56*
5,400,000	ANGLO AMERICAN CAPITAL PLC 4.50% 15/09/2028	5,524,200	0.50
6,900,000	BARCLAYS PLC VAR 06/11/2029	8,579,243	0.78
9,700,000	HSBC HOLDINGS PLC VAR 03/11/2028	9,577,455	0.87
7,700,000	HSBC HOLDINGS PLC 6.75% 11/09/2028	9,410,193	0.85
9,200,000	INTERNATIONAL DISTRIBUTIONS SERVICES PLC 5.25% 14/09/2028	9,453,276	0.86
10,600,000	LLOYDS BANKING GROUP PLC 4.55% 16/08/2028	9,614,523	0.87
7,900,000	MIZUHO INTERNATIONAL PLC 5.628% 13/06/2028	9,477,857	0.86
10,500,000	NATIONWIDE BUILDING SOCIETY 0.25% 14/09/2028	9,173,220	0.83
3,200,000	NATWEST GROUP PLC VAR 09/11/2028	3,400,300	0.31
5,200,000	NATWEST GROUP PLC VAR 28/02/2034	5,435,352	0.49
3,300,000	SANTANDER UK GROUP HOLDINGS PLC VAR 03/11/2028	2,911,205	0.26
1,700,000	SSE PLC 8.375% 20/11/2028	2,261,540	0.21
10,100,000	UBS AG LONDON BRANCH 5.65% 11/09/2028	9,608,358	0.87
	United States of America	*89,637,144*	*8.13*
5,800,000	AES CORP 5.45% 01/06/2028	5,408,625	0.49
9,100,000	AUTOLIV INC 4.25% 15/03/2028	9,215,388	0.84
2,700,000	CELANESE US HOLDINGS LLC 0.625% 10/09/2028	2,342,898	0.21
10,800,000	CITIGROUP INC USA 4.125% 25/07/2028	9,684,680	0.88
9,600,000	DUKE ENERGY CORP 3.10% 15/06/2028	9,370,752	0.85
10,100,000	FORD MOTOR CREDIT CO LLC 6.798% 07/11/2028	9,751,035	0.88
12,000,000	GENERAL MOTORS FINANCIAL CO INC 2.40% 15/10/2028	9,913,842	0.91
10,100,000	HARLEY DAVIDSON FINANCIAL SERVICES INC 6.50% 144A 10/03/2028	9,638,609	0.87
10,000,000	MOHAWK INDUSTRIES INC 5.85% 18/09/2028	9,529,741	0.86
5,600,000	MYLAN INC 4.55% 15/04/2028	5,040,340	0.46
10,100,000	VOLKSWAGEN GROUP OF AMERICA FINANCE 6.20% 16/11/2028	9,741,234	0.88
Shares/Units of UCITS/UCIS		**8,250,393**	**0.75**
	Shares/Units in investment funds	**8,250,393**	**0.75**
	France	*8,250,393*	*0.75*
0.001	AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XM0)	1,054	0.00
78	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	8,249,339	0.75
Total securities portfolio		**1,087,030,190**	**98.55**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**295,398,750**	**98.40**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**292,967,928**	**97.59**
	Bonds	**292,967,928**	**97.59**
	Belgium	*3,111,136*	*1.04*
800,000	SOLVAY SA 3.875% 03/04/2028	799,936	0.27
2,500,000	VGP SA 1.625% 17/01/2027	2,311,200	0.77
	Canada	*3,817,616*	*1.27*
4,400,000	BANK OF NOVA SCOTIA 0.25% 01/11/2028	3,817,616	1.27
	Cayman Islands	*1,235,252*	*0.41*
1,300,000	AVOLON HOLDINGS FUNDING LTD 6.375% 144A 04/05/2028	1,235,252	0.41
	Czech Republic	*4,261,499*	*1.42*
1,400,000	CESKA SPORITEINA A S VAR 13/09/2028	1,241,758	0.41
3,100,000	CEZ AS 3.00% 05/06/2028	3,019,741	1.01
	Denmark	*5,304,450*	*1.77*
3,700,000	DANSKE BANK AS VAR 09/11/2028	3,777,922	1.26
1,600,000	ORSTED 2.25% 14/06/2028	1,526,528	0.51
	Finland	*9,073,963*	*3.02*
2,900,000	HUHTAMAKI OYJ 5.125% 24/11/2028	2,991,495	1.00
4,200,000	INDUSTRIAL POWER CORPORATION 1.375% 23/06/2028	3,826,536	1.27
2,300,000	NOKIA CORP 3.125% 15/05/2028	2,255,932	0.75
	France	*63,873,835*	*21.28*
4,700,000	ACCOR SA 2.375% 29/11/2028	4,427,776	1.48
4,000,000	AYVENS 4.875% 06/10/2028	4,162,880	1.39
2,500,000	BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1067PAE63)	2,397,551	0.80
2,900,000	CARMILA SAS 5.50% 09/10/2028	3,025,715	1.01
2,300,000	CREDIT AGRICOLE SA VAR PERPETUAL EUR (ISIN FR001400F067)	2,376,406	0.79
2,600,000	CREDIT AGRICOLE SA VAR 28/08/2033	2,709,356	0.90
1,200,000	CROWN EUROPEAN HOLDINGS 5.00% REGS 15/05/2028	1,231,644	0.41
2,800,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR001400EFQ6)	2,994,320	1.00
1,700,000	ELECTRICITE DE FRANCE 4.50% 21/09/2028	1,531,911	0.51
3,100,000	ELO 4.875% 08/12/2028	2,920,448	0.97
2,600,000	ELO 5.875% 17/04/2028	2,559,154	0.85
1,500,000	GROUPAMA ASSURANCES MUTUELLES SA 3.375% 24/09/2028	1,464,705	0.49
2,400,000	ILIAD SA 1.875% 11/02/2028	2,184,600	0.73
4,000,000	INDIGO GROUP SA 1.625% 19/04/2028	3,707,160	1.23
1,600,000	NEXANS 5.50% 05/04/2028	1,664,928	0.55
3,800,000	ORANO SA 2.75% 08/03/2028	3,644,998	1.21
3,600,000	RCI BANQUE SA 4.875% 21/09/2028	3,723,768	1.24
2,500,000	SOCIETE GENERALE SA VAR PERPETUAL USD (ISIN USF8600KAA46)	2,423,886	0.81
3,500,000	TDF INFRASTRUCTURE SAS 5.625% 21/07/2028	3,659,075	1.22
1,500,000	TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2290960520)	1,362,465	0.45
4,300,000	VALEO SA 1.00% 03/08/2028	3,770,111	1.26
2,900,000	VEOLIA ENVIRONMENT SA VAR PERPETUAL EUR (ISIN FR001400KKC3)	3,019,654	1.01
1,500,000	WORLDLINE SA 4.125% 12/09/2028	1,491,150	0.50
1,400,000	WPP FINANCE SA 4.125% 30/05/2028	1,420,174	0.47
	Germany	*14,270,175*	*4.75*
1,500,000	BAYERISCHE LANDESBANK VAR 22/11/2032	1,316,790	0.44
5,300,000	LANDESBANK BADEN WUERTTEMBERG 0.25% 21/07/2028	4,643,754	1.54
2,400,000	LANXESS AG 1.75% 22/03/2028	2,214,984	0.74
2,600,000	MAHLE GMBH 2.375% 14/05/2028	2,309,658	0.77
3,900,000	SCHAEFFLER AG 3.375% 12/10/2028	3,784,989	1.26
	Ireland	*3,593,095*	*1.20*
2,700,000	AERCAP IRELAND CAPITAL DAC 3.00% 29/10/2028	2,293,671	0.77
1,400,000	HAMMERSON IRELAND FINANCE DAC 1.75% 03/06/2027	1,299,424	0.43
	Italy	*34,260,095*	*11.41*
4,100,000	AUTOSTRADE PER ITALIA SPA 2.00% 04/12/2028	3,778,396	1.26
1,500,000	BPER BANCA SPA VAR 01/02/2028	1,579,080	0.53
2,200,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2576550086)	2,318,734	0.77
17,650,000	ITALY BTP 2.80% 01/12/2028	17,192,865	5.72
2,000,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 02/11/2028	1,816,640	0.61
3,500,000	POSTE ITALIANE SPA 0.50% 10/12/2028	3,061,485	1.02
1,800,000	SNAM SPA 0% 07/12/2028	1,539,774	0.51
1,500,000	UNIPOLSAI SPA 3.875% 01/03/2028	1,487,805	0.50
1,400,000	WEBUILD SPA 7.00% 27/09/2028	1,485,316	0.49
	Japan	*1,499,349*	*0.50*
1,700,000	ASAHI GROUP HOLDINGS LTD 0.541% 23/10/2028	1,499,349	0.50
	Luxembourg	*5,503,042*	*1.83*
2,800,000	CK HUTCHISON GROUP TELECOM FIN SA 1.125% 17/10/2028	2,519,664	0.84
3,100,000	TELENET FINANCE LUX NOTES SARL 3.50% REGS 01/03/2028	2,983,378	0.99
	Mexico	*2,996,386*	*1.00*
3,400,000	NEMAK SAB DE CV 2.25% REGS 20/07/2028	2,996,386	1.00
	Netherlands	*28,023,448*	*9.33*
1,400,000	ABN AMRO BANK NV 5.50% 21/09/2033	1,453,914	0.48
3,600,000	AKELIUS RESIDENTIAL PROPERTY FINANCING BV 1.125% 11/01/2029	3,111,948	1.04
3,200,000	ASHLAND SERVICES BV 2.00% REGS 30/01/2028	2,958,048	0.99
1,700,000	DANFOSS FINANCE I BV 0.375% 28/10/2028	1,481,227	0.49
4,000,000	EASYJET FINCO BV 1.875% 03/03/2028	3,740,920	1.25
5,300,000	ENEL FINANCE INTERNATIONAL NV 3.50% 144A 06/04/2028	4,633,340	1.53
1,500,000	PPF ARENA 1 BV 3.25% 29/09/2027	1,458,885	0.49

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Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
2,300,000	SAIPEM FINANCE INTERNATIONAL BV 3.125% 31/03/2028	2,217,223	0.74
2,800,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2462605671)	3,044,468	1.01
1,500,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1799939027)	1,473,090	0.49
2,700,000	WPC EUROBOND BV 1.35% 15/04/2028	2,450,385	0.82
	Norway	*5,997,780*	*2.00*
4,300,000	SPAREBANK 1 SR BANK ASA 4.875% 24/08/2028	4,476,386	1.49
1,400,000	VAR ENERGI ASA VAR 15/11/2083	1,521,394	0.51
	Portugal	*1,669,632*	*0.56*
1,600,000	EDP ENERGIAS DE PORTUGAL VAR 23/04/2083	1,669,632	0.56
	Spain	*23,259,864*	*7.75*
2,100,000	BANCO DE CREDITO SOCIAL COOPERATIVO SA VAR 14/09/2029	2,327,934	0.78
2,900,000	BANCO DE SABADELL SA VAR 16/08/2033	3,015,739	1.00
4,600,000	BANCO SANTANDER SA 6.607% 07/11/2028	4,510,511	1.51
3,200,000	CAIXABANK SA VAR 25/10/2033	3,852,304	1.29
1,900,000	CELLNEX FINANCE COMPANY SAU 1.50% 08/06/2028	1,748,000	0.58
3,000,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029	2,952,450	0.98
800,000	MAPFRE SA VAR 07/09/2048	787,536	0.26
2,700,000	NORTEGAS ENERGIA DISTRIBUTION SAU 2.065% 28/09/2027	2,535,678	0.84
1,600,000	TELEFONICA EMISIONES SAU 2.318% 17/10/2028	1,529,712	0.51
	Sweden	*3,700,037*	*1.23*
3,700,000	VOLVO CAR AB 4.25% 31/05/2028	3,700,037	1.23
	United Kingdom	*27,033,408*	*9.00*
2,100,000	BARCLAYS PLC VAR PERPETUAL GBP (ISIN XS2591803841)	2,568,571	0.86
3,000,000	BARCLAYS PLC VAR 02/11/2028	2,949,531	0.97
1,800,000	BARCLAYS PLC VAR 06/11/2029	2,238,063	0.75
1,900,000	BRITISH TELECOMMUNICATIONS PLC VAR 20/12/2083	2,387,701	0.80
1,600,000	BRITISH TELECOMMUNICATIONS PLC 5.125% 04/12/2028	1,490,109	0.50
1,500,000	INEOS FINANCE PLC 6.625% REGS 15/05/2028	1,551,405	0.52
3,600,000	INTERNATIONAL DISTRIBUTIONS SERVICES PLC 5.25% 14/09/2028	3,699,108	1.22
2,800,000	NATWEST GROUP PLC VAR 28/02/2034	2,926,728	0.97
1,600,000	ROLLS ROYCE PLC 1.625% 09/05/2028	1,466,080	0.49
2,500,000	VIRGIN MONEY UK PLC VAR 29/10/2028	2,559,050	0.85
900,000	VODAFONE GROUP PLC VAR 03/10/2078 EUR	887,274	0.30
2,600,000	YORKSHIRE BUILDING SOCIETY 0.50% 01/07/2028	2,309,788	0.77
	United States of America	*50,483,866*	*16.82*
2,700,000	AES CORP 5.45% 01/06/2028	2,517,808	0.84
2,800,000	AIR LEASE CORP 2.10% 01/09/2028	2,297,737	0.77
2,400,000	AUTOLIV INC 4.25% 15/03/2028	2,430,432	0.81
1,500,000	BAYER US FINANCE II LLC 4.375% 144A 15/12/2028	1,330,189	0.44
2,600,000	BOSTON PROPERTIES LP 4.50% 01/12/2028	2,290,062	0.76
2,600,000	CELANESE US HOLDINGS LLC 6.35% 15/11/2028	2,494,981	0.83
2,800,000	DAIMLER TRUCKS FINANCE NORTH AMERICA LLC 2.375% 144A 14/12/2028	2,330,446	0.78
1,700,000	FIDELITY NATIONAL INFORMATION SERVICES INC 1.00% 03/12/2028	1,517,641	0.51
3,200,000	FORD MOTOR CREDIT CO LLC 6.798% 07/11/2028	3,089,437	1.03
4,700,000	GENERAL MOTORS FINANCIAL CO INC 2.40% 15/10/2028	3,882,921	1.29
3,100,000	HARLEY DAVIDSON FINANCIAL SERVICES INC 6.50% 144A 10/03/2028	2,958,385	0.99
4,100,000	IQVIA INC 5.70% 15/05/2028	3,864,119	1.29
1,600,000	MARRIOTT INTERNATIONAL INC 5.55% 15/10/2028	1,515,562	0.50
2,600,000	MOHAWK INDUSTRIES INC 5.85% 18/09/2028	2,477,733	0.83
3,900,000	NISSAN MOTOR ACCEPTANCE CORP 7.05% 144A 15/09/2028	3,795,600	1.26
1,800,000	ORGANON AND COMPANY 2.875% REGS 30/04/2028	1,696,536	0.57
1,000,000	SOUTHERN CO VAR 15/09/2081	891,770	0.30
3,100,000	SPRINGLAND INTERNATIONAL HOL 6.875% 15/11/2028	3,071,683	1.02
1,600,000	VIATRIS INC 3.125% 22/11/2028	1,552,176	0.52
4,900,000	VOLKSWAGEN GROUP OF AMERICA FINANCE 4.75% 144A 13/11/2028	4,478,648	1.48
Shares/Units of UCITS/UCIS		**2,430,822**	**0.81**
	Shares/Units in investment funds	**2,430,822**	**0.81**
	France	*2,430,822*	*0.81*
23	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	2,430,822	0.81
Total securities portfolio		**295,398,750**	**98.40**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**1,561,126,320**	**98.42**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,549,354,758**	**97.68**
	Bonds	**1,549,354,758**	**97.68**
	Belgium	*19,281,945*	*1.22*
8,000,000	BELFIUS BANQUE SA/NV 3.75% 22/01/2029	7,996,480	0.50
3,100,000	BELFIUS BANQUE SA/NV 3.875% 12/06/2028	3,145,105	0.20
9,500,000	VGP SA 1.50% 08/04/2029	8,140,360	0.52
	Canada	*23,800,412*	*1.50*
9,200,000	BANK OF NOVA SCOTIA 0.25% 01/11/2028	7,982,288	0.50
8,200,000	ENBRIDGE INC 6.00% 15/11/2028	7,887,991	0.50
8,400,000	NATIONAL BANK OF CANADA 5.60% 18/12/2028	7,930,133	0.50
	Czech Republic	*7,792,880*	*0.49*
8,000,000	CEZ AS 3.00% 05/06/2028	7,792,880	0.49
	Denmark	*7,862,162*	*0.50*
7,700,000	DANSKE BANK AS VAR 09/11/2028	7,862,162	0.50
	Finland	*15,773,116*	*0.99*
8,700,000	INDUSTRIAL POWER CORPORATION 1.375% 23/06/2028	7,926,396	0.50
8,000,000	NOKIA CORP 3.125% 15/05/2028	7,846,720	0.49
	France	*176,284,978*	*11.11*
7,200,000	ACCOR SA VAR PERPETUAL EUR (ISIN FR001400L5X1)	7,814,304	0.49
11,700,000	ACCOR SA 2.375% 29/11/2028	11,022,336	0.69
12,500,000	AYVENS 4.875% 06/10/2028	13,009,000	0.83
8,000,000	BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1067PAE63)	7,672,162	0.48
7,900,000	BPCE SA 3.875% 11/01/2029	7,904,266	0.50
3,000,000	CARMILA SAS 5.50% 09/10/2028	3,130,050	0.20
4,500,000	CNP ASSURANCES 1.25% 27/01/2029	3,983,580	0.25
7,500,000	CREDIT AGRICOLE SA VAR PERPETUAL EUR (ISIN FR001400F067)	7,749,150	0.49
6,800,000	CREDIT AGRICOLE SA VAR 15/01/2029	7,992,857	0.50
7,400,000	CREDIT AGRICOLE SA VAR 28/08/2033	7,711,244	0.49
7,200,000	ELECTRICITE DE FRANCE VAR PERPETUAL GBP	8,047,764	0.51
4,300,000	ELECTRICITE DE FRANCE 4.50% 21/09/2028	3,874,835	0.24
4,000,000	ELO 4.875% 08/12/2028	3,768,320	0.24
4,800,000	ELO 5.875% 17/04/2028	4,724,592	0.30
4,300,000	ICADE SA 1.625% 28/02/2028	3,942,455	0.25
7,500,000	JCDECAUX SE 5.00% 11/01/2029	7,820,550	0.49
2,900,000	ORANGE SA 8.125% 20/11/2028	3,840,341	0.24
8,100,000	ORANO SA 2.75% 08/03/2028	7,769,601	0.49
11,000,000	RCI BANQUE SA 3.875% 12/01/2029	10,944,670	0.69
4,500,000	RCI BANQUE SA 4.875% 21/09/2028	4,654,710	0.29
7,900,000	SOCIETE GENERALE SA VAR PERPETUAL USD (ISIN USF8600KAA46)	7,659,480	0.48
7,400,000	TDF INFRASTRUCTURE SAS 5.625% 21/07/2028	7,736,330	0.49
9,100,000	VALEO SA 1.00% 03/08/2028	7,978,607	0.50
8,700,000	VEOLIA ENVIRONMENT SA VAR PERPETUAL EUR (ISIN FR00140007L3)	7,824,258	0.49
7,600,000	WPP FINANCE SA 4.125% 30/05/2028	7,709,516	0.49
	Germany	*87,619,672*	*5.52*
4,300,000	BAYERISCHE LANDESBANK 4.375% 21/09/2028	4,403,931	0.28
3,700,000	COVESTRO AG 4.75% 15/11/2028	3,879,820	0.24
8,000,000	DEUTSCHE BANK AG VAR 15/01/2030	7,996,080	0.50
7,800,000	DEUTSCHE LUFTHANSA AG 3.75% 11/02/2028	7,758,660	0.49
4,000,000	EUROGRID GMBH 3.598% 01/02/2029	3,984,480	0.25
7,700,000	HAMBURG COMMERCIAL BANK AG 4.875% 30/03/2027	7,833,133	0.49
4,700,000	LANDESBANK BADEN WUERTTEMBERG 0.25% 21/07/2028	4,118,046	0.26
8,500,000	LANXESS AG 1.75% 22/03/2028	7,844,735	0.49
9,200,000	LEG IMMOBILIEN SE 0.875% 17/01/2029	8,083,304	0.51
8,000,000	SCHAEFFLER AG 3.375% 12/10/2028	7,764,080	0.49
7,900,000	SIXT SE 3.75% 25/01/2029	7,934,128	0.50
7,900,000	VOLKSWAGEN LEASING GMBH 3.875% 11/10/2028	7,927,097	0.50
9,400,000	VONOVIA SE 0.25% 01/09/2028	8,092,178	0.52
	Ireland	*16,145,316*	*1.02*
9,500,000	AERCAP IRELAND CAPITAL DAC 3.00% 29/10/2028	8,070,324	0.51
8,700,000	HAMMERSON IRELAND FINANCE DAC 1.75% 03/06/2027	8,074,992	0.51
	Italy	*671,572,973*	*42.35*
8,000,000	ASSICURAZIONI GENERALI SPA 3.212% 15/01/2029	7,888,960	0.50
8,600,000	AUTOSTRADE PER ITALIA SPA 2.00% 04/12/2028	7,925,416	0.50
7,700,000	BANCA POPOLARE DI SONDRIO SPA 4.125% 24/10/2028	7,881,412	0.50
7,900,000	BANCO BPM SPA VAR 17/01/2030	8,081,384	0.51
7,800,000	BPER BANCA SPA 3.75% 22/10/2028	7,922,538	0.50
4,000,000	CASSA DEPOSITI E PRESTITI SPA 1.00% 21/09/2028	3,559,200	0.22
7,300,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2576550086)	7,693,981	0.49
7,800,000	ICCREA BANCA SPA 3.875% 12/01/2029	7,915,674	0.50
8,100,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2463450408)	7,921,719	0.50
8,400,000	INTESA SANPAOLO SPA 1.75% 20/03/2028	7,849,884	0.49
7,700,000	INTESA SANPAOLO SPA 3.625% 30/06/2028	7,761,831	0.49
7,600,000	ITALGAS SPA 3.125% 08/02/2029	7,423,376	0.47
320,000,000	ITALIAN REPUBLIC 4.10% 01/02/2029	328,051,200	20.69
244,000,000	ITALY BTP 2.80% 01/12/2028	237,680,400	14.99
7,900,000	MUNDYS SPA 4.75% 24/01/2029	7,971,811	0.50
4,600,000	POSTE ITALIANE SPA 0.50% 10/12/2028	4,023,666	0.25
4,700,000	SNAM SPA 0% 07/12/2028	4,020,521	0.25
	Luxembourg	*23,828,472*	*1.50*
8,800,000	CK HUTCHISON GROUP TELECOM FIN SA 1.125% 17/10/2028	7,918,944	0.50
8,200,000	SES SA 3.50% 14/01/2029	7,921,774	0.50
8,300,000	TELENET FINANCE LUX NOTES SARL 3.50% REGS 01/03/2028	7,987,754	0.50

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
	Mexico	*7,931,610*	*0.50*
9,000,000	NEMAK SAB DE CV 2.25% REGS 20/07/2028	7,931,610	0.50
	Netherlands	*104,852,462*	*6.61*
4,200,000	ABN AMRO BANK NV VAR PERPETUAL EUR (ISIN XS1693822634)	3,934,938	0.25
9,600,000	AKELIUS RESIDENTIAL PROPERTY FINANCING BV 1.125% 11/01/2029	8,298,528	0.51
9,400,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2332245377)	8,154,500	0.51
4,600,000	DANFOSS FINANCE I BV 0.375% 28/10/2028	4,008,026	0.25
8,200,000	DUFRY ONE BONDS 3.375% 15/04/2028	7,903,570	0.50
8,400,000	EASYJET FINCO BV 1.875% 03/03/2028	7,855,932	0.50
3,600,000	ENEL FINANCE INTERNATIONAL NV 3.50% 144A 06/04/2028	3,147,174	0.20
9,200,000	JDE PEETS B V 0.50% 16/01/2029	7,975,756	0.50
7,400,000	NIBC BANK NV 6.00% 16/11/2028	7,910,378	0.50
8,100,000	PPF ARENA 1 BV 3.25% 29/09/2027	7,877,979	0.50
8,100,000	SAIPEM FINANCE INTERNATIONAL BV 3.125% 31/03/2028	7,808,481	0.49
9,000,000	STELLANTIS NV 0.75% 18/01/2029	7,926,660	0.50
4,400,000	TECHNIP ENERGIES NV 1.125% 28/05/2028	3,984,640	0.25
2,000,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2462605671)	2,174,620	0.14
8,000,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1799939027)	7,856,480	0.50
8,000,000	ZF EUROPE FINANCE BV 4.75% 31/01/2029	8,034,800	0.51
	Norway	*4,020,827*	*0.25*
3,700,000	VAR ENERGI ASA VAR 15/11/2083	4,020,827	0.25
	Portugal	*7,617,696*	*0.48*
7,300,000	EDP ENERGIAS DE PORTUGAL VAR 23/04/2083	7,617,696	0.48
	Spain	*85,815,380*	*5.41*
3,800,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN XS2638924709)	4,040,844	0.25
7,200,000	BANCO DE CREDITO SOCIAL COOPERATIVO SA VAR 14/09/2029	7,981,488	0.50
7,900,000	BANCO DE SABADELL SA VAR 15/01/2030	7,974,576	0.50
3,000,000	BANCO DE SABADELL SA VAR 16/08/2033	3,119,730	0.20
8,200,000	BANCO SANTANDER SA 6.607% 07/11/2028	8,040,476	0.51
8,200,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609020)	8,038,706	0.51
6,600,000	CAIXABANK SA VAR 25/10/2033	7,945,377	0.50
4,400,000	CELLNEX FINANCE COMPANY SAU 1.25% 15/01/2029	3,948,428	0.25
7,900,000	IBERCAJA BANCO SAU VAR 30/07/2028	7,979,790	0.50
8,000,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029	7,873,200	0.50
4,000,000	MAPFRE SA VAR 07/09/2048	3,937,680	0.25
4,200,000	NORTEGAS ENERGIA DISTRIBUTION SAU 2.065% 28/09/2027	3,944,388	0.25
7,900,000	SANTANDER CONSUMER FINANCE SA 3.75% 17/01/2029	7,931,837	0.50
3,000,000	SANTANDER CONSUMER FINANCE SA 4.125% 05/05/2028	3,058,860	0.19
	Sweden	*32,219,968*	*2.03*
7,900,000	LANSFORSAKRINGAR BANK 3.75% 17/01/2029	7,915,563	0.49
4,200,000	SWEDBANK AB VAR PERPETUAL	3,910,007	0.25
7,700,000	SWEDBANK AB 4.125% 13/11/2028	7,901,586	0.50
7,500,000	TELEFON AB LM ERICSSON 5.375% 29/05/2028	7,851,750	0.50
4,700,000	VOLVO TREASURY AB 3.125% 08/02/2029	4,641,062	0.29
	United Kingdom	*130,905,738*	*8.25*
7,600,000	ANGLO AMERICAN CAPITAL PLC 4.50% 15/09/2028	7,774,800	0.49
4,700,000	BARCLAYS PLC VAR PERPETUAL GBP (ISIN XS2591803841)	5,748,707	0.36
6,300,000	BARCLAYS PLC VAR 06/11/2029	7,833,222	0.49
6,300,000	BRITISH TELECOMMUNICATIONS PLC VAR 20/12/2083	7,917,113	0.50
6,500,000	BRITISH TELECOMMUNICATIONS PLC 5.75% 07/12/2028	7,918,830	0.50
7,600,000	CADENT FINANCE PLC 2.125% 22/09/2028	7,965,635	0.50
6,300,000	HSBC HOLDINGS PLC 6.75% 11/09/2028	7,699,249	0.49
7,400,000	INEOS QUATTRO FINANCE 2 PLC 8.50% REGS 15/03/2029	7,842,890	0.49
7,500,000	INTERNATIONAL DISTRIBUTIONS SERVICES PLC 5.25% 14/09/2028	7,706,475	0.49
6,700,000	LLOYDS BANKING GROUP PLC VAR PERPETUAL	8,092,314	0.51
6,300,000	NATIONWIDE BUILDING SOCIETY 6.125% 21/08/2028	7,690,926	0.48
2,900,000	NATWEST GROUP PLC VAR 28/02/2034	3,031,254	0.19
8,000,000	NATWEST MARKETS PLC 3.625% 09/01/2029	7,995,280	0.50
8,100,000	PHOENIX GROUP HOLDINGS PLC 4.375% 24/01/2029	7,930,062	0.50
6,600,000	ROLLS ROYCE PLC 5.75% REGS 15/10/2027	7,860,916	0.50
2,900,000	SSE PLC 8.375% 20/11/2028	3,857,922	0.24
8,400,000	STANDARD CHARTERED PLC VAR 144A 09/01/2029	8,010,155	0.51
4,000,000	VODAFONE GROUP PLC VAR 03/10/2078 EUR	3,943,440	0.25
4,600,000	YORKSHIRE BUILDING SOCIETY 0.50% 01/07/2028	4,086,548	0.26
	United States of America	*126,029,151*	*7.95*
8,500,000	AMERICAN ELECTRIC POWER INC 5.20% 15/01/2029	7,900,499	0.50
8,500,000	BAYER US FINANCE LLC 6.25% 21/01/2029	8,107,656	0.52
3,900,000	CARRIER GLOBAL CORPORATION 4.125% 29/05/2028	3,973,359	0.25
7,600,000	CELANESE US HOLDINGS LLC 5.337% 19/01/2029	7,974,452	0.50
10,000,000	CHARTER COMMUNICATIONS OPERATING LLC/ CAPITAL CORP 2.25% 15/01/2029	7,985,724	0.50
9,700,000	DAIMLER TRUCKS FINANCE NORTH AMERICA LLC 2.375% 144A 14/12/2028	8,073,332	0.52
8,900,000	FIDELITY NATIONAL INFORMATION SERVICES INC 1.00% 03/12/2028	7,945,297	0.50
9,700,000	FORD MOTOR CREDIT CO LLC 2.90% 10/02/2029	7,990,519	0.50
3,200,000	GENERAL MOTORS FINANCIAL CO INC 3.90% 12/01/2028	3,212,128	0.20
8,400,000	GENERAL MOTORS FINANCIAL CO INC 5.80% 07/01/2029	7,920,885	0.50

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
8,200,000	HARLEY DAVIDSON FINANCIAL SERVICES INC 6.50% 144A 10/03/2028	7,825,405	0.49
8,500,000	IQVIA INC 2.25% REGS 15/01/2028	7,929,395	0.50
8,400,000	LKQ CORP 5.75% 15/06/2028	7,925,038	0.50
8,200,000	MARRIOTT INTERNATIONAL INC 5.55% 15/10/2028	7,767,257	0.49
4,100,000	MOHAWK INDUSTRIES INC 5.85% 18/09/2028	3,907,194	0.25
8,000,000	NISSAN MOTOR ACCEPTANCE CORP 7.05% 144A 15/09/2028	7,785,846	0.49
4,300,000	PROLOGIS EURO FINANCE LLC 1.875% 05/01/2029	3,977,328	0.25
7,900,000	SPRINGLAND INTERNATIONAL HOL 6.875% 15/11/2028	7,827,837	0.49
Shares/Units of UCITS/UCIS		**11,771,562**	**0.74**
	Shares/Units in investment funds	**11,771,562**	**0.74**
	France	*11,771,562*	*0.74*
0.12	AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XM0)	126,538	0.01
111	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	11,645,024	0.73
Total securities portfolio		**1,561,126,320**	**98.42**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**1,085,081,670**	**98.72**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,075,002,170**	**97.80**
	Bonds	**1,075,002,170**	**97.80**
	Belgium	*13,163,875*	*1.20*
5,000,000	ARGENTA BANQUE DEPARGNE SA VAR 08/02/2029	4,540,200	0.41
8,500,000	BELFIUS BANQUE SA/NV 3.875% 12/06/2028	8,623,675	0.79
	Canada	*22,990,237*	*2.09*
6,400,000	BANK OF NOVA SCOTIA 0.25% 01/11/2028	5,552,896	0.51
9,000,000	ENBRIDGE INC 6.00% 15/11/2028	8,657,551	0.79
9,300,000	NATIONAL BANK OF CANADA 5.60% 18/12/2028	8,779,790	0.79
	Czech Republic	*5,357,605*	*0.49*
5,500,000	CEZ AS 3.00% 05/06/2028	5,357,605	0.49
	Denmark	*8,679,010*	*0.79*
8,500,000	DANSKE BANK AS VAR 09/11/2028	8,679,010	0.79
	Finland	*10,861,100*	*0.99*
6,000,000	INDUSTRIAL POWER CORPORATION 1.375% 23/06/2028	5,466,480	0.50
5,500,000	NOKIA CORP 3.125% 15/05/2028	5,394,620	0.49
	France	*166,105,427*	*15.11*
7,800,000	ACCOR SA VAR PERPETUAL EUR (ISIN FR001400L5X1)	8,465,496	0.77
9,200,000	ACCOR SA 2.375% 29/11/2028	8,667,136	0.79
8,300,000	AYVENS 4.875% 06/10/2028	8,637,976	0.79
9,100,000	BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1067PAE63)	8,727,085	0.79
8,200,000	CARMILA SAS 5.50% 09/10/2028	8,555,470	0.78
3,100,000	CNP ASSURANCES 1.25% 27/01/2029	2,744,244	0.25
8,300,000	CREDIT AGRICOLE SA VAR PERPETUAL EUR (ISIN FR001400F067)	8,575,726	0.78
9,900,000	CREDIT AGRICOLE SA VAR 15/01/2029	11,636,659	1.05
10,300,000	CREDIT AGRICOLE SA VAR 28/08/2033	10,733,218	0.97
7,800,000	ELECTRICITE DE FRANCE VAR PERPETUAL GBP	8,718,410	0.79
9,600,000	ELECTRICITE DE FRANCE 4.50% 21/09/2028	8,650,794	0.79
5,200,000	JCDECAUX SE 5.00% 11/01/2029	5,422,248	0.49
5,200,000	LA BANQUE POSTALE 4.00% 03/05/2028	5,261,256	0.48
2,500,000	NEXANS 5.50% 05/04/2028	2,601,450	0.24
5,600,000	ORANO SA 2.75% 08/03/2028	5,371,576	0.49
8,800,000	RCI BANQUE SA 3.875% 12/01/2029	8,755,736	0.80
5,500,000	SOCIETE GENERALE SA VAR PERPETUAL USD (ISIN USF8600KAA46)	5,332,550	0.49
8,100,000	TDF INFRASTRUCTURE SAS 5.625% 21/07/2028	8,468,145	0.77
9,700,000	TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2290960520)	8,810,607	0.79
5,100,000	VALEO SA 5.875% 12/04/2029	5,354,541	0.49
9,000,000	VEOLIA ENVIRONMENT SA VAR PERPETUAL EUR (ISIN FR00140007L3)	8,094,060	0.74
8,400,000	WPP FINANCE SA 4.125% 30/05/2028	8,521,044	0.78
	Germany	*34,106,904*	*3.10*
8,900,000	DEUTSCHE LUFTHANSA AG 3.75% 11/02/2028	8,852,830	0.80
5,500,000	EUROGRID GMBH 3.598% 01/02/2029	5,478,660	0.50
5,900,000	LANXESS AG 1.75% 22/03/2028	5,445,169	0.50
9,000,000	SCHAEFFLER AG 3.375% 12/10/2028	8,734,590	0.79
6,500,000	VONOVIA SE 0.25% 01/09/2028	5,595,655	0.51
	Ireland	*5,521,801*	*0.50*
6,500,000	AERCAP IRELAND CAPITAL DAC 3.00% 29/10/2028	5,521,801	0.50
	Italy	*378,624,541*	*34.44*
5,600,000	ASSICURAZIONI GENERALI SPA 3.212% 15/01/2029	5,522,272	0.50
9,500,000	AUTOSTRADE PER ITALIA SPA 2.00% 04/12/2028	8,754,820	0.80
8,000,000	BANCO BPM SPA VAR 14/06/2028	8,400,400	0.76
8,000,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2576550086)	8,431,760	0.77
5,500,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2463450408)	5,378,945	0.49
9,300,000	INTESA SANPAOLO SPA 1.75% 20/03/2028	8,690,943	0.79
8,400,000	ITALGAS SPA 3.125% 08/02/2029	8,204,784	0.75
291,300,000	ITALIAN REPUBLIC 4.10% 01/02/2029	298,629,107	27.16
15,600,000	ITALY BTP 2.80% 01/12/2028	15,195,960	1.38
8,600,000	MUNDYS SPA 4.75% 24/01/2029	8,678,174	0.79
3,200,000	SNAM SPA 0% 07/12/2028	2,737,376	0.25
	Japan	*2,734,107*	*0.25*
3,100,000	ASAHI GROUP HOLDINGS LTD 0.541% 23/10/2028	2,734,107	0.25
	Luxembourg	*11,198,110*	*1.02*
5,300,000	CK HUTCHISON GROUP TELECOM FIN SA 2.00% 17/10/2027	5,616,306	0.51
5,800,000	TELENET FINANCE LUX NOTES SARL 3.50% REGS 01/03/2028	5,581,804	0.51
	Mexico	*5,375,869*	*0.49*
6,100,000	NEMAK SAB DE CV 2.25% REGS 20/07/2028	5,375,869	0.49
	Netherlands	*108,866,710*	*9.90*
2,900,000	ABN AMRO BANK NV VAR PERPETUAL EUR (ISIN XS1693822634)	2,716,981	0.25
6,500,000	AKELIUS RESIDENTIAL PROPERTY FINANCING BV 1.125% 11/01/2029	5,618,795	0.51
6,600,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2332245377)	5,725,500	0.52
3,200,000	DANFOSS FINANCE I BV 0.375% 28/10/2028	2,788,192	0.25
9,000,000	DUFRY ONE BONDS 3.375% 15/04/2028	8,674,650	0.79
9,400,000	EASYJET FINCO BV 1.875% 03/03/2028	8,791,162	0.80
10,100,000	ENEL FINANCE INTERNATIONAL NV 3.50% 144A 06/04/2028	8,829,572	0.80
9,600,000	JDE PEETS B V 0.50% 16/01/2029	8,322,528	0.76
5,100,000	NIBC BANK NV 6.00% 16/11/2028	5,451,747	0.50
5,500,000	PPF ARENA 1 BV 3.25% 29/09/2027	5,349,245	0.49
5,500,000	SAIPEM FINANCE INTERNATIONAL BV 3.125% 31/03/2028	5,302,055	0.48

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
10,000,000	STELLANTIS NV 0.75% 18/01/2029	8,807,400	0.80
3,000,000	TECHNIP ENERGIES NV 1.125% 28/05/2028	2,716,800	0.25
2,500,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2293060658)	2,233,700	0.20
8,500,000	VOLKSWAGEN FINANCIAL SERVICES NV 2.125% 18/01/2028	8,977,709	0.82
9,900,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1799939027)	9,722,394	0.88
8,800,000	ZF EUROPE FINANCE BV 4.75% 31/01/2029	8,838,280	0.80
	Portugal	*8,452,512*	*0.77*
8,100,000	EDP ENERGIAS DE PORTUGAL VAR 23/04/2083	8,452,512	0.77
	Spain	*70,022,775*	*6.37*
5,400,000	ABERTIS INFRAESTRUCTURAS SA 4.125% 31/01/2028	5,457,240	0.50
2,600,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN XS2638924709)	2,764,788	0.25
5,200,000	BANCO DE SABADELL SA VAR 16/08/2033	5,407,532	0.49
3,200,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2342620924)	2,877,408	0.26
9,000,000	BANCO SANTANDER SA 6.607% 07/11/2028	8,824,912	0.80
5,600,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609020)	5,489,848	0.50
7,300,000	CAIXABANK SA VAR 25/10/2033	8,788,069	0.80
3,100,000	CELLNEX FINANCE COMPANY SAU 1.25% 15/01/2029	2,781,847	0.25
5,400,000	IBERCAJA BANCO SAU VAR 30/07/2028	5,454,540	0.50
8,700,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029	8,562,105	0.78
2,700,000	MAPFRE SA VAR 07/09/2048	2,657,934	0.24
2,900,000	NORTEGAS ENERGIA DISTRIBUTION SAU 2.065% 28/09/2027	2,723,506	0.25
8,200,000	SANTANDER CONSUMER FINANCE SA 3.75% 17/01/2029	8,233,046	0.75
	Sweden	*37,880,602*	*3.45*
5,800,000	SWEDBANK AB VAR PERPETUAL	5,399,533	0.49
9,500,000	SWEDBANK AB 4.125% 13/11/2028	9,748,710	0.89
5,200,000	TELEFON AB LM ERICSSON 5.375% 29/05/2028	5,443,880	0.50
8,500,000	VOLVO CAR AB 4.25% 31/05/2028	8,500,085	0.77
8,900,000	VOLVO TREASURY AB 3.125% 08/02/2029	8,788,394	0.80
	United Kingdom	*107,400,941*	*9.77*
8,300,000	ANGLO AMERICAN CAPITAL PLC 4.50% 15/09/2028	8,490,900	0.77
7,300,000	BARCLAYS PLC VAR PERPETUAL GBP (ISIN XS2591803841)	8,928,842	0.81
7,000,000	BARCLAYS PLC VAR 06/11/2029	8,703,580	0.79
5,300,000	CADENT FINANCE PLC 2.125% 22/09/2028	5,554,983	0.51
7,000,000	HSBC HOLDINGS PLC 6.75% 11/09/2028	8,554,721	0.78
2,600,000	INEOS FINANCE PLC 6.625% REGS 15/05/2028	2,689,102	0.24
5,100,000	INEOS QUATTRO FINANCE 2 PLC 8.50% REGS 15/03/2029	5,405,235	0.49
8,300,000	INTERNATIONAL DISTRIBUTIONS SERVICES PLC 5.25% 14/09/2028	8,528,499	0.78
7,400,000	LLOYDS BANKING GROUP PLC VAR PERPETUAL	8,937,778	0.81
7,000,000	NATIONWIDE BUILDING SOCIETY 6.125% 21/08/2028	8,545,474	0.78
2,800,000	NATWEST GROUP PLC VAR PERPETUAL GBP (ISIN XS2315966742)	2,916,511	0.27
10,600,000	NATWEST GROUP PLC VAR 28/02/2034	11,079,756	1.01
4,500,000	ROLLS ROYCE PLC 5.75% REGS 15/10/2027	5,359,716	0.49
2,000,000	SSE PLC 8.375% 20/11/2028	2,660,636	0.24
5,800,000	STANDARD CHARTERED PLC VAR 144A 09/01/2029	5,530,822	0.50
2,800,000	VODAFONE GROUP PLC VAR 03/10/2078 EUR	2,760,408	0.25
3,100,000	YORKSHIRE BUILDING SOCIETY 0.50% 01/07/2028	2,753,978	0.25
	United States of America	*77,660,044*	*7.07*
5,900,000	AMERICAN ELECTRIC POWER INC 5.20% 15/01/2029	5,483,876	0.50
2,800,000	BELDEN INC 3.375% REGS 15/07/2027	2,719,500	0.25
5,200,000	CELANESE US HOLDINGS LLC 5.337% 19/01/2029	5,456,204	0.50
7,000,000	CHARTER COMMUNICATIONS OPERATING LLC/ CAPITAL CORP 2.25% 15/01/2029	5,590,007	0.51
10,000,000	DAIMLER TRUCKS FINANCE NORTH AMERICA LLC 2.375% 144A 14/12/2028	8,323,023	0.76
6,800,000	FORD MOTOR CREDIT CO LLC 2.90% 10/02/2029	5,601,601	0.51
9,200,000	GENERAL MOTORS FINANCIAL CO INC 5.80% 07/01/2029	8,675,254	0.78
9,000,000	HARLEY DAVIDSON FINANCIAL SERVICES INC 6.50% 144A 10/03/2028	8,588,859	0.78
5,900,000	IQVIA INC 2.25% REGS 15/01/2028	5,503,933	0.50
5,800,000	LKQ CORP 5.75% 15/06/2028	5,472,050	0.50
2,800,000	MOHAWK INDUSTRIES INC 5.85% 18/09/2028	2,668,328	0.24
5,500,000	NISSAN MOTOR ACCEPTANCE CORP 7.05% 144A 15/09/2028	5,352,769	0.49
3,000,000	PROLOGIS EURO FINANCE LLC 1.875% 05/01/2029	2,774,880	0.25
5,500,000	SPRINGLAND INTERNATIONAL HOL 6.875% 15/11/2028	5,449,760	0.50
Shares/Units of UCITS/UCIS		**10,079,500**	**0.92**
	Shares/Units in investment funds	**10,079,500**	**0.92**
	France	*10,079,500*	*0.92*
96	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	10,079,500	0.92
Total securities portfolio		**1,085,081,670**	**98.72**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**733,358,862**	**98.50**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**728,425,618**	**97.84**
	Bonds	**728,425,618**	**97.84**
	Belgium	*5,946,248*	*0.80*
5,600,000	KBC GROUP SA/NV VAR PERPETUAL EUR (ISIN BE0002961424)	5,946,248	0.80
	Canada	*7,363,695*	*0.99*
7,800,000	NATIONAL BANK OF CANADA 5.60% 18/12/2028	7,363,695	0.99
	Cayman Islands	*5,511,123*	*0.74*
5,800,000	AVOLON HOLDINGS FUNDING LTD 6.375% 144A 04/05/2028	5,511,123	0.74
	Czech Republic	*7,539,245*	*1.01*
8,500,000	CESKA SPORITEINA A S VAR 13/09/2028	7,539,245	1.01
	Denmark	*4,976,734*	*0.67*
4,900,000	ORSTED VAR 08/12/3022	4,976,734	0.67
	France	*139,125,921*	*18.69*
5,600,000	ACCOR SA VAR PERPETUAL EUR (ISIN FR001400L5X1)	6,077,792	0.82
4,700,000	AIR FRANCE KLM 8.125% 31/05/2028	5,205,391	0.70
8,800,000	AYVENS 4.875% 06/10/2028	9,158,336	1.23
9,100,000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.125% 13/03/2029	9,284,457	1.25
6,500,000	BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1R15XK854)	5,955,073	0.80
9,300,000	BPCE SA 3.875% 11/01/2029	9,305,022	1.25
5,900,000	CARMILA SAS 5.50% 09/10/2028	6,155,765	0.83
8,400,000	CNP ASSURANCES 1.25% 27/01/2029	7,436,016	1.00
7,300,000	CREDIT AGRICOLE SA VAR PERPETUAL USD	5,943,055	0.80
1,800,000	CROWN EUROPEAN HOLDINGS 4.75% 15/03/2029	1,823,130	0.24
8,400,000	ELECTRICITE DE FRANCE VAR PERPETUAL GBP	9,389,057	1.27
5,200,000	FORVIA 5.125% 15/06/2029	5,212,220	0.70
8,400,000	GROUPAMA ASSURANCES MUTUELLES SA 0.75% 07/07/2028	7,398,552	0.99
7,200,000	ILIAD SA 5.375% 15/02/2029	7,328,736	0.98
7,000,000	JCDECAUX SE 5.00% 11/01/2029	7,299,180	0.98
6,400,000	OPMOBILITY 4.875% 13/03/2029	6,334,912	0.85
7,000,000	RCI BANQUE SA 4.875% 21/09/2028	7,240,660	0.97
6,000,000	SECHE ENVIRONNEMENT SA 2.25% 15/11/2028	5,514,780	0.74
3,700,000	SOCIETE GENERALE SA VAR PERPETUAL USD (ISIN USF8600KAA46)	3,587,352	0.48
6,900,000	TDF INFRASTRUCTURE SAS 5.625% 21/07/2028	7,213,605	0.97
6,300,000	WORLDLINE SA 4.125% 12/09/2028	6,262,830	0.84
	Germany	*65,431,897*	*8.79*
6,700,000	COMMERZBANK AG VAR 05/10/2033	7,209,669	0.97
9,400,000	DEUTSCHE LUFTHANSA AG 3.75% 11/02/2028	9,350,180	1.25
5,700,000	GRUENENTHAL GMBH 4.125% REGS 15/05/2028	5,574,144	0.75
6,300,000	HAMBURG COMMERCIAL BANK AG 4.875% 30/03/2027	6,408,927	0.86
2,000,000	LANXESS AG 1.75% 22/03/2028	1,845,820	0.25
8,600,000	LEG IMMOBILIEN SE 0.875% 17/01/2029	7,556,132	1.01
7,100,000	MAHLE GMBH 2.375% 14/05/2028	6,307,143	0.85
7,600,000	SCHAEFFLER AG 3.375% 12/10/2028	7,375,876	0.99
7,200,000	VOLKSWAGEN LEASING GMBH 4.625% 25/03/2029	7,433,568	1.00
7,400,000	VONOVIA SE 0.25% 01/09/2028	6,370,438	0.86
	Ireland	*7,475,669*	*1.00*
8,800,000	AERCAP IRELAND CAPITAL DAC 3.00% 29/10/2028	7,475,669	1.00
	Italy	*215,192,325*	*28.90*
10,000,000	AUTOSTRADE PER ITALIA SPA 2.00% 04/12/2028	9,215,600	1.24
6,400,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2463450408)	6,259,136	0.84
5,900,000	INTESA SANPAOLO SPA VAR 20/02/2034	6,201,313	0.83
199,500,000	ITALIAN REPUBLIC 0.45% 15/02/2029	173,932,079	23.36
10,100,000	MUNDYS SPA 1.875% 12/02/2028	9,276,547	1.25
5,400,000	POSTE ITALIANE SPA 0.50% 10/12/2028	4,723,434	0.63
6,200,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2121441856)	5,584,216	0.75
	Luxembourg	*8,994,372*	*1.21*
10,300,000	TRATON FINANCE LUXEMBOURG SA 0.75% 24/03/2029	8,994,372	1.21
	Mexico	*7,226,578*	*0.97*
8,200,000	NEMAK SAB DE CV 2.25% REGS 20/07/2028	7,226,578	0.97
	Netherlands	*58,083,266*	*7.80*
6,000,000	ABN AMRO BANK NV VAR PERPETUAL EUR (ISIN XS1693822634)	5,621,340	0.75
7,400,000	AKELIUS RESIDENTIAL PROPERTY FINANCING BV 1.125% 11/01/2029	6,396,782	0.86
2,200,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2332245377)	1,908,500	0.26
6,500,000	DUFRY ONE BONDS 3.375% 15/04/2028	6,265,025	0.84
3,400,000	NIBC BANK NV 6.00% 16/11/2028	3,634,498	0.49
5,700,000	SAIPEM FINANCE INTERNATIONAL BV 3.125% 31/03/2028	5,494,857	0.74
7,000,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2293060658)	6,254,360	0.84
7,000,000	TENNET HOLDING BV VAR PERPETUAL	6,969,410	0.94
9,300,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1799939027)	9,133,158	1.22
7,200,000	WINTERSHALL DEA FINANCE 2 BV VAR PERPETUAL EUR (ISIN XS2286041947)	6,405,336	0.86
	Norway	*11,898,216*	*1.60*
7,400,000	SPAREBANK 1 SR BANK ASA 3.625% 12/03/2029	7,421,830	1.00
4,300,000	SPAREBANK 1 SR BANK ASA 4.875% 24/08/2028	4,476,386	0.60
	Spain	*52,622,676*	*7.07*
9,900,000	ABERTIS INFRAESTRUCTURAS SA 2.25% 29/03/2029	9,304,317	1.26

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
3,800,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL USD (ISIN US05946KAM36)	3,793,405	0.51
4,900,000	BANCO DE CREDITO SOCIAL COOPERATIVO SA VAR 14/09/2029	5,431,846	0.73
5,900,000	BANCO DE SABADELL SA VAR 16/08/2033	6,135,469	0.82
9,800,000	CAIXABANK SA VAR 144A 18/01/2029	9,298,456	1.25
8,300,000	CELLNEX FINANCE COMPANY SAU 1.25% 15/01/2029	7,448,171	1.00
7,600,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029	7,479,540	1.00
3,600,000	UNICAJA BANCO SA VAR 21/02/2029	3,731,472	0.50
	Sweden	*14,946,993*	*2.01*
8,000,000	SKANDINAVISKA ENSKILDA BANKEN AB 5.375% 05/03/2029	7,471,817	1.00
8,000,000	SWEDBANK AB 5.407% 14/03/2029	7,475,176	1.01
	United Kingdom	*68,131,950*	*9.15*
8,600,000	ANGLO AMERICAN CAPITAL PLC 3.875% 144A 16/03/2029	7,531,169	1.01
5,200,000	BARCLAYS PLC VAR PERPETUAL GBP (ISIN XS2591803841)	6,360,271	0.85
8,500,000	BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193662728)	8,153,880	1.10
6,500,000	CENTRICA PLC 4.375% 13/03/2029	7,443,203	1.00
7,400,000	HSBC HOLDINGS PLC 6.75% 11/09/2028	9,043,563	1.21
10,000,000	INTERNATIONAL DISTRIBUTIONS SERVICES PLC 5.25% 14/09/2028	10,275,300	1.39
5,300,000	LLOYDS BANKING GROUP PLC VAR PERPETUAL	6,401,382	0.86
7,400,000	NATWEST MARKETS PLC 3.625% 09/01/2029	7,395,634	0.99
5,400,000	VIRGIN MONEY UK PLC VAR 29/10/2028	5,527,548	0.74
	United States of America	*47,958,710*	*6.44*
7,600,000	BELDEN INC 3.375% REGS 15/07/2027	7,381,500	0.99
1,700,000	CELANESE US HOLDINGS LLC 5.337% 19/01/2029	1,783,759	0.24
8,000,000	CRESTWOOD MIDSTREAM PARTNERS LP/ CRESTWOOD MIDSTREAM FINANCE CORP 6.00% 01/02/2029	7,534,145	1.02
7,100,000	FORD MOTOR CREDIT CO LLC 5.125% 20/02/2029	7,377,752	0.99
7,200,000	GENERAL MOTOR FINANCIAL CO INC 4.30% 15/02/2029	7,327,800	0.98
6,600,000	NISSAN MOTOR ACCEPTANCE CORP 7.05% 144A 15/09/2028	6,423,323	0.86
5,200,000	PROLOGIS EURO FINANCE LLC 1.00% 08/02/2029	4,600,804	0.62
5,700,000	VIATRIS INC 3.125% 22/11/2028	5,529,627	0.74
Shares/Units of UCITS/UCIS		**4,933,244**	**0.66**
	Shares/Units in investment funds	**4,933,244**	**0.66**
	France	*4,933,244*	*0.66*
47	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	4,933,244	0.66
Total securities portfolio		**733,358,862**	**98.50**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**646,172,722**	**98.80**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**632,723,716**	**96.74**
	Bonds	**632,723,716**	**96.74**
	Belgium	*8,296,904*	*1.27*
1,600,000	KBC GROUP SA/NV VAR PERPETUAL EUR (ISIN BE0002961424)	1,698,928	0.26
7,700,000	VGP SA 1.50% 08/04/2029	6,597,976	1.01
	Bermuda	*5,418,150*	*0.83*
5,800,000	AIRCASTLE LTD 5.95% 15/02/2029	5,418,150	0.83
	Cayman Islands	*5,394,609*	*0.82*
5,800,000	AVOLON HOLDINGS FUNDING LTD 5.75% 01/03/2029	5,394,609	0.82
	France	*138,986,473*	*21.25*
5,900,000	ACCOR SA VAR PERPETUAL EUR (ISIN FR001400L5X1)	6,403,388	0.98
5,400,000	AIR FRANCE KLM 8.125% 31/05/2028	5,980,662	0.91
7,900,000	ALSTOM SA 0% 11/01/2029	6,722,110	1.03
7,200,000	BPCE SA 5.25% 16/04/2029	8,247,837	1.26
7,600,000	CARMILA SAS 5.50% 09/10/2028	7,929,460	1.21
7,400,000	CNP ASSURANCES 1.25% 27/01/2029	6,550,776	1.00
2,000,000	CREDIT AGRICOLE SA VAR PERPETUAL USD	1,628,234	0.25
3,200,000	CROWN EUROPEAN HOLDINGS 4.75% 15/03/2029	3,241,120	0.50
4,300,000	ELECTRICITE DE FRANCE VAR PERPETUAL GBP	4,806,303	0.73
4,900,000	ELO 6.00% 22/03/2029	4,813,515	0.74
8,800,000	ENGIE SA 5.25% 10/04/2029	8,222,550	1.26
6,200,000	FNAC DARTY SA 6.00% 01/04/2029	6,314,142	0.97
6,300,000	ILIAD SA 5.375% 15/02/2029	6,412,644	0.98
7,800,000	JCDECAUX SE 5.00% 11/01/2029	8,133,372	1.24
8,700,000	MERCIALYS 2.50% 28/02/2029	8,063,595	1.23
8,100,000	RCI BANQUE SA 3.875% 12/01/2029	8,059,257	1.23
7,500,000	TDF INFRASTRUCTURE SAS 5.625% 21/07/2028	7,840,875	1.20
6,100,000	TIKEHAU CAPITAL SCA 1.625% 31/03/2029	5,386,056	0.82
7,700,000	VALEO SA 5.875% 12/04/2029	8,084,307	1.24
9,000,000	VEOLIA ENVIRONMENT SA VAR PERPETUAL EUR (ISIN FR00140007L3)	8,094,060	1.24
8,100,000	WORLDLINE SA 4.125% 12/09/2028	8,052,210	1.23
	Germany	*47,205,478*	*7.22*
8,100,000	BAYERISCHE LANDESBANK 3.75% 07/02/2029	8,161,479	1.25
7,600,000	HOCHTIEF AG 0.625% 26/04/2029	6,514,340	1.00
1,900,000	LEG IMMOBILIEN SE 0.875% 17/01/2029	1,669,378	0.26
7,200,000	MAHLE GMBH 2.375% 14/05/2028	6,395,976	0.98
8,000,000	METRO AG 4.625% 07/03/2029	8,144,720	1.25
8,300,000	SCHAEFFLER AG 3.375% 12/10/2028	8,055,233	1.23
9,600,000	VONOVIA SE 0.25% 01/09/2028	8,264,352	1.25
	Ireland	*7,846,027*	*1.20*
8,300,000	JOHNSON CONTROLS TYCO FI 5.50% 19/04/2029	7,846,027	1.20
	Italy	*210,721,001*	*32.21*
7,100,000	AUTOSTRADE PER ITALIA SPA 2.00% 04/12/2028	6,543,076	1.00
14,000,000	CASSA DEPOSITI E PRESTITI SPA 5.875% 30/04/2029	13,282,462	2.03
5,300,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2463450408)	5,183,347	0.79
7,700,000	INTESA SANPAOLO SPA VAR 20/02/2034	8,093,239	1.24
8,300,000	ITALGAS SPA 3.125% 08/02/2029	8,107,108	1.24
164,950,000	ITALIAN REPUBLIC 0.45% 15/02/2029	143,810,008	21.98
6,300,000	MUNDYS SPA 4.75% 24/01/2029	6,357,267	0.97
9,100,000	NEXI SPA 2.125% 30/04/2029	8,244,054	1.26
7,900,000	UNICREDIT SPA VAR 16/04/2034	8,023,714	1.23
2,900,000	WEBUILD SPA 7.00% 27/09/2028	3,076,726	0.47
	Luxembourg	*14,752,640*	*2.26*
6,800,000	TELENET FINANCE LUX NOTES SARL 3.50% REGS 01/03/2028	6,544,184	1.00
9,400,000	TRATON FINANCE LUXEMBOURG SA 0.75% 24/03/2029	8,208,456	1.26
	Mexico	*3,172,644*	*0.49*
3,600,000	NEMAK SAB DE CV 2.25% REGS 20/07/2028	3,172,644	0.49
	Netherlands	*48,742,912*	*7.45*
1,900,000	AKELIUS RESIDENTIAL PROPERTY FINANCING BV 1.125% 11/01/2029	1,642,417	0.25
2,000,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2332245377)	1,735,000	0.27
6,700,000	DUFRY ONE BONDS 3.375% 15/04/2028	6,457,795	0.99
900,000	JDE PEETS B V 0.50% 16/01/2029	780,237	0.12
4,900,000	NIBC BANK NV 6.00% 16/11/2028	5,237,953	0.80
9,000,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2293060658)	8,041,320	1.23
3,300,000	TENNET HOLDING BV VAR PERPETUAL	3,285,579	0.50
9,700,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1799939027)	9,525,982	1.45
6,100,000	WINTERSHALL DEA FINANCE BV 1.332% 25/09/2028	5,471,883	0.84
6,200,000	ZF EUROPE FINANCE BV 6.125% 13/03/2029	6,564,746	1.00
	Spain	*41,019,108*	*6.27*
8,700,000	ABERTIS INFRAESTRUCTURAS SA 2.25% 29/03/2029	8,176,521	1.25
1,600,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN XS2638924709)	1,701,408	0.26
3,000,000	BANCO DE SABADELL SA VAR 16/08/2033	3,119,730	0.48
3,800,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2342620924)	3,416,922	0.52
8,200,000	BANCO SANTANDER SA 3.875% 22/04/2029	8,210,496	1.26
4,000,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609038)	3,347,840	0.51
7,300,000	CELLNEX FINANCE COMPANY SAU 1.25% 15/01/2029	6,550,801	1.00
6,600,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029	6,495,390	0.99

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
	United Kingdom	*50,297,955*	*7.69*
6,600,000	ANGLO AMERICAN CAPITAL PLC 3.875% 144A 16/03/2029	5,779,734	0.88
2,700,000	BARCLAYS PLC VAR PERPETUAL GBP (ISIN XS2591803841)	3,302,449	0.50
8,300,000	BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193662728)	7,962,024	1.22
8,600,000	HSBC HOLDINGS PLC 6.75% 11/09/2028	10,510,085	1.61
1,600,000	INEOS FINANCE PLC 6.375% 15/04/2029	1,649,520	0.25
1,500,000	INEOS QUATTRO FINANCE 2 PLC 8.50% REGS 15/03/2029	1,589,775	0.24
7,800,000	INTERNATIONAL DISTRIBUTIONS SERVICES PLC 5.25% 14/09/2028	8,014,734	1.23
1,400,000	LLOYDS BANKING GROUP PLC VAR PERPETUAL	1,690,931	0.26
1,700,000	NATWEST GROUP PLC VAR PERPETUAL GBP (ISIN XS2315966742)	1,770,739	0.27
8,200,000	PHOENIX GROUP HOLDINGS PLC 4.375% 24/01/2029	8,027,964	1.23
	United States of America	*50,869,815*	*7.78*
5,700,000	BAYER US FINANCE LLC 6.25% 21/01/2029	5,436,899	0.83
7,700,000	CELANESE US HOLDINGS LLC 5.337% 19/01/2029	8,079,379	1.24
8,900,000	FORD MOTOR CREDIT CO LLC 5.113% 03/05/2029	8,034,290	1.23
7,400,000	GENERAL MOTORS FINANCIAL CO INC 4.30% 06/04/2029	6,565,511	1.00
7,000,000	IQVIA INC 2.25% REGS 15/01/2028	6,530,090	1.00
8,200,000	LPL HOLDINGS INC 6.75% 17/11/2028	8,048,509	1.23
8,400,000	NISSAN MOTOR ACCEPTANCE CORP 7.05% 144A 15/09/2028	8,175,137	1.25
Shares/Units of UCITS/UCIS		**13,449,006**	**2.06**
	Shares/Units in investment funds	**13,449,006**	**2.06**
	France	*13,449,006*	*2.06*
128	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	13,449,006	2.06
Total securities portfolio		**646,172,722**	**98.80**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**652,479,746**	**98.85**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**646,830,924**	**97.99**
	Bonds	**646,830,924**	**97.99**
	Belgium	*5,096,784*	*0.77*
4,800,000	KBC GROUP SA/NV VAR PERPETUAL EUR (ISIN BE0002961424)	5,096,784	0.77
	Canada	*16,489,704*	*2.50*
7,100,000	CANADIAN IMPERIAL BK 5.26% 08/04/2029	6,617,127	1.00
9,900,000	NATIONAL BANK OF CANADA 3.75% 02/05/2029	9,872,577	1.50
	France	*117,180,019*	*17.75*
7,500,000	ACCOR SA VAR PERPETUAL EUR (ISIN FR001400L5X1)	8,139,900	1.23
6,600,000	AIR FRANCE KLM 4.625% 23/05/2029	6,510,768	0.99
5,700,000	BPCE SA 5.25% 16/04/2029	6,529,537	0.99
7,600,000	CARMILA SAS 5.50% 09/10/2028	7,929,460	1.20
9,300,000	CNP ASSURANCES 1.25% 27/01/2029	8,232,732	1.25
6,500,000	CREDIT AGRICOLE SA VAR PERPETUAL USD	5,291,761	0.80
4,300,000	ELECTRICITE DE FRANCE VAR PERPETUAL GBP	4,806,303	0.73
9,000,000	ENGIE SA 5.25% 10/04/2029	8,409,426	1.28
3,100,000	FNAC DARTY SA 6.00% 01/04/2029	3,157,071	0.48
6,300,000	ILIAD SA 5.375% 15/02/2029	6,412,644	0.97
7,800,000	JCDECAUX SE 5.00% 11/01/2029	8,133,372	1.23
6,600,000	NEXANS 4.125% 29/05/2029	6,537,168	0.99
8,100,000	OPMOBILITY 4.875% 13/03/2029	8,017,623	1.21
7,600,000	TDF INFRASTRUCTURE SAS 5.625% 21/07/2028	7,945,420	1.20
6,200,000	VALEO SA 5.875% 12/04/2029	6,509,442	0.99
7,300,000	VEOLIA ENVIRONMENT SA VAR PERPETUAL EUR (ISIN FR00140007L3)	6,565,182	0.99
8,100,000	WORLDLINE SA 4.125% 12/09/2028	8,052,210	1.22
	Germany	*56,808,678*	*8.61*
8,200,000	BAYERISCHE LANDESBANK 3.75% 07/02/2029	8,262,238	1.25
9,800,000	HAMBURG COMMERCIAL BANK AG 4.75% 02/05/2029	9,981,888	1.52
7,700,000	HOCHTIEF AG 0.625% 26/04/2029	6,600,055	1.00
6,400,000	LEG IMMOBILIEN SE 0.875% 17/01/2029	5,623,168	0.85
5,600,000	MAHLE GMBH 2.375% 14/05/2028	4,974,648	0.75
8,100,000	METRO AG 4.625% 07/03/2029	8,246,529	1.25
6,600,000	SCHAEFFLER AG 3.375% 12/10/2028	6,405,366	0.97
7,800,000	VONOVIA SE 0.25% 01/09/2028	6,714,786	1.02
	Italy	*228,415,756*	*34.60*
10,700,000	AUTOSTRADE PER ITALIA SPA 2.00% 04/12/2028	9,860,692	1.49
4,900,000	BANCO BPM SPA VAR 18/06/2034	4,879,224	0.74
10,600,000	CASSA DEPOSITI E PRESTITI SPA 5.875% 30/04/2029	10,056,723	1.52
6,600,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2770512064)	6,563,238	0.99
3,900,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2463450408)	3,814,161	0.58
5,300,000	INTESA SANPAOLO SPA VAR 20/02/2034	5,570,671	0.84
8,400,000	ITALGAS SPA 3.125% 08/02/2029	8,204,784	1.24
157,300,000	ITALIAN REPUBLIC 2.80% 15/06/2029	152,145,279	23.06
8,000,000	MUNDYS SPA 4.75% 24/01/2029	8,072,720	1.22
7,200,000	NEXI SPA 2.125% 30/04/2029	6,522,768	0.99
9,500,000	UNICREDIT SPA VAR 16/04/2034	9,648,770	1.46
2,900,000	WEBUILD SPA 7.00% 27/09/2028	3,076,726	0.47
	Luxembourg	*18,248,849*	*2.76*
5,900,000	SELP FINANCE S.A.R.L 0.875% 27/05/2029	5,068,041	0.77
6,800,000	TELENET FINANCE LUX NOTES SARL 3.50% REGS 01/03/2028	6,544,184	0.99
7,600,000	TRATON FINANCE LUXEMBOURG SA 0.75% 24/03/2029	6,636,624	1.00
	Netherlands	*65,292,237*	*9.89*
5,800,000	AKELIUS RESIDENTIAL PROPERTY FINANCING BV 1.125% 11/01/2029	5,013,694	0.76
4,400,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2332245377)	3,817,000	0.58
8,900,000	COOPERATIEVE RABOBANK UA 4.625% 23/05/2029	10,043,978	1.52
5,700,000	CTP NV 1.25% 21/06/2029	4,951,533	0.75
6,800,000	DUFRY ONE BONDS 3.375% 15/04/2028	6,554,180	0.99
5,800,000	SAGAX EURO MTN BV 1.00% 17/05/2029	5,023,206	0.76
7,400,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2293060658)	6,611,752	1.00
3,300,000	TENNET HOLDING BV VAR PERPETUAL	3,285,579	0.50
8,100,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1799939027)	7,954,686	1.21
6,100,000	WINTERSHALL DEA FINANCE BV 1.332% 25/09/2028	5,471,883	0.83
6,200,000	ZF EUROPE FINANCE BV 6.125% 13/03/2029	6,564,746	0.99
	Spain	*43,570,503*	*6.60*
8,800,000	ABERTIS INFRAESTRUCTURAS SA 2.25% 29/03/2029	8,270,504	1.26
3,600,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN XS2638924709)	3,828,168	0.58
3,000,000	BANCO DE SABADELL SA VAR 16/08/2033	3,119,730	0.47
3,400,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2342620924)	3,057,246	0.46
8,200,000	BANCO SANTANDER SA 3.875% 22/04/2029	8,210,496	1.24
4,600,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609038)	3,850,016	0.58
7,400,000	CELLNEX FINANCE COMPANY SAU 1.25% 15/01/2029	6,640,538	1.01
6,700,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029	6,593,805	1.00
	United Kingdom	*57,796,849*	*8.76*
6,700,000	ANGLO AMERICAN CAPITAL PLC 3.875% 144A 16/03/2029	5,867,306	0.89
3,200,000	BARCLAYS PLC VAR PERPETUAL GBP (ISIN XS2591803841)	3,914,013	0.59
8,300,000	BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193662728)	7,962,024	1.22
2,600,000	HSBC HOLDINGS PLC 6.75% 11/09/2028	3,177,468	0.48
3,100,000	INEOS FINANCE PLC 6.375% 15/04/2029	3,195,945	0.48

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
7,800,000	INTERNATIONAL DISTRIBUTIONS SERVICES PLC 5.25% 14/09/2028	8,014,734	1.22
5,500,000	INTERNATIONAL GAME TECHNOLOGY PLC 5.25% 144A 15/01/2029	4,974,710	0.75
3,300,000	LLOYDS BANKING GROUP PLC VAR PERPETUAL	3,985,766	0.60
3,800,000	NATWEST GROUP PLC VAR PERPETUAL GBP (ISIN XS2315966742)	3,958,122	0.60
5,000,000	PHOENIX GROUP HOLDINGS PLC 4.375% 24/01/2029	4,895,100	0.74
7,300,000	VODAFONE GROUP PLC VAR 30/08/2084	7,851,661	1.19
	United States of America	*37,931,545*	*5.75*
7,700,000	CELANESE US HOLDINGS LLC 5.337% 19/01/2029	8,079,379	1.22
9,300,000	FORD MOTOR CREDIT CO LLC 5.113% 03/05/2029	8,395,381	1.28
7,500,000	GENERAL MOTORS FINANCIAL CO INC 4.30% 06/04/2029	6,654,234	1.01
7,000,000	IQVIA INC 2.25% REGS 15/01/2028	6,530,090	0.99
8,500,000	NISSAN MOTOR ACCEPTANCE CORP 7.05% 144A 15/09/2028	8,272,461	1.25
Shares/Units of UCITS/UCIS		**5,648,822**	**0.86**
	Shares/Units in investment funds	**5,648,822**	**0.86**
	France	*5,648,822*	*0.86*
54	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	5,648,822	0.86
Total securities portfolio		**652,479,746**	**98.85**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**52,647,794**	**95.80**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**52,437,515**	**95.42**
	Bonds	**52,437,515**	**95.42**
	Argentina	*54,340*	*0.10*
248,841	COMPANIA LATINOAMERICANA DE INFRAESTRUCTURA AND SERVICIOS SA CLISA VAR REGS 25/07/2027	54,340	0.10
	Austria	*1,128,847*	*2.05*
400,000	KLABIN AUSTRIA GMBH 3.20% REGS 12/01/2031	316,391	0.58
1,000,000	SUZANO AUSTRIA GMBH 3.75% 15/01/2031	812,456	1.47
	Bahrain	*1,480,674*	*2.69*
200,000	BAHRAIN 6.75% REGS 20/09/2029	188,876	0.34
400,000	KINGDOM OF BAHRAIN 5.625% REGS 18/05/2034	334,802	0.61
800,000	OIL GAS HOLDING 7.50% REGS 25/10/2027	758,424	1.38
200,000	OIL GAS HOLDING 8.375% REGS 07/11/2028	198,572	0.36
	Bermuda	*815,457*	*1.48*
600,000	GEOPARK LTD 5.50% REGS 17/01/2027	508,008	0.92
400,000	TENGIZCHEVROIL FINANCE COMPANY INTERNATIONAL LTD 3.25% REGS 15/08/2030	307,449	0.56
	Brazil	*1,832,921*	*3.34*
1,200,000	FEDERATIVE REPUBLIC OF BRAZIL 6.00% 20/10/2033	1,083,331	1.98
303,000	FEDERATIVE REPUBLIC OF BRAZIL 6.125% 22/01/2032	275,574	0.50
600,000	MC BRAZIL DOWNSTREAM TRADING SARL 7.25% REGS 30/06/2031	474,016	0.86
	British Virgin Islands	*558,757*	*1.02*
600,000	FORTUNE STAR BVI LTD 6.85% 02/07/2024	558,757	1.02
	Bulgaria	*414,808*	*0.75*
400,000	BULGARIA 4.50% REGS 27/01/2033	414,808	0.75
	Canada	*195,053*	*0.35*
200,000	FIRST QUANTUM MINERALS LTD 9.375% 01/03/2029 USD (ISIN USC3535CAQ18)	195,053	0.35
	Cayman Islands	*4,479,063*	*8.15*
600,000	COUNTRY GARDEN HOLDINGS CO LTD 0% 08/04/2026 DEFAULTED	46,265	0.08
680,000	CT TRUST 5.125% REGS 03/02/2032	557,324	1.01
800,000	ENN ENERGY HOLDINGS LTD 2.625% REGS 17/09/2030	649,188	1.18
600,000	GACI FIRST INVESTMENT 5.00% 13/10/2027	555,919	1.01
260,000	GACI FIRST INVESTMENT 5.375% 13/10/2122	207,461	0.38
200,000	IHS HOLDING LIMITED 6.25% REGS 29/11/2028	166,067	0.30
1,760,000	KAISA GROUP HOLDINGS LIMITED 0% 11/11/2025	54,011	0.10
200,000	KAISA GROUP HOLDINGS LIMITED 0% 30/06/2022	6,104	0.01
1,680,000	KAISA GROUP HOLDINGS LIMITED 0% 31/12/2049	52,575	0.10
400,000	KSA SUKUK LTD 4.511% REGS 22/05/2033	357,251	0.65
200,000	LIMA METRO LINE 2 FINANCE LTD 4.35% REGS 05/04/2036	144,036	0.26
1,000,000	LOGAN GROUP COMPANY LIMITED 0% 31/12/2049 DEFAULTED	77,033	0.14
350,000	MGM CHINA HOLDINGS LTD 5.25% REGS 18/06/2025	322,908	0.59
416,000	SAUDI ELECTRICITY SUKUK PROGRAMME COMPANY 5.194% 13/02/2034	388,026	0.71
380,000	SHIMAO GROUP HOLDINGS LIMITED 0% 11/01/2031 DEFAULTED	16,175	0.03
505,000	SHIMAO GROUP HOLDINGS LIMITED 0% 16/01/2027 DEFAULTED	21,590	0.04
515,000	SUCI SECOND INVESTMENT COMPANY 5.171% 05/03/2031	474,578	0.86
400,000	SUCI SECOND INVESTMENT COMPANY 6.00% 25/10/2028	382,552	0.70
	Chile	*967,798*	*1.76*
400,000	ALFA DESARROLLO SPA 4.55% REGS 27/09/2051	279,804	0.51
700,000	INVERSIONES LA CONSTRUCCION 4.75% REGS 07/02/2032	563,260	1.02
200,000	SOCIEDAD QUIMICA Y MINERA DE CHILE SA SOQUIMICH 3.50% REGS 10/09/2051	124,734	0.23
	Colombia	*1,152,328*	*2.10*
200,000	BANCO DE BOGOTA SA 6.25% REGS 12/05/2026	184,164	0.34
1,000,000	REPUBLIC OF COLOMBIA 8.00% 20/04/2033	968,164	1.76
	Czech Republic	*828,520*	*1.51*
800,000	EPF FIN INTERNATIONAL AS 6.651% 13/11/2028	828,520	1.51
	Dominican Republic	*1,738,512*	*3.16*
1,000,000	DOMINICAN REPUBLIC 4.875% REGS 23/09/2032	837,537	1.52
1,000,000	DOMINICAN REPUBLIC 5.50% REGS 22/02/2029	900,975	1.64
	Egypt	*790,280*	*1.44*
1,000,000	EGYPT 6.375% REGS 11/04/2031	790,280	1.44
	Georgia	*170,159*	*0.31*
200,000	GEORGIA 2.75% REGS 22/04/2026	170,159	0.31
	Hungary	*1,069,512*	*1.95*
400,000	REPUBLIC OF HUNGARY 4.00% 25/07/2029	395,832	0.72
650,000	REPUBLIC OF HUNGARY 5.375% 12/09/2033	673,680	1.23
	India	*492,899*	*0.90*
600,000	BHARTI AIRTEL LTD 3.25% REGS 03/06/2031	492,899	0.90
	Indonesia	*2,749,280*	*5.00*
700,000	PERUSAHAAN PENERBIT SBSN INDONESIA III TR 2.30% REGS 23/06/2025	632,511	1.15
800,000	PT INDONESIA INFRASTRUCTURE FINANCE 1.50% 27/01/2026	682,047	1.24
1,600,000	PT PERTAMINA 5.625% REGS 20/05/2043	1,434,722	2.61
	Ireland	*96,606*	*0.18*
200,000	TCS FINANCE DESIGNATED ACTIVITY COMPANY VAR REGS PERPETUAL	96,606	0.18

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
	Isle of Man	*669,244*	*1.22*
820,000	ANGLOGOLD ASHANTI HOLDINGS PLC 3.75% 01/10/2030	669,244	1.22
	Italy	*396,716*	*0.72*
400,000	ICCREA BANCA SPA VAR 28/11/2029	396,716	0.72
	Jersey	*778,694*	*1.42*
800,000	GALAXY PIPELINE ASSETS BIDCO LIMITED 2.94% REGS 30/09/2040	550,280	1.00
300,000	WEST CHINA CEMENT 4.95% 08/07/2026	228,414	0.42
	Kazakhstan	*998,237*	*1.82*
400,000	NATIONAL COMPANY KAZMUNAYGAZ JSC 3.50% REGS 14/04/2033	304,582	0.55
200,000	NATIONAL COMPANY KAZMUNAYGAZ JSC 5.375% REGS 24/04/2030	181,697	0.33
200,000	NATIONAL COMPANY KAZMUNAYGAZ JSC 5.75% REGS 19/04/2047	161,909	0.29
400,000	NATIONAL COMPANY KAZMUNAYGAZ JSC 6.375% REGS 24/10/2048	350,049	0.65
	Kenya	*890,615*	*1.62*
800,000	EASTERN AND SOUTHERN AFRICAN TRADE AND DEV BANK 4.125% 30/06/2028	658,870	1.20
260,000	REPUBLIC OF KENYA 9.75% 16/02/2031	231,745	0.42
	Luxembourg	*637,197*	*1.16*
350,000	AEGEA FINANCE SARL 6.75% REGS 20/05/2029	317,219	0.58
400,000	TUPY OVERSEAS SA 4.50% REGS 16/02/2031	319,978	0.58
	Mexico	*3,801,805*	*6.92*
507,611	GRUPO POSADAS SAB DE CV VAR REGS 30/12/2027	427,435	0.78
600,000	MEXICO 2.659% 24/05/2031	460,204	0.84
1,000,000	PETROLEOS MEXICANOS PEMEX 6.50% 13/03/2027	890,636	1.62
240,000	TRUST F/1401 7.375% 13/02/2034	220,722	0.40
2,000,000	UNITED MEXICAN STATES 4.28% 14/08/2041	1,450,095	2.64
400,000	UNITED MEXICAN STATES 6.338% 04/05/2053	352,713	0.64
	Mongolia	*729,019*	*1.33*
400,000	MONGOLIA 3.50% REGS 07/07/2027	335,951	0.61
500,000	MONGOLIA 4.45% REGS 07/07/2031	393,068	0.72
	Montenegro	*187,165*	*0.34*
200,000	REPUBLIQUE DU MONTENEGRO 7.25% 12/03/2031	187,165	0.34
	Morocco	*815,767*	*1.48*
600,000	KINGDOM OF MOROCCO 5.95% REGS 08/03/2028	560,622	1.02
400,000	MOROCCO 4.00% REGS 15/12/2050	255,145	0.46
	Netherlands	*706,928*	*1.29*
750,000	BOI FINANCE BV 7.50% REGS 16/02/2027	706,928	1.29
	Nigeria	*888,631*	*1.62*
800,000	ACCESS BANK NIGERIA 6.125% REGS 21/09/2026	708,322	1.29
200,000	AFRICA FINANCE CORPORATION 4.375% REGS 17/04/2026	180,309	0.33
	Oman	*743,927*	*1.35*
800,000	OMAN 5.625% REGS 17/01/2028	743,927	1.35
	Panama	*1,214,973*	*2.21*
500,000	AES PANAMA GENERATION HLDGS SRL 4.375% REGS 31/05/2030	391,064	0.71
600,000	PANAMA 2.252% 29/09/2032	402,665	0.74
200,000	REPUBLIC OF PANAMA 7.875% 01/03/2057	194,603	0.35
230,000	REPUBLIC OF PANAMA 8.00% 01/03/2038	226,641	0.41
	Paraguay	*324,266*	*0.59*
400,000	PARAGUAY 5.40% REGS 30/03/2050	324,266	0.59
	Peru	*719,914*	*1.31*
800,000	BANCO DE CREDITO DEL CREDITO VAR REGS 01/07/2030	719,914	1.31
	Poland	*2,924,715*	*5.32*
300,000	MBANK SA VAR 11/09/2027	318,204	0.58
600,000	PKO BANK POLSKI SA VAR 01/02/2026	603,972	1.10
550,000	REPUBLIC OF POLAND 3.625% 29/11/2030	555,692	1.01
700,000	REPUBLIC OF POLAND 3.875% 14/02/2033	719,887	1.31
800,000	REPUBLIC OF POLAND 4.875% 04/10/2033	726,960	1.32
	Romania	*1,356,043*	*2.47*
350,000	ROMANIA 5.625% 22/02/2036	340,683	0.62
950,000	ROMANIA 6.625% REGS 27/09/2029	1,015,360	1.85
	Saudi Arabia	*1,677,526*	*3.05*
400,000	KINGDOM OF SAUDI ARABIA 5.50% REGS 25/10/2032	380,070	0.69
1,000,000	SAUDI ARABIA 2.25% REGS 02/02/2033	743,765	1.35
300,000	SAUDI ARABIA 4.50% REGS 26/10/2046	236,367	0.43
400,000	SAUDI ARABIA 4.625% REGS 04/10/2047	317,324	0.58
	Singapore	*732,798*	*1.33*
800,000	VENA ENERGY CAPITAL PTE LTD 3.133% 26/02/2025	732,798	1.33
	South Africa	*2,220,747*	*4.04*
1,000,000	REPUBLIC OF SOUTH AFRICA 5.875% 20/04/2032	865,332	1.57
200,000	SOUTH AFRICA 4.30% 12/10/2028	171,150	0.31
500,000	SOUTH AFRICA 5.875% 22/06/2030	442,734	0.81
800,000	TRANSNET SOC LTD 8.25% REGS 06/02/2028	741,531	1.35
	South Korea	*566,617*	*1.03*
600,000	LG ENERGY SOLUTION LTD 5.75% REGS 25/09/2028	566,617	1.03
	Spain	*377,028*	*0.69*
500,000	AI CANDELARIA SPAIN 5.75% REGS 15/06/2033	377,028	0.69

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
	Turkey	*820,249*	*1.49*
400,000	MUNICIPALITY OF METROPOLITAN ISTANBUL 6.375% REGS 09/12/2025	367,391	0.66
286,000	REPUBLIC OF TURKEY 7.625% 15/05/2034	268,276	0.49
200,000	TURKIYE GARANIT BANKSAI AS VAR REGS 24/05/2027	184,582	0.34
	Ukraine	*232,595*	*0.42*
690,000	NATIONAL POWER COMPANY UKRENERGO PVT JOINT STOCK COMPANY 0% REGS 09/11/2028	232,595	0.42
	United Arab Emirates	*1,623,288*	*2.95*
400,000	ABU DHABI COMMERCIAL BANK 4.50% 14/09/2027	365,895	0.67
330,000	EMIRATES ABU DHABI 2.50% REGS 16/04/2025	300,481	0.55
800,000	FIRST ABU DHABI BANK P.J.S.C 5.125% 13/10/2027	746,144	1.35
240,000	MDGH GMTN RSC LTD 4.375% REGS 22/11/2033	210,768	0.38
	United Kingdom	*1,909,981*	*3.48*
600,000	KONDOR FINANCE PLC 0% REGS 08/11/2026	421,285	0.77
400,000	KONDOR FINANCE PLC 0% 19/07/2025	327,532	0.60
1,300,000	TULLOW OIL PLC 7.00% REGS 01/03/2025	1,161,164	2.11
	United States of America	*634,664*	*1.15*
210,000	KOSMOS ENERGY LTD 7.75% REGS 01/05/2027	191,235	0.35
500,000	SASOL FIANCNING USA LLC 6.50% 27/09/2028	443,429	0.80
	Uruguay	*184,730*	*0.34*
200,000	URUGUAY 4.375% 27/10/2027	184,730	0.34
	Uzbekistan	*783,485*	*1.43*
1,000,000	UZBEKNEFTEGAZ JOINT-STOCK COMPANY 4.75% REGS 16/11/2028	783,485	1.43
	Venezuela	*874,137*	*1.59*
800,000	ANDEAN DEVELOPMENT CORPORATION 4.75% 01/04/2026	738,322	1.35
400,000	REPUBLIC OF VENEZUELA 0% 05/08/2031 DEFAULTED	67,553	0.12
400,000	REPUBLIC OF VENEZUELA 0% 21/10/2026 DEFAULTED	68,262	0.12
Shares/Units of UCITS/UCIS		**210,279**	**0.38**
	Shares/Units in investment funds	**210,279**	**0.38**
	France	*210,279*	*0.38*
2	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	210,279	0.38
Total securities portfolio		**52,647,794**	**95.80**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**29,757,657**	**99.33**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**23,465,431**	**78.33**
	Bonds	**23,465,431**	**78.33**
	France	*4,976,975*	*16.61*
1,300,000	BNP PARIBAS SA 1.125% 28/08/2024	1,294,410	4.32
1,400,000	CARMILA SAS 2.375% 16/09/2024	1,394,414	4.65
200,000	CREDIT AGRICOLE SA VAR 144A PERPETUAL	185,890	0.62
700,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013367612)	699,797	2.34
1,400,000	ORANO SA 4.875% 23/09/2024	1,402,464	4.68
	Germany	*2,046,533*	*6.83*
800,000	HAMBURG COMMERCIAL BANK AG 6.25% 18/11/2024	804,408	2.69
1,250,000	VOLKSWAGEN FINANCIAL SERVICES AG 1.50% 01/10/2024	1,242,125	4.14
	Ireland	*1,191,696*	*3.98*
1,200,000	CA AUTO BANK SPA 0.50% 13/09/2024	1,191,696	3.98
1,000,000	CBOM FINANCE PLC 0% REGS 20/02/2024	-	0.00
	Italy	*5,410,870*	*18.06*
3,350,000	ITALY BTP 1.45% 15/11/2024	3,322,898	11.09
1,600,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 13/07/2024	1,492,214	4.98
600,000	UNICREDIT SPA VAR 23/09/2029	595,758	1.99
	Luxembourg	*1,997,160*	*6.67*
2,000,000	LOGICOR FINANCING SARL 0.75% 15/07/2024	1,997,160	6.67
	Netherlands	*2,333,095*	*7.79*
700,000	BMW FINANCE NV 3.625% 21/10/2024	699,006	2.33
550,000	CONTI-GUMMI FINANCE BV 1.125% 25/09/2024	546,266	1.82
1,100,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 1.125% 15/10/2024	1,087,823	3.64
	United Kingdom	*1,560,787*	*5.21*
200,000	HSBC HOLDINGS PLC VAR PERPETUAL USD (ISIN US404280AS86)	186,396	0.62
1,100,000	STANDARD CHARTERED PLC 3.125% 19/11/2024	1,095,116	3.66
300,000	VODAFONE GROUP PLC VAR 03/10/2078 USD	279,275	0.93
	United States of America	*3,948,315*	*13.18*
936,000	EQM MIDSTREAM PARTNERS LP 4.00% 01/08/2024	870,229	2.90
1,700,000	HARLEY DAVIDSON FINANCIAL SERVICES INC 0.90% 19/11/2024	1,680,144	5.61
1,400,000	JEFFERIES GROUP LLC 1.00% 19/07/2024	1,397,942	4.67
Shares/Units of UCITS/UCIS		**2,148,632**	**7.17**
	Shares/Units in investment funds	**2,148,632**	**7.17**
	France	*2,148,632*	*7.17*
0.001	AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XM0)	1,054	0.00
20	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	2,147,578	7.17
Money market instruments		**4,143,594**	**13.83**
	France	*4,143,594*	*13.83*
4,200,000	FRANCE BTF 0% 14/11/2024	4,143,594	13.83
Total securities portfolio		**29,757,657**	**99.33**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**241,886,606**	**96.83**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**241,886,606**	**96.83**
	Bonds	**241,886,606**	**96.83**
	Australia	*1,526,481*	*0.61*
3,497,000	PERENTI FINANCE PTY LTD 6.50% 144A 07/10/2025	1,526,481	0.61
	Bermuda	*17,164,394*	*6.87*
7,829,000	CARLYLE AVIATION ELEVATE MERGER SUBSIDARY LIMITED 7.00% 144A 15/10/2024	7,243,880	2.90
4,628,000	NCL CORP LTD 3.625% 144A 15/12/2024	4,275,767	1.71
6,050,000	VIKING CRUISES LTD 6.25% 144A 15/05/2025	5,644,747	2.26
	Canada	*11,106,359*	*4.45*
1,457,000	GFL ENVIRONMENTAL INC 3.75% 144A 01/08/2025	1,346,435	0.54
9,856,000	NOVA CHEMICALS CORP 5.00% 144A 01/05/2025	9,115,432	3.65
693,000	VERMILION ENERGY INC 5.625% 15/03/2025	644,492	0.26
	Cayman Islands	*14,149,495*	*5.66*
6,345,333	ABRA GLOBAL FINANCE 11.50% 144A 02/03/2028	5,783,592	2.31
6,457	ABRA GLOBAL FINANCE 5.00% 144A 02/03/2028	6,041	0.00
5,039,296	GLOBAL AIRCRAFTS LEASING CO LTD 6.50% 144A 15/09/2024	4,510,093	1.81
1,854,000	SEAGATE HDD CAYMAN 4.75% 01/01/2025	1,714,347	0.69
2,300,000	WYNN MACAU LTD 4.875% 144A 01/10/2024	2,135,422	0.85
	France	*2,603,125*	*1.04*
2,835,000	ALTICE FRANCE SA 2.125% 144A 15/02/2025	2,603,125	1.04
	Germany	*3,298,860*	*1.32*
4,295,000	NIDDA BONDCO GMBH 7.25% 144A 30/09/2025	2,918,591	1.17
415,000	TUI CRIUSES GMBH 6.50% REGS 15/05/2026	380,269	0.15
	Ghana	*1,581,910*	*0.63*
4,013,000	GHANA 0% REGS 07/04/2025	1,581,910	0.63
	Italy	*1,422,601*	*0.57*
1,526,000	INTESA SANPAOLO SPA VAR PERPETUAL USD	1,422,601	0.57
	Japan	*10,614,363*	*4.25*
6,827,000	NISSAN MOTOR CO LTD 3.522% 17/09/2025	6,183,316	2.48
4,850,000	SOFTBANK GROUP CORP 3.125% 06/01/2025	4,431,047	1.77
	Luxembourg	*17,559,813*	*7.03*
3,040,000	ALTICE FINANCING SA 2.25% REGS 15/01/2025	2,958,498	1.18
3,425,000	ALTICE FRANCE HOLDING SA 6.00% 144A 15/02/2028	1,010,707	0.40
5,070,000	AUNA SA 10.00% 15/12/2029 USD (ISIN US05151AAA16)	4,849,128	1.95
645,000	CONTOURGLOBAL POWER HOLDINGS 2.75% REGS 01/01/2026	622,722	0.25
2,440,000	GARFUNKELUX HOLDCO 3 SA 7.75% REGS 01/11/2025	1,912,343	0.77
5,354,000	KENBOURNE INVEST SA 0% 144A 26/11/2024	2,125,914	0.85
4,075,000	ROSSINI SARL 6.75% 144A 30/10/2025	4,080,501	1.63

Quantity		Market Value	% of NaV
		EUR	
	Mexico	*8,666,121*	*3.47*
2,820,000	GRUPO AEROMEXICO SAB DE CV 8.50% 144A 17/03/2027	2,624,212	1.05
1,286,791	GRUPO POSADAS SAB DE CV VAR 144A 30/12/2027	1,083,546	0.43
2,453,000	PETROLEOS MEXICANOS PEMEX 6.875% 16/10/2025	2,277,634	0.91
3,490,000	TOTAL PLAY TELECOMUICATIONS 10.50% 31/12/2028	2,680,729	1.08
5,025,000	UNIFIN FINANCIERA SAB DE CV 0% 15/01/2025 USD (ISIN US904ESCAG52)	-	0.00
5,025,000	UNIFIN FINANCIERA SAB DE CV 0% 15/01/2025 USD (ISIN US904ESCAH36)	-	0.00
	Netherlands	*11,980,716*	*4.80*
2,874,000	METINVEST BV 5.625% 144A 17/06/2025	2,597,234	1.04
2,517,000	OCI N V 4.625% 144A 15/10/2025	2,309,863	0.92
6,154,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.50% 01/03/2025	6,137,692	2.47
1,000,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 7.125% 31/01/2025	935,927	0.37
	Portugal	*10,183,884*	*4.08*
10,200,000	TAP TRANSPORTIES AEREOS PORTUGUESES SGPS SA 5.625% REGS 02/12/2024	10,183,884	4.08
	Spain	*2,360,481*	*0.94*
2,383,000	GRIFOLS SA 1.625% REGS 15/02/2025	2,360,481	0.94
	Turkey	*6,711,544*	*2.69*
4,680,000	AKBANK T A S 5.125% 144A 31/03/2025	4,310,883	1.73
2,600,000	TURKCELL ILETISIM HIZMETLERI A.S. 5.75% REGS 15/10/2025	2,400,661	0.96
	Ukraine	*1,352,489*	*0.54*
4,675,000	UKRAINE 0% 144A 01/09/2027	1,352,489	0.54
	United Kingdom	*5,331,320*	*2.13*
1,655,000	SHERWOOD FINANCING PLC 6.00% 144A 15/11/2026	1,650,549	0.66
970,000	SHERWOOD FINANICING PLC 4.50% 144A 15/11/2026	843,066	0.34
3,177,000	TULLOW OIL PLC 7.00% 144A 01/03/2025	2,837,705	1.13
	United States of America	*114,272,650*	*45.75*
5,173,000	AETHON UN AETHON UN FIN 8.25% 144A 15/02/2026	4,890,253	1.96
9,174,000	ALLY FINANCIAL INC 5.80% 01/05/2025	8,554,184	3.41
7,107,000	AMERICAN AIRLINES GROUP INC 3.75% 144A 01/03/2025	6,529,620	2.61
128,000	ATHENE GLOBAL FUNDING 2.50% 144A 14/01/2025	117,329	0.05
1,760,000	AZUL INVESTMENTS LLP 5.875% 144A 26/10/2024	1,550,442	0.62
1,362,000	BATH AND BODY WORKS 9.375% 144A 01/07/2025	1,312,743	0.53
8,885,000	CD AND R SMOKEY BUYER INC 6.75% 144A 15/07/2025	8,240,687	3.30
7,347,000	CITGO PETROLEUM 7.00% 144A 15/06/2025	6,854,732	2.74
2,838,000	CNO FINANCIAL GROUP INC 5.25% 30/05/2025	2,633,283	1.05

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Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
4,455,000	DCP MIDSTREAM OPERATING LP 5.375% 15/07/2025	4,142,038	1.66
4,190,000	DELTA AIR LINES INC DE 7.00% 144A 01/05/2025	3,938,385	1.58
5,298,000	EQM MIDSTREAM PARTNERS LP 6.00% 01/07/2025	4,948,804	1.98
950,000	FIRSTENERGY CORP 2.05% 01/03/2025	862,743	0.35
5,595,000	FORD MOTOR CO 4.134% 04/08/2025	5,124,482	2.05
1,885,000	FORD MOTOR CREDIT CO LLC 2.30% 10/02/2025	1,719,162	0.69
560,000	KOHLS CORP 4.25% 17/07/2025	513,214	0.21
600,000	MODIVCARE INC 5.875% 144A 15/11/2025	568,056	0.23
3,750,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.325% 24/03/2025	3,544,913	1.42
4,683,000	NOVELIS INC 3.25% 144A 15/11/2026	4,105,091	1.64
3,016,000	NUSTAR LOGISTICS LP 5.75% 01/10/2025	2,798,415	1.12
2,981,000	OLIN CORP 9.50% 144A 01/06/2025	2,859,006	1.14
2,957,000	PL DEVELOPMENT LLC PLD FINANCE CORP 7.75% 144A 15/11/2025	2,523,169	1.01
2,273,000	PRIME HEALTHCARE SERVICES INC 7.25% 144A 01/11/2025	2,118,031	0.85
4,785,000	PROVIDENT FUNDING ASSOCIATES LP PFG FINANCE CORP 6.375% 144A 15/06/2025	4,340,275	1.74
6,796,000	RAIN CII CARBON LLC 7.25% 144A 01/04/2025	6,206,284	2.48
2,600,000	SOUTHWESTERN ENERGY CO VAR 23/01/2025	2,415,556	0.97
2,835,000	SPIRIT AEROSYSTEMS INC 5.50% 144A 15/01/2025	2,592,302	1.04
2,540,000	STARWOOD PROPERTY TRUST INC 3.75% 144A 31/12/2024	2,336,326	0.94
2,500,000	SUGER HOUSE HSP GAMING PROP MEZZ LP/ FINANCE 5.875% 144A 15/05/2025	2,323,350	0.93
826,000	THE BRINKS CO 5.50% 144A 15/07/2025	770,617	0.31
2,815,000	UNITED AIRLINES HLODINGS INC 4.875% 15/01/2025	2,608,448	1.04
5,958,000	VISTRA OPERATIONS COMPANY LLC 4.375% 144A 01/05/2029	5,173,051	2.07
1,607,000	VISTRA OPERATIONS COMPANY LLC 5.125% 144A 13/05/2025	1,490,330	0.60
3,894,000	XEROX HOLDINGS CORPORATION 5.00% 15/08/2025	3,567,329	1.43
Total securities portfolio		**241,886,606**	**96.83**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**134,723,224**	**97.32**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**134,723,224**	**97.32**
	Bonds	**134,723,224**	**97.32**
	Australia	*809,292*	*0.58*
1,854,000	PERENTI FINANCE PTY LTD 6.50% 144A 07/10/2025	809,292	0.58
	Bermuda	*11,342,892*	*8.19*
4,325,000	CARLYLE AVIATION ELEVATE MERGER SUBSIDARY LIMITED 7.00% 144A 15/10/2024	4,001,761	2.88
2,500,653	GOLAR LNG LTD 7.00% 144A 20/10/2025	2,323,723	1.68
2,288,000	NCL CORP LTD 3.625% 144A 15/12/2024	2,113,862	1.53
3,112,000	VIKING CRUISES LTD 6.25% 144A 15/05/2025	2,903,546	2.10
	Brazil	*660,442*	*0.48*
706,000	CEMIG GERACAO E TRANSMISSAO SA 9.25% 144A 05/12/2024	660,442	0.48
	Canada	*6,714,515*	*4.85*
773,000	GFL ENVIRONMENTAL INC 3.75% 144A 01/08/2025	714,341	0.52
779,000	GW B CR SEC CORP 9.50% 144A 01/11/2027	731,188	0.53
5,325,000	NOVA CHEMICALS CORP 5.00% 144A 01/05/2025	4,924,885	3.55
370,000	VERMILION ENERGY INC 5.625% 15/03/2025	344,101	0.25
	Cayman Islands	*9,259,473*	*6.69*
3,376,941	ABRA GLOBAL FINANCE 11.50% 144A 02/03/2028	3,077,986	2.23
3,521	ABRA GLOBAL FINANCE 5.00% 144A 02/03/2028	3,294	0.00
2,724,229	GLOBAL AIRCRAFTS LEASING CO LTD 6.50% 144A 15/09/2024	2,438,144	1.76
1,845,000	MELCO RESORTS FINANCE LTD 5.625% 144A 17/07/2027	1,636,201	1.18
987,000	SEAGATE HDD CAYMAN 4.75% 01/01/2025	912,654	0.66
1,283,000	WYNN MACAU LTD 4.875% 144A 01/10/2024	1,191,194	0.86
	Egypt	*1,629,931*	*1.18*
1,790,000	EGYPT 5.875% REGS 11/06/2025	1,629,931	1.18
	France	*1,737,726*	*1.26*
1,535,000	ALTICE FRANCE SA 2.125% 144A 15/02/2025	1,409,453	1.02
316,000	FORVIA 7.25% 15/06/2026	328,273	0.24
	Germany	*2,351,471*	*1.70*
2,530,000	NIDDA BONDCO GMBH 7.25% 144A 30/09/2025	1,719,217	1.24
690,000	TUI CRIUSES GMBH 6.50% REGS 15/05/2026	632,254	0.46
	Ghana	*890,884*	*0.64*
2,260,000	GHANA 0% REGS 07/04/2025	890,884	0.64
	Italy	*774,693*	*0.56*
831,000	INTESA SANPAOLO SPA VAR PERPETUAL USD	774,693	0.56
	Japan	*2,384,543*	*1.72*
2,610,000	SOFTBANK GROUP CORP 3.125% 06/01/2025	2,384,543	1.72
	Luxembourg	*9,518,282*	*6.88*
1,650,000	ALTICE FINANCING SA 2.25% REGS 15/01/2025	1,605,764	1.16
2,730,000	AUNA SA 10.00% 15/12/2029 USD (ISIN US05151AAA16)	2,611,069	1.89
360,000	CONTOURGLOBAL POWER HOLDINGS 2.75% REGS 01/01/2026	347,566	0.25
805,000	GARFUNKELUX HOLDCO 3 SA 6.75% REGS 01/11/2025	533,989	0.39
1,365,000	GARFUNKELUX HOLDCO 3 SA 7.75% REGS 01/11/2025	1,069,815	0.77
1,338,000	KENBOURNE INVEST SA 0% 144A 26/11/2024	531,280	0.38
2,815,000	ROSSINI SARL 6.75% 144A 30/10/2025	2,818,799	2.04
	Mexico	*5,668,880*	*4.10*
1,000,000	CREDITO REAL SAB DE CV SOFOM ER 0% 144A 07/02/2026	84,105	0.06
2,945,000	GRUPO AEROMEXICO SAB DE CV 8.50% 144A 17/03/2027	2,740,534	1.99
780,000	PETROLEOS MEXICANOS PEMEX 6.875% 16/10/2025	724,237	0.52
2,760,000	TOTAL PLAY TELECOMUICATIONS 10.50% 31/12/2028	2,120,004	1.53
2,320,000	UNIFIN FINANCIERA SAB DE CV 0% 15/01/2025 USD (ISIN US904ESCAG52)	-	0.00
2,320,000	UNIFIN FINANCIERA SAB DE CV 0% 15/01/2025 USD (ISIN US904ESCAH36)	-	0.00
	Namibia	*1,336,140*	*0.97*
1,459,000	NAMIBIA 5.25% REGS 29/10/2025	1,336,140	0.97
	Netherlands	*2,906,845*	*2.10*
1,580,000	METINVEST BV 5.625% 144A 17/06/2025	1,427,846	1.03
565,000	OCI N V 4.625% 144A 15/10/2025	518,503	0.37
400,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.50% 01/03/2025	398,940	0.29
600,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 7.125% 31/01/2025	561,556	0.41
	Portugal	*4,193,364*	*3.03*
4,200,000	TAP TRANSPORTIES AEREOS PORTUGUESES SGPS SA 5.625% 144A 02/12/2024	4,193,364	3.03
	Spain	*2,964,166*	*2.14*
992,000	GRIFOLS SA 1.625% REGS 15/02/2025	982,626	0.71
2,000,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 2.75% 25/03/2025	1,981,540	1.43
	Turkey	*3,710,847*	*2.68*
2,525,000	AKBANK T A S 5.125% 144A 31/03/2025	2,325,850	1.68
1,500,000	TURKCELL ILETISIM HIZMETLERI A.S. 5.75% REGS 15/10/2025	1,384,997	1.00
	Ukraine	*626,350*	*0.45*
2,205,000	UKRAINE 0% REGS 01/09/2027	626,350	0.45
	United Kingdom	*4,232,851*	*3.06*
470,000	INTERNATIONAL GAME TECHNOLOGY PLC 6.50% 144A 15/02/2025	439,320	0.32

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
1,035,000	IRON MOUNTAIN UK PLC 3.875% REGS 15/11/2025	1,191,425	0.86
920,000	SHERWOOD FINANCING PLC 6.00% 144A 15/11/2026	917,526	0.66
1,886,000	TULLOW OIL PLC 7.00% 144A 01/03/2025	1,684,580	1.22
	United States of America	*61,009,637*	*44.06*
2,310,000	ALLIED UNIVERSAL HOLDCO LLC 4.625% 144A 01/06/2028	1,973,248	1.43
1,692,000	ALLY FINANCIAL INC 5.75% 20/11/2025	1,570,407	1.13
2,500,000	ALLY FINANCIAL INC 5.80% 01/05/2025	2,331,094	1.68
3,744,000	AMERICAN AIRLINES GROUP INC 3.75% 144A 01/03/2025	3,439,834	2.48
66,000	ATHENE GLOBAL FUNDING 2.50% 144A 14/01/2025	60,498	0.04
925,000	AZUL INVESTMENTS LLP 5.875% 144A 26/10/2024	814,863	0.59
492,000	BATH AND BODY WORKS 9.375% 144A 01/07/2025	474,207	0.34
4,288,000	CD AND R SMOKEY BUYER INC 6.75% 144A 15/07/2025	3,977,048	2.88
3,998,000	CITGO PETROLEUM 7.00% 144A 15/06/2025	3,730,125	2.69
760,000	CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.75% 144A 15/04/2028	621,303	0.45
1,393,000	DCP MIDSTREAM OPERATING LP 5.375% 15/07/2025	1,295,142	0.94
1,815,000	DELTA AIR LINES INC DE 7.00% 144A 01/05/2025	1,706,007	1.23
677,000	FIRSTENERGY CORP 2.05% 01/03/2025	614,818	0.44
690,000	FORD MOTOR CREDIT CO LLC 2.30% 10/02/2025	629,295	0.45
1,635,000	FORD MOTOR CREDIT CO LLC 3.375% 13/11/2025	1,476,771	1.07
1,364,000	HAT HOLDING I LLC 6.00% 144A 15/04/2025	1,272,685	0.92
975,000	HYATT HOTELS CORP 5.375% 23/04/2025	906,152	0.65
1,630,000	JEFFERIES FINANCIAL GROUP INC 6.05% 12/03/2025	1,519,417	1.10
1,167,000	MATIV HOLDNGS INC 6.875% 144A 01/10/2026	1,082,808	0.78
679,000	MERCER INTERNATIUONAL INC 5.50% 15/01/2026	614,600	0.44
2,000,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.325% 24/03/2025	1,890,620	1.37
2,576,000	NOVELIS INC 3.25% 144A 15/11/2026	2,258,107	1.63
3,055,000	NUSTAR LOGISTICS LP 5.75% 01/10/2025	2,834,601	2.05
460,000	OLIN CORP 9.50% 144A 01/06/2025	441,175	0.32
880,000	PHH MORTGAGE CORPORATION 7.875% 144A 15/03/2026	801,430	0.58
1,248,000	PICASSO FINANCE SUB INC 6.125% 144A 15/06/2025	1,163,368	0.84
1,650,000	PL DEVELOPMENT LLC PLD FINANCE CORP 7.75% 144A 15/11/2025	1,407,923	1.02
2,480,000	PRIME HEALTHCARE SERVICES INC 7.25% 144A 01/11/2025	2,310,918	1.67
2,519,000	PROVIDENT FUNDING ASSOCIATES LP PFG FINANCE CORP 6.375% 144A 15/06/2025	2,284,880	1.65
3,942,000	RAIN CII CARBON LLC 7.25% 144A 01/04/2025	3,599,937	2.60
1,450,000	SOUTHWESTERN ENERGY CO VAR 23/01/2025	1,347,137	0.97
1,545,000	SPIRIT AEROSYSTEMS INC 5.50% 144A 15/01/2025	1,412,736	1.02
1,491,000	SPRINT CORPORATION 7.625% 15/02/2025	1,400,267	1.01
1,105,000	STARWOOD PROPERTY TRUST INC 3.75% 144A 31/12/2024	1,016,394	0.73
1,539,000	UNITED AIRLINES HLODINGS INC 4.875% 15/01/2025	1,426,075	1.03
1,455,000	UNITED SHORE FINANCIAL SERVICES LLC 5.50% 144A 15/11/2025	1,350,045	0.98
2,460,000	VISTRA OPERATIONS COMPANY LLC 4.375% 144A 01/05/2029	2,135,902	1.54
427,000	VISTRA OPERATIONS COMPANY LLC 5.125% 144A 13/05/2025	395,999	0.29
1,552,000	XEROX HOLDINGS CORPORATION 5.00% 15/08/2025	1,421,801	1.03
Total securities portfolio		**134,723,224**	**97.32**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**137,578,470**	**98.63**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**134,313,257**	**96.29**
	Bonds	**134,313,257**	**96.29**
	Australia	*1,128,819*	*0.81*
2,586,000	PERENTI FINANCE PTY LTD 6.50% 144A 07/10/2025	1,128,819	0.81
	Bermuda	*11,553,164*	*8.28*
2,820,000	CARLYLE AVIATION ELEVATE MERGER SUBSIDARY LIMITED 7.00% 144A 15/10/2024	2,609,240	1.87
1,640,074	GOLAR LNG LTD 7.00% 144A 20/10/2025	1,524,033	1.09
4,331,000	NCL CORP LTD 3.625% 144A 15/12/2024	4,001,372	2.87
1,475,000	NCL CORP LTD 8.125% 15/01/2029	1,445,190	1.04
2,115,000	VIKING CRUISES LTD 6.25% 144A 15/05/2025	1,973,329	1.41
	Brazil	*1,495,777*	*1.07*
980,000	BANCO VOTORANTIM 4.375% 144A 29/07/2025	896,141	0.64
641,000	CEMIG GERACAO E TRANSMISSAO SA 9.25% 144A 05/12/2024	599,636	0.43
	Canada	*4,823,023*	*3.46*
1,500,000	CASCADES INC/ CASCADES USA INC 5.125% 144A 15/01/2026	1,377,915	0.99
3,725,000	NOVA CHEMICALS CORP 5.00% 144A 01/05/2025	3,445,108	2.47
	Cayman Islands	*15,471,594*	*11.09*
2,267,036	ABRA GLOBAL FINANCE 11.50% 144A 02/03/2028	2,066,340	1.48
2,868	ABRA GLOBAL FINANCE 5.00% 144A 02/03/2028	2,683	0.00
4,284,000	BANCO BTG PACTUAL CAYMAN ISLANDS BRANCH 4.50% 144A 10/01/2025	3,959,306	2.84
2,175,812	GLOBAL AIRCRAFTS LEASING CO LTD 6.50% 144A 15/09/2024	1,947,319	1.40
2,210,000	IHS HOLDING LIMITED 5.625% 144A 29/11/2026	1,954,760	1.40
1,921,000	SEAGATE HDD CAYMAN 4.75% 01/01/2025	1,776,300	1.27
1,100,000	WYNN MACAU LTD 4.875% 144A 01/10/2024	1,021,289	0.73
3,000,000	WYNN MACAU LTD 5.50% 15/01/2026	2,743,597	1.97
	Denmark	*1,303,009*	*0.93*
1,400,000	DANSKE BANK AS VAR PERPETUAL	1,303,009	0.93
	Egypt	*1,411,393*	*1.01*
1,550,000	EGYPT 5.875% REGS 11/06/2025	1,411,393	1.01
	France	*1,147,763*	*0.82*
1,250,000	ALTICE FRANCE SA 2.125% 144A 15/02/2025	1,147,763	0.82
	Germany	*2,206,765*	*1.58*
1,750,000	NIDDA HEALTHCARE HOLDING AG 7.50% REGS 21/08/2026	1,808,170	1.29
435,000	TUI CRIUSES GMBH 6.50% REGS 15/05/2026	398,595	0.29
	Ghana	*564,095*	*0.40*
1,431,000	GHANA 0% REGS 07/04/2025	564,095	0.40
	Ireland	*761,281*	*0.55*
500,000	ARAGVI FINANCE INTERNATIONAL 8.45% REGS 29/04/2026	394,038	0.29
466,000	ARAGVI FINANCE INTERNATIONAL 8.45% 144A 29/04/2026	367,243	0.26
	Italy	*747,658*	*0.54*
802,000	INTESA SANPAOLO SPA VAR PERPETUAL USD	747,658	0.54
	Japan	*1,895,757*	*1.36*
2,075,000	SOFTBANK GROUP CORP 3.125% 06/01/2025	1,895,757	1.36
	Luxembourg	*8,757,066*	*6.28*
1,575,000	ALTICE FINANCING SA 2.25% REGS 15/01/2025	1,532,774	1.10
2,256,800	AUNA SA 10.00% 15/12/2029 USD (ISIN US05151AAA16)	2,158,484	1.55
1,240,000	CONTOURGLOBAL POWER HOLDINGS 2.75% REGS 01/01/2026	1,197,170	0.86
505,000	GARFUNKELUX HOLDCO 3 SA 6.75% REGS 01/11/2025	334,987	0.24
860,000	GARFUNKELUX HOLDCO 3 SA 7.75% REGS 01/11/2025	674,023	0.48
494,968	GOL FINANCE SA VAR 29/01/2025	496,700	0.36
836,000	KENBOURNE INVEST SA 0% 144A 26/11/2024	331,951	0.24
800,000	PUMA INTERNATIONAL FINANCING SA 5.00% 144A 24/01/2026	729,222	0.52
1,300,000	ROSSINI SARL 6.75% 144A 30/10/2025	1,301,755	0.93
	Mexico	*4,961,235*	*3.56*
2,350,000	GRUPO AEROMEXICO SAB DE CV 8.50% 144A 17/03/2027	2,186,843	1.56
1,500,000	OPERADORA DE SERVICIOS MEGA SA DE CV SOFOM ENR 8.25% REGS 11/02/2025	469,517	0.34
985,000	PETROLEOS MEXICANOS PEMEX 6.875% 16/10/2025	914,582	0.66
1,810,000	TOTAL PLAY TELECOMUICATIONS 10.50% 31/12/2028	1,390,293	1.00
2,400,000	UNIFIN FINANCIERA SAB DE CV 0% 15/01/2025 USD (ISIN US904ESCAG52)	-	0.00
2,400,000	UNIFIN FINANCIERA SAB DE CV 0% 15/01/2025 USD (ISIN US904ESCAH36)	-	0.00
	Namibia	*1,533,951*	*1.10*
1,675,000	NAMIBIA 5.25% REGS 29/10/2025	1,533,951	1.10
	Netherlands	*2,540,379*	*1.82*
1,269,000	METINVEST BV 5.625% 144A 17/06/2025	1,146,796	0.82
975,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.50% 01/03/2025	972,416	0.70
450,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 7.125% 31/01/2025	421,167	0.30
	Papua New Guinea	*941,688*	*0.68*
1,460,000	FRIGORIFICO CONCEPCION SA 7.70% 144A 21/07/2028	941,688	0.68

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
	Portugal	*3,893,838*	*2.79*
3,900,000	TAP TRANSPORTIES AEREOS PORTUGUESES SGPS SA 5.625% REGS 02/12/2024	3,893,838	2.79
	Spain	*2,132,940*	*1.53*
853,000	GRIFOLS SA 1.625% REGS 15/02/2025	844,939	0.61
1,300,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 2.75% 25/03/2025	1,288,001	0.92
	Turkey	*3,326,210*	*2.38*
1,185,000	FINANSBANK AS 6.875% 144A 07/09/2024	1,105,856	0.79
800,000	PEGASUS HAVA TASIMACILIGI AS 9.25% 144A 30/04/2026	756,430	0.54
1,600,000	TURKEY 4.25% 13/03/2025	1,463,924	1.05
	Ukraine	*624,929*	*0.45*
2,200,000	UKRAINE 0% REGS 01/09/2027	624,929	0.45
	United Kingdom	*3,585,099*	*2.57*
1,200,000	INEOS FINANCE PLC 2.125% 144A 15/11/2025	1,172,640	0.84
713,000	INEOS QUATTRO FINANCE 2 PLC 3.375% 144A 15/01/2026	637,180	0.46
531,000	TULLOW OIL PLC 10.25% 144A 15/05/2026	468,524	0.34
1,463,000	TULLOW OIL PLC 7.00% 144A 01/03/2025	1,306,755	0.93
	United States of America	*57,505,824*	*41.23*
1,400,000	AERCAP GLOBAL AVIATION TRUST VAR 15/06/2045	1,303,937	0.93
1,759,000	AES CORP 1.375% 15/01/2026	1,538,828	1.10
2,000,000	ALLY FINANCIAL INC 5.80% 01/05/2025	1,864,875	1.34
2,798,000	AMERICAN AIRLINES GROUP INC 3.75% 144A 01/03/2025	2,570,687	1.84
56,000	ATHENE GLOBAL FUNDING 2.50% 144A 14/01/2025	51,331	0.04
775,000	AZUL INVESTMENTS LLP 5.875% 144A 26/10/2024	682,723	0.49
282,000	BREAD FINANCIAL HOLDINGS INC 7.00% 144A 15/01/2026	263,216	0.19
1,225,000	CD AND R SMOKEY BUYER INC 6.75% 144A 15/07/2025	1,136,167	0.81
3,153,000	CITGO PETROLEUM 7.00% 144A 15/06/2025	2,941,740	2.11
141,000	CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.50% 144A 01/06/2029	110,153	0.08
490,000	CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.75% 144A 15/04/2028	400,577	0.29
733,000	CNO FINANCIAL GROUP INC 5.25% 30/05/2025	680,126	0.49
155,000	DEALER TIRE LIC DT ISSUER LIC 8.00% 144A 01/02/2028	140,101	0.10
1,485,000	DELTA AIR LINES INC DE 7.00% 144A 01/05/2025	1,395,824	1.00
88,000	EXPEDIA GROUP INC 6.25% 144A 01/05/2025	82,193	0.06
913,000	FORD MOTOR CO 4.134% 04/08/2025	836,220	0.60
975,000	FORD MOTOR CREDIT CO LLC 2.30% 10/02/2025	889,222	0.64
3,460,000	FORD MOTOR CREDIT CO LLC 3.375% 13/11/2025	3,125,154	2.25
480,000	FREEDOM MORTAGE CORPORATION 12.00% 144A 01/10/2028	481,290	0.35
1,083,000	HAT HOLDING I LLC 6.00% 144A 15/04/2025	1,010,497	0.72
360,000	IRB HOLDING CORP 7.00% 144A 15/06/2025	335,919	0.24
1,525,000	JEFFERIES FINANCIAL GROUP INC 6.05% 12/03/2025	1,421,540	1.02
1,000,000	JPMORGAN CHASE AND CO VAR PERPETUAL	921,166	0.66
564,000	KOHLS CORP 4.25% 17/07/2025	516,880	0.37
1,330,000	LEGENDS HOSPITALITY HOLDINGS COMPAMY LLC 5.00% 144A 01/02/2026	1,231,952	0.88
600,000	MATIV HOLDNGS INC 6.875% 144A 01/10/2026	556,714	0.40
1,500,000	MERCER INTERNATIUONAL INC 5.50% 15/01/2026	1,357,733	0.97
1,210,000	MODIVCARE INC 5.875% 144A 15/11/2025	1,145,580	0.82
995,000	MOHEGAN TRIBAL GAMING AUTHORITY 8.00% 144A 01/02/2026	874,059	0.63
1,650,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.325% 24/03/2025	1,559,762	1.12
5,176,000	NSG HOLDINGS LLC INC 7.75% 144A 15/12/2025	197,838	0.14
2,755,000	NUSTAR LOGISTICS LP 5.75% 01/10/2025	2,556,244	1.83
520,000	OCCIDENTAL PETROLEUM CORP 5.50% 01/12/2025	483,810	0.35
295,000	OLIN CORP 9.50% 144A 01/06/2025	282,928	0.20
565,000	PHH MORTGAGE CORPORATION 7.875% 144A 15/03/2026	514,555	0.37
2,050,000	PICASSO FINANCE SUB INC 6.125% 144A 15/06/2025	1,910,981	1.37
1,417,000	PL DEVELOPMENT LLC PLD FINANCE CORP 7.75% 144A 15/11/2025	1,209,107	0.87
2,310,000	PRIME HEALTHCARE SERVICES INC 7.25% 144A 01/11/2025	2,152,508	1.54
2,300,000	PROVIDENT FUNDING ASSOCIATES LP PFG FINANCE CORP 6.375% 144A 15/06/2025	2,086,235	1.50
2,868,000	PTC INC 3.625% 15/02/2025	2,642,493	1.89
3,151,000	RAIN CII CARBON LLC 7.25% 144A 01/04/2025	2,877,574	2.06
950,000	SOUTHWESTERN ENERGY CO VAR 23/01/2025	882,607	0.63
1,600,000	SPIRIT AEROSYSTEMS INC 5.50% 144A 15/01/2025	1,463,028	1.05
1,777,000	SPRINT CORPORATION 7.625% 01/03/2026	1,703,897	1.22
730,000	STARWOOD PROPERTY TRUST INC 3.75% 144A 31/12/2024	671,464	0.48
735,000	TMS INTERNATIONAL CORP 6.25% 144A 15/04/2029	628,990	0.45
2,307,000	UNITED AIR 2020 1 B PIT 4.875% 15/07/2027	1,071,326	0.77
2,340,000	UNITED SHORE FINANCIAL SERVICES LLC 5.50% 144A 15/11/2025	2,171,206	1.56
650,000	WINDSTREAM ESCROW LLC 7.75% 144A 15/08/2028	572,867	0.41
Money market instruments		**3,265,213**	**2.34**
	United States of America	*3,265,213*	*2.34*
3,500,000	USA T-BILLS 0% 02/07/2024	3,265,213	2.34
Total securities portfolio		**137,578,470**	**98.63**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**106,492,737**	**96.44**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**106,492,737**	**96.44**
	Bonds	**106,492,737**	**96.44**
	Bermuda	*10,117,542*	*9.16*
2,655,000	CARLYLE AVIATION ELEVATE MERGER SUBSIDARY LIMITED 7.00% 144A 15/10/2024	2,456,572	2.22
1,551,318	GOLAR LNG LTD 7.00% 144A 20/10/2025	1,441,557	1.31
3,525,000	NCL CORP LTD 3.625% 144A 15/12/2024	3,256,715	2.95
1,125,000	NCL CORP LTD 8.125% 15/01/2029	1,102,264	1.00
1,994,000	VIKING CRUISES LTD 6.25% 144A 15/05/2025	1,860,434	1.68
	Brazil	*1,267,429*	*1.15*
940,000	BANCO VOTORANTIM 4.375% 144A 29/07/2025	859,564	0.78
436,000	CEMIG GERACAO E TRANSMISSAO SA 9.25% 144A 05/12/2024	407,865	0.37
	Canada	*4,309,029*	*3.90*
1,395,000	NORTHRIVER MIDSTREAM FINANCE LP 5.625% 144A 15/02/2026	1,301,479	1.18
2,123,000	NOVA CHEMICALS CORP 5.00% 144A 01/05/2025	1,963,481	1.77
1,120,000	PRECISION DRILLING CORP 7.125% 144A 15/01/2026	1,044,069	0.95
	Cayman Islands	*6,931,452*	*6.28*
1,342,960	ABRA GLOBAL FINANCE 11.50% 144A 02/03/2028	1,224,070	1.11
915,000	BANCO BTG PACTUAL CAYMAN ISLANDS BRANCH 4.50% 144A 10/01/2025	845,650	0.77
2,047,598	GLOBAL AIRCRAFTS LEASING CO LTD 6.50% 144A 15/09/2024	1,832,569	1.66
412,791	SKYMILES IP LIMITED DELTA AIR LINE INCORPOTAION 4.50% 144A 20/10/2025	285,565	0.26
3,000,000	WYNN MACAU LTD 5.50% 15/01/2026	2,743,598	2.48
	Denmark	*977,257*	*0.88*
1,050,000	DANSKE BANK AS VAR PERPETUAL	977,257	0.88
	Egypt	*1,115,456*	*1.01*
1,225,000	EGYPT 5.875% REGS 11/06/2025	1,115,456	1.01
	France	*1,684,176*	*1.53*
1,600,000	ALTICE FRANCE SA 2.125% 144A 15/02/2025	1,469,136	1.34
207,000	FORVIA 7.25% 15/06/2026	215,040	0.19
	Germany	*2,030,229*	*1.84*
635,000	APCOA PARKING HOLDINGS GMBH 4.625% REGS 15/01/2027	620,268	0.56
1,001,000	NIDDA HEALTHCARE HOLDING AG 7.50% REGS 21/08/2026	1,034,274	0.94
410,000	TUI CRIUSES GMBH 6.50% REGS 15/05/2026	375,687	0.34
	Ghana	*535,319*	*0.48*
1,358,000	GHANA 0% REGS 07/04/2025	535,319	0.48
	Ireland	*1,092,273*	*0.99*
1,010,000	ARAGVI FINANCE INTERNATIONAL 8.45% REGS 29/04/2026	795,957	0.72
376,000	ARAGVI FINANCE INTERNATIONAL 8.45% 144A 29/04/2026	296,316	0.27
	Japan	*1,553,150*	*1.41*
1,700,000	SOFTBANK GROUP CORP 3.125% 06/01/2025	1,553,150	1.41
	Luxembourg	*7,716,960*	*6.99*
1,275,000	ALTICE FINANCING SA 2.25% REGS 15/01/2025	1,240,817	1.12
643,738	ATENTO LUXCO 1 SA 20.00% 144A 17/02/2025 USD (ISIN XS2654179220)	600,642	0.54
1,830,400	AUNA SA 10.00% 15/12/2029 USD (ISIN US05151AAA16)	1,750,660	1.59
2,020,000	CONTOURGLOBAL POWER HOLDINGS 2.75% REGS 01/01/2026	1,950,229	1.77
480,000	GARFUNKELUX HOLDCO 3 SA 6.75% REGS 01/11/2025	318,403	0.29
820,000	GARFUNKELUX HOLDCO 3 SA 7.75% REGS 01/11/2025	642,673	0.58
766,928	GOL FINANCE SA VAR 29/01/2025	769,611	0.70
1,118,000	KENBOURNE INVEST SA 0% 144A 26/11/2024	443,925	0.40
	Mexico	*4,351,483*	*3.94*
2,335,000	GRUPO AEROMEXICO SAB DE CV 8.50% 144A 17/03/2027	2,172,884	1.97
940,000	PETROLEOS MEXICANOS PEMEX 6.875% 16/10/2025	872,799	0.79
1,700,000	TOTAL PLAY TELECOMUICATIONS 10.50% 31/12/2028	1,305,800	1.18
2,800,000	UNIFIN FINANCIERA SAB DE CV 0% 15/01/2025 USD (ISIN US904ESCAG52)	-	0.00
2,800,000	UNIFIN FINANCIERA SAB DE CV 0% 15/01/2025 USD (ISIN US904ESCAH36)	-	0.00
	Namibia	*1,442,372*	*1.31*
1,575,000	NAMIBIA 5.25% REGS 29/10/2025	1,442,372	1.31
	Netherlands	*3,989,786*	*3.61*
1,050,000	METINVEST BV 5.625% 144A 17/06/2025	948,885	0.86
1,156,000	OCI N V 4.625% 144A 15/10/2025	1,060,867	0.96
252,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.50% 01/03/2025	251,332	0.23
1,800,000	ZF EUROPE FINANCE BV 2.00% 23/02/2026	1,728,702	1.56
	Panama	*113,101*	*0.10*
120,000	CARNIVAL CORPORATION 7.625% 144A 01/03/2026	113,101	0.10
	Portugal	*3,594,312*	*3.25*
3,600,000	TAP TRANSPORTIES AEREOS PORTUGUESES SGPS SA 5.625% REGS 02/12/2024	3,594,312	3.25
	Spain	*2,079,017*	*1.88*
310,000	GRIFOLS ESCROW ISSUER SA 3.875% 144A 15/10/2028	254,138	0.23
542,000	GRIFOLS SA 1.625% REGS 15/02/2025	536,878	0.49

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Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
1,300,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 2.75% 25/03/2025	1,288,001	1.16
	Turkey	*3,023,277*	*2.74*
1,635,000	AKBANK T A S 6.80% 144A 06/02/2026	1,522,613	1.38
635,000	PEGASUS HAVA TASIMACILIGI AS 9.25% 144A 30/04/2026	600,416	0.54
975,000	TURKCELL ILETISIM HIZMETLERI A.S. 5.75% REGS 15/10/2025	900,248	0.82
	Ukraine	*537,439*	*0.49*
1,892,000	UKRAINE 0% REGS 01/09/2027	537,439	0.49
	United Kingdom	*3,529,878*	*3.20*
790,000	BELLIS ACQUISITION COMPANY PLC 4.50% 144A 16/02/2026	920,000	0.84
1,245,000	SHERWOOD FINANCING PLC 6.00% 144A 15/11/2026	1,241,652	1.13
870,000	SHERWOOD FINANICING PLC 4.50% 144A 15/11/2026	756,152	0.68
390,000	TULLOW OIL PLC 10.25% 144A 15/05/2026	344,113	0.31
300,000	TULLOW OIL PLC 7.00% 144A 01/03/2025	267,961	0.24
	United States of America	*44,501,800*	*40.30*
1,427,000	AES CORP 1.375% 15/01/2026	1,248,384	1.13
2,000,000	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP 9.75% 144A 15/07/2027	1,861,218	1.69
1,600,000	ALLY FINANCIAL INC 5.80% 01/05/2025	1,491,900	1.35
3,331,000	AMERICAN AIRLINES GROUP INC 3.75% 144A 01/03/2025	3,060,386	2.78
41,000	ATHENE GLOBAL FUNDING 2.50% 144A 14/01/2025	37,582	0.03
2,920,000	ATHENE GLOBAL FUNDING 5.684% 23/02/2026	2,731,736	2.48
625,000	AZUL INVESTMENTS LLP 5.875% 144A 26/10/2024	550,583	0.50
707,000	BERRY GLOBAL INC 4.50% 144A 15/02/2026	644,971	0.58
271,000	BREAD FINANCIAL HOLDINGS INC 7.00% 144A 15/01/2026	252,949	0.23
2,554,000	BRUNDAGE BONE CONCRETE PUMPING INC 6.00% 144A 01/02/2026	2,358,616	2.14
535,000	CD AND R SMOKEY BUYER INC 6.75% 144A 15/07/2025	496,203	0.45
890,000	CITGO PETROLEUM 7.00% 144A 15/06/2025	830,368	0.75
460,000	CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.75% 144A 15/04/2028	376,052	0.34
583,000	CNO FINANCIAL GROUP INC 5.25% 30/05/2025	540,946	0.49
1,600,000	DRAWBRIDGE SPECIAL OPP FUND 3.875% 15/02/2026	1,416,927	1.28
86,000	EXPEDIA GROUP INC 6.25% 144A 01/05/2025	80,325	0.07
862,000	FORD MOTOR CO 4.134% 04/08/2025	789,509	0.71
1,395,000	FORD MOTOR CREDIT CO LLC 2.30% 10/02/2025	1,272,271	1.15
1,040,000	FORD MOTOR CREDIT CO LLC 3.375% 13/11/2025	939,353	0.85
385,000	FREEDOM MORTAGE CORPORATION 12.00% 144A 01/10/2028	386,035	0.35
155,000	FREEDOM MORTGAGE HOLDING LLC 9.25% 01/02/2029	144,591	0.13
580,000	GENTING NEW YORK INC 3.30% 144A 15/02/2026	516,699	0.47
590,000	HAT HOLDING I LLC 6.00% 144A 15/04/2025	550,502	0.50
1,250,000	HESS MIDSTREAM OPERATIONS LP 5.625% 144A 15/02/2026	1,159,296	1.05
895,000	HYATT HOTELS CORP 5.375% 23/04/2025	831,801	0.75
1,280,000	JEFFERIES FINANCIAL GROUP INC 6.05% 12/03/2025	1,193,162	1.08
390,000	LEGENDS HOSPITALITY HOLDINGS COMPAMY LLC 5.00% 144A 01/02/2026	361,249	0.33
454,000	MERCER INTERNATIUONAL INC 5.50% 15/01/2026	410,940	0.37
620,000	MODIVCARE INC 5.875% 144A 15/11/2025	586,991	0.53
769,000	MOHEGAN TRIBAL GAMING AUTHORITY 8.00% 144A 01/02/2026	675,529	0.61
1,375,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.325% 24/03/2025	1,299,801	1.18
4,965,000	NSG HOLDINGS LLC INC 7.75% 144A 15/12/2025	189,773	0.17
801,000	NUSTAR LOGISTICS LP 5.75% 01/10/2025	743,213	0.67
495,000	OCCIDENTAL PETROLEUM CORP 5.50% 01/12/2025	460,550	0.42
280,000	OLIN CORP 9.50% 144A 01/06/2025	268,541	0.24
715,000	PHH MORTGAGE CORPORATION 7.875% 144A 15/03/2026	651,162	0.59
1,127,000	PL DEVELOPMENT LLC PLD FINANCE CORP 7.75% 144A 15/11/2025	961,654	0.87
2,840,000	PRIME HEALTHCARE SERVICES INC 7.25% 144A 01/11/2025	2,646,374	2.40
1,700,000	PROVIDENT FUNDING ASSOCIATES LP PFG FINANCE CORP 6.375% 144A 15/06/2025	1,542,000	1.40
2,096,000	RAIN CII CARBON LLC 7.25% 144A 01/04/2025	1,914,122	1.73
900,000	SOUTHWESTERN ENERGY CO VAR 23/01/2025	836,154	0.76
1,525,000	SPIRIT AEROSYSTEMS INC 5.50% 144A 15/01/2025	1,394,448	1.26
1,813,000	UNITED AIR 2020 1 B PIT 4.875% 15/07/2027	841,922	0.76
972,000	UNITED SHORE FINANCIAL SERVICES LLC 5.50% 144A 15/11/2025	901,885	0.82
715,000	VENTURE GLOBAL LNG INC 8.125% 144A 01/06/2028	688,068	0.62
1,488,000	VISTRA OPERATIONS COMPANY LLC 5.625% 144A 15/02/2027	1,365,059	1.24
Total securities portfolio		**106,492,737**	**96.44**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**14,559,328**	**99.13**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**14,559,328**	**99.13**
	Bonds	**14,559,328**	**99.13**
	Australia	*124,406*	*0.85*
285,000	PERENTI FINANCE PTY LTD 6.50% 144A 07/10/2025	124,406	0.85
	Bermuda	*1,700,468*	*11.58*
690,000	CARLYLE AVIATION ELEVATE MERGER SUBSIDARY LIMITED 7.00% 144A 15/10/2024	638,431	4.35
400,872	GOLAR LNG LTD 7.00% 144A 20/10/2025	372,509	2.54
399,000	NCL CORP LTD 3.625% 144A 15/12/2024	368,632	2.51
185,000	NCL CORP LTD 5.875% 144A 15/03/2026	170,668	1.16
154,000	NCL CORP LTD 8.375% 01/02/2028	150,228	1.02
	Canada	*567,973*	*3.87*
339,000	CASCADES INC/ CASCADES USA INC 5.125% 144A 15/01/2026	311,409	2.12
275,000	NORTHRIVER MIDSTREAM FINANCE LP 5.625% 144A 15/02/2026	256,564	1.75
	Cayman Islands	*563,811*	*3.84*
283,961	ABRA GLOBAL FINANCE 11.50% 144A 02/03/2028	258,822	1.76
330,000	BANCO BTG PACTUAL CAYMAN ISLANDS BRANCH 4.50% 144A 10/01/2025	304,989	2.08
	France	*96,412*	*0.66*
105,000	ALTICE FRANCE SA 2.125% 144A 15/02/2025	96,412	0.66
	Germany	*109,957*	*0.75*
120,000	TUI CRIUSES GMBH 6.50% REGS 15/05/2026	109,957	0.75
	Japan	*423,562*	*2.88*
392,000	NISSAN MOTOR CO LTD 3.522% 17/09/2025	355,041	2.41
75,000	SOFTBANK GROUP CORP 3.125% 06/01/2025	68,521	0.47
	Luxembourg	*1,253,178*	*8.53*
85,200	ATENTO LUXCO 1 SA 20.00% 144A 17/02/2025 USD (ISIN XS2654179220)	79,496	0.54
585,000	CONTOURGLOBAL POWER HOLDINGS 2.75% REGS 01/01/2026	564,794	3.85
285,000	GARFUNKELUX HOLDCO 3 SA 7.75% REGS 01/11/2025	223,368	1.52
385,000	ROSSINI SARL 6.75% REGS 30/10/2025	385,520	2.62
	Mexico	*576,049*	*3.92*
305,000	GRUPO AEROMEXICO SAB DE CV 8.50% 144A 17/03/2027	283,824	1.93
141,000	PETROLEOS MEXICANOS PEMEX 6.875% 16/10/2025	130,920	0.89
210,000	TOTAL PLAY TELECOMUICATIONS 10.50% 31/12/2028	161,305	1.10
725,000	UNIFIN FINANCIERA SAB DE CV 0% 15/01/2025 USD (ISIN US904ESCAG52)	-	0.00
725,000	UNIFIN FINANCIERA SAB DE CV 0% 15/01/2025 USD (ISIN US904ESCAH36)	-	0.00
	Namibia	*141,948*	*0.97*
155,000	NAMIBIA 5.25% REGS 29/10/2025	141,948	0.97
	Papua New Guinea	*191,563*	*1.30*
297,000	FRIGORIFICO CONCEPCION SA 7.70% 144A 21/07/2028	191,563	1.30
	Spain	*530,765*	*3.61*
100,000	GRIFOLS ESCROW ISSUER SA 3.875% 144A 15/10/2028	81,980	0.56
153,000	GRIFOLS SA 1.625% REGS 15/02/2025	151,554	1.03
300,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 2.75% 25/03/2025	297,231	2.02
	Turkey	*313,459*	*2.13*
215,000	AKBANK T A S 5.125% REGS 31/03/2025	198,043	1.34
125,000	TURKCELL ILETISIM HIZMETLERI A.S. 5.75% REGS 15/10/2025	115,416	0.79
	Ukraine	*68,174*	*0.46*
240,000	UKRAINE 0% REGS 01/09/2027	68,174	0.46
	United Kingdom	*274,260*	*1.87*
275,000	SHERWOOD FINANCING PLC 6.00% 144A 15/11/2026	274,260	1.87
	United States of America	*7,623,343*	*51.91*
605,000	AETHON UN AETHON UN FIN 8.25% 144A 15/02/2026	571,931	3.89
422,000	ALLY FINANCIAL INC 5.80% 01/05/2025	393,489	2.68
424,000	AMERICAN AIRLINES GROUP INC 3.75% 144A 01/03/2025	389,554	2.65
5,000	ATHENE GLOBAL FUNDING 2.50% 144A 14/01/2025	4,583	0.03
590,000	ATHENE GLOBAL FUNDING 5.684% 23/02/2026	551,959	3.76
84,000	BREAD FINANCIAL HOLDINGS INC 7.00% 144A 15/01/2026	78,405	0.53
337,000	BRUNDAGE BONE CONCRETE PUMPING INC 6.00% 144A 01/02/2026	311,219	2.12
165,000	CD AND R SMOKEY BUYER INC 6.75% 144A 15/07/2025	153,035	1.04
381,000	CITGO PETROLEUM 7.00% 144A 15/06/2025	355,472	2.42
119,000	CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.50% 144A 01/06/2029	92,966	0.63
77,000	CNO FINANCIAL GROUP INC 5.25% 30/05/2025	71,446	0.49
262,000	CRESTWOOD MIDSTREAM PARTNERS LP/ CRESTWOOD MIDSTREAM FINANCE CORP 7.375% 144A 01/02/2031	255,466	1.74
200,000	FORD MOTOR CO 4.134% 04/08/2025	183,181	1.25
200,000	FORD MOTOR CREDIT CO LLC 2.30% 10/02/2025	182,404	1.24
50,000	FREEDOM MORTAGE CORPORATION 12.00% 144A 01/10/2028	50,134	0.34
20,000	FREEDOM MORTGAGE HOLDING LLC 9.25% 01/02/2029	18,657	0.13
200,000	GENTING NEW YORK INC 3.30% 144A 15/02/2026	178,172	1.21
86,000	HAT HOLDING I LLC 6.00% 144A 15/04/2025	80,243	0.55

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Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
125,000	HESS MIDSTREAM OPERATIONS LP 5.625% 144A 15/02/2026	115,930	0.79
170,000	JEFFERIES FINANCIAL GROUP INC 6.05% 12/03/2025	158,467	1.08
125,000	LEGENDS HOSPITALITY HOLDINGS COMPAMY LLC 5.00% 144A 01/02/2026	115,785	0.79
200,000	MATTHEWS INTERNATIONL C 5.25% 144A 01/12/2025	182,946	1.25
100,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.325% 24/03/2025	94,531	0.64
93,000	NOVELIS INC 3.25% 144A 15/11/2026	81,523	0.56
1,128,000	NSG HOLDINGS LLC INC 7.75% 144A 15/12/2025	43,115	0.29
190,000	NUSTAR LOGISTICS LP 5.75% 01/10/2025	176,293	1.20
149,000	PL DEVELOPMENT LLC PLD FINANCE CORP 7.75% 144A 15/11/2025	127,140	0.87
520,000	PRIME HEALTHCARE SERVICES INC 7.25% 144A 01/11/2025	484,546	3.30
222,000	RAIN CII CARBON LLC 7.25% 144A 01/04/2025	202,736	1.38
200,000	SOUTHWESTERN ENERGY CO VAR 23/01/2025	185,812	1.27
185,000	SPIRIT AEROSYSTEMS INC 5.50% 144A 15/01/2025	169,163	1.15
487,000	SPRINT CORPORATION 7.625% 01/03/2026	466,966	3.18
247,000	UNITED AIR 2020 1 B PIT 4.875% 15/07/2027	114,702	0.78
232,000	UNITED AIRLINES HLODINGS INC 4.875% 15/01/2025	214,977	1.46
356,000	VISTRA OPERATIONS COMPANY LLC 4.375% 144A 01/05/2029	309,098	2.10
74,000	VISTRA OPERATIONS COMPANY LLC 5.125% 144A 13/05/2025	68,628	0.47
197,000	VISTRA OPERATIONS COMPANY LLC 5.625% 144A 15/02/2027	180,723	1.23
223,000	WHITE CAPITAL PARENT LLC 8.25% 144A 15/03/2026	207,946	1.42
Total securities portfolio		**14,559,328**	**99.13**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**16,514,111**	**99.38**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**13,472,721**	**81.08**
	Bonds	**5,435,934**	**32.71**
	Italy	*1,833,369*	*11.03*
800,000	BANCO BPM SPA 1.75% 28/01/2025	790,000	4.75
1,060,000	ITALIAN REPUBLIC 0% 15/12/2024	1,043,369	6.28
	Netherlands	*2,902,922*	*17.47*
780,000	ENEL FINANCE INTERNATIONAL NV 1.966% 27/01/2025	772,223	4.65
750,000	JDE PEETS B V 0.244% 16/01/2025	735,480	4.43
700,000	PPF ARENA 1 BV 2.125% 31/01/2025	692,090	4.16
700,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 6.00% 31/01/2025	703,129	4.23
	Portugal	*699,643*	*4.21*
700,000	TAP TRANSPORTIES AEREOS PORTUGUESES SGPS SA 5.625% REGS 02/12/2024	699,643	4.21
	Convertible bonds	**8,036,787**	**48.37**
	Bermuda	*714,593*	*4.30*
770,000	JAZZ INVESTMENTS I LTD 1.50% 15/08/2024 CV	714,593	4.30
	British Virgin Islands	*1,567,889*	*9.43*
13,000,000	SAIL VANTAGE LIMITED 0% 13/01/2027 CV	1,567,889	9.43
	Cayman Islands	*1,687,649*	*10.17*
940,000	BILIBILI INC 0.50% 01/12/2026 CV	852,671	5.14
900,000	IQIYI INC 4.00% 15/12/2026 CV	834,978	5.03
	France	*1,567,969*	*9.44*
13,843	UBISOFT ENTERTAINMENT 0% 24/09/2024 CV	1,567,969	9.44
	Japan	*1,433,962*	*8.63*
250,000,000	HIS CO LTD 0% 15/11/2024 CV	1,433,962	8.63
	Netherlands	*793,176*	*4.77*
800,000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 0% 20/09/2024 CV	793,176	4.77
	United States of America	*271,549*	*1.63*
300,000	WAYFAIR INC 1.125% 01/11/2024 CV	271,549	1.63
Shares/Units of UCITS/UCIS		**105**	**0.00**
	Shares/Units in investment funds	**105**	**0.00**
	France	*105*	*0.00*
0.001	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	105	0.00
Money market instruments		**3,041,285**	**18.30**
	France	*685,895*	*4.13*
700,000	FRANCE BTF 0% 29/01/2025	685,895	4.13
	Italy	*784,992*	*4.72*
800,000	ITALY BOT 0% 14/01/2025	784,992	4.72
	Portugal	*686,553*	*4.13*
700,000	INSTITUTO DE DESTAO DO CREDITO PUBLICO 0% 17/01/2025	686,553	4.13
	Spain	*883,845*	*5.32*
900,000	SPAIN 0% 10/01/2025	883,845	5.32
Total securities portfolio		**16,514,111**	**99.38**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**81,067,949**	**97.72**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**81,067,949**	**97.72**
	Bonds	**81,067,949**	**97.72**
	Australia	*1,619,446*	*1.95*
1,760,000	MACQUARIE GROUP LTD VAR 144A 14/10/2025	1,619,446	1.95
	Bermuda	*911,237*	*1.10*
390,000	NCL CORP LTD 5.875% 144A 15/03/2026	360,190	0.43
590,000	VIKING CRUISES LTD 6.25% 144A 15/05/2025	551,047	0.67
	Canada	*6,812,044*	*8.21*
1,100,000	CANADIAN NATURAL RESOURCES LTD 2.05% 15/07/2025	989,040	1.19
1,660,000	ELEMENT FLEET MANAGEMENT CORP 3.85% 144A 15/06/2025	1,520,060	1.83
905,000	ENBRIDGE INC 2.50% 14/02/2025	827,762	1.00
1,305,000	GARDA WORLD SECURITY CORP 6.00% 144A 01/06/2029	1,111,993	1.34
910,000	ROYAL BANK OF CANADA 1.20% 27/04/2026	789,253	0.95
1,820,000	THE TORONTO DOMINION BANK CANADA 1.20% 03/06/2026	1,573,936	1.90
	Cayman Islands	*2,022,759*	*2.44*
861,027	ABRA GLOBAL FINANCE 11.50% 144A 02/03/2028	787,292	0.95
1,295,000	GGAM FINANCIAL LTD 7.75% 144A 15/05/2026	1,235,467	1.49
	Denmark	*1,385,766*	*1.67*
1,505,000	DANSKE BANK AS VAR 144A 20/12/2025	1,385,766	1.67
	France	*2,826,891*	*3.41*
1,565,000	BNP PARIBAS SA VAR 144A 09/06/2026	1,412,056	1.70
1,550,000	SOCIETE GENERALE SA VAR 144A 21/01/2026	1,414,835	1.71
	Germany	*557,307*	*0.67*
600,000	COMMERZBANK AG VAR PERPETUAL	557,307	0.67
	Italy	*746,249*	*0.90*
800,000	INTESA SANPAOLO SPA VAR PERPETUAL USD	746,249	0.90
	Japan	*5,099,022*	*6.15*
1,355,000	MITSUBISHI UFJ FINANCIAL GROUP INC VAR 17/04/2026	1,246,031	1.50
1,410,000	MIZUHO FINANCIAL GROUP INC VAR 22/05/2026	1,282,413	1.55
1,270,000	NOMURA HOLDINGS INC 1.851% 16/07/2025	1,139,238	1.37
1,640,000	SUMITOMO MITSUI FINANCIAL CORP INC 0.948% 12/01/2026	1,431,340	1.73
	Mexico	*292,629*	*0.35*
380,000	TOTAL PLAY TELECOMUICATIONS 10.50% 31/12/2028	292,629	0.35
	Netherlands	*2,732,218*	*3.29*
1,285,000	COOPERATIEVE RABOBANK UA VAR 144A 24/06/2026	1,148,365	1.38
1,365,000	ING GROUP NV VAR 28/03/2026	1,255,877	1.51
350,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 7.125% 31/01/2025	327,976	0.40
	New Zealand	*1,571,628*	*1.89*
1,820,000	ANZ NEW ZEALAND LIMITED 1.25% 144A 22/06/2026	1,571,628	1.89
	Spain	*2,318,905*	*2.80*
800,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL USD (ISIN US05946KAG67)	743,621	0.90
1,800,000	BANCO SANTANDER SA 1.849% 25/03/2026	1,575,284	1.90
	Sweden	*549,716*	*0.66*
599,000	SWEDBANK AB 3.356% 144A 04/04/2025	549,716	0.66
	United Kingdom	*4,049,766*	*4.88*
600,000	BARCLAYS PLC VAR PERPETUAL USD (ISIN US06738EBN40)	549,923	0.66
1,560,000	HSBC HOLDINGS PLC VAR 04/06/2026	1,407,777	1.70
1,375,000	LLOYDS BANKING GROUP PLC VAR 18/03/2026	1,262,036	1.52
935,000	NATIONWIDE BUILDING SOCIETY 1.00% 144A 28/08/2025	830,030	1.00
	United States of America	*47,572,366*	*57.35*
500,000	AIR LEASE CORP 5.30% 25/06/2026	465,206	0.56
150,000	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP 6.625% 144A 15/07/2026	139,748	0.17
1,680,000	BANK OF AMERICA CORP VAR 02/04/2026	1,540,004	1.86
1,115,000	BEAZER HOMES INC 7.25% 15/10/2029	1,042,591	1.26
1,740,000	BOEING CO 2.75% 01/02/2026	1,542,191	1.86
1,715,000	CAPITAL ONE FINANCIAL CORP VAR 03/03/2026	1,566,375	1.89
1,190,000	CITIGROUP INC USA VAR 25/01/2026	1,086,672	1.31
850,000	CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.50% 144A 01/06/2029	664,693	0.80
1,770,000	CNH INDUSTRIAL CAPITAL LLC 1.875% 15/01/2026	1,564,256	1.89
1,740,000	CNO GLOBAL FUNDING 1.65% 144A 06/01/2025	1,587,260	1.91
1,305,000	CSC HOLDINGS LLC 5.75% 144A 15/01/2030	456,491	0.55
720,000	EDISON INTERNATIONAL 4.95% 15/04/2025	667,150	0.80
1,685,000	ENERGY TRANSFER LP 3.90% 15/07/2026	1,523,834	1.84
1,655,000	FIFTH THIRD BANK 3.85% 15/03/2026	1,499,043	1.81
380,000	FORD MOTOR CREDIT CO LLC 3.375% 13/11/2025	343,275	0.41
1,600,000	GENERAL MOTORS FINANCIAL CO INC 1.50% 10/06/2026	1,383,487	1.67
1,550,000	GOLDMAN SACHS GROUP INC 0.855% 12/02/2026	1,403,106	1.69
850,000	JPMORGAN CHASE AND CO VAR 26/04/2026	782,753	0.94
1,650,000	KEYCORP VAR 23/05/2025	1,535,715	1.85
1,800,000	LYB INT FINANCE III 1.25% 01/10/2025	1,588,576	1.91
1,200,000	MAV ACQUISITION CORP 8.00% 144A 01/08/2029	1,083,018	1.31
360,000	MCKESSON CORP 0.90% 03/12/2025	315,809	0.38
950,000	MERCEDES BENZ FINANCE NORTH AMERICA LLC 1.45% 144A 02/03/2026	833,119	1.00
355,000	MERCER INTERNATIUONAL INC 5.50% 15/01/2026	321,946	0.39
671,000	MIDAS OPCO HOLDINGS LLC 5.625% 144A 15/08/2029	579,987	0.70

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
405,000	MOHEGAN TRIBAL GAMING AUTHORITY 8.00% 144A 01/02/2026	356,717	0.43
1,410,000	MORGAN STANLEY VAR 18/02/2026	1,290,004	1.56
1,265,000	NISSAN MOTOR ACCEPTANCE CORP 2.00% 144A 09/03/2026	1,105,599	1.33
1,775,000	NRG ENERGY INC 2.00% 144A 02/12/2025	1,568,128	1.89
1,815,000	PENSKE TRUCK LEASING CO LP 1.70% 144A 15/06/2026	1,574,236	1.90
1,810,000	PHILLIPS 66 1.30% 15/02/2026	1,582,397	1.91
370,000	PRIME SECURITY SERVICES BORROWER LLC 5.75% 144A 15/04/2026	343,089	0.41
1,830,000	PRINCIPAL LIFE GLOBAL FUNDING II 0.875% 144A 12/01/2026	1,595,579	1.92
1,785,000	PROTECTIVE LIFE GLOBAL FUNDING 1.618% 144A 15/04/2026	1,559,741	1.88
1,780,000	RELIANCE INC 1.30% 15/08/2025	1,582,145	1.91
1,790,000	SOUTHWESTERN ELECTRIC POWER CO 1.65% 15/03/2026	1,572,478	1.90
360,000	SPIRIT AEROSYSTEMS INC 5.50% 144A 15/01/2025	329,601	0.40
1,580,000	T MOBILE USA INC 3.50% 15/04/2031	1,327,937	1.60
335,000	THE HOME DEPOT INC 5.15% 25/06/2026	313,017	0.38
1,005,000	UNITED AIR 2020 1 B PIT 4.875% 15/07/2027	467,237	0.56
1,795,000	VERIZON COMMUNICATIONS INC 1.45% 20/03/2026	1,569,300	1.89
1,605,000	VOLKSWAGEN GROUP OF AMERICA FINANCE 1.25% 144A 24/11/2025	1,413,014	1.70
1,660,000	WELLS FARGO AND CO VAR 25/04/2026	1,525,883	1.84
1,110,000	WINDSTREAM ESCROW LLC 7.75% 144A 15/08/2028	979,959	1.18
Total securities portfolio		**81,067,949**	**97.72**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**156,783,724**	**98.33**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**156,783,724**	**98.33**
	Bonds	**156,783,724**	**98.33**
	Bermuda	*1,905,750*	*1.20*
855,000	NCL CORP LTD 5.875% 144A 15/03/2026	789,647	0.50
1,195,000	VIKING CRUISES LTD 6.25% 144A 15/05/2025	1,116,103	0.70
	Canada	*12,005,040*	*7.53*
2,370,000	BANK OF NOVA SCOTIA 1.35% 24/06/2026	2,047,034	1.28
1,890,000	CANADIAN NATURAL RESOURCES LTD 3.90% 01/02/2025	1,744,531	1.09
3,215,000	GARDA WORLD SECURITY CORP 6.00% 144A 01/06/2029	2,739,508	1.73
2,540,000	ROYAL BANK OF CANADA 4.65% 27/01/2026	2,338,838	1.47
730,000	STRATHCONA RESOURCES LTD 6.875% 144A 01/08/2026	673,909	0.42
2,875,000	THE TORONTO DOMINION BANK CANADA 1.25% 10/09/2026	2,461,220	1.54
	Cayman Islands	*2,466,164*	*1.55*
2,585,000	GGAM FINANCIAL LTD 7.75% 144A 15/05/2026	2,466,164	1.55
	France	*5,121,969*	*3.21*
2,745,000	BNP PARIBAS SA 1.125% 11/06/2026	2,616,342	1.64
2,745,000	SOCIETE GENERALE SA VAR 144A 21/01/2026	2,505,627	1.57
	Germany	*4,092,172*	*2.57*
1,600,000	COMMERZBANK AG VAR PERPETUAL	1,486,153	0.93
2,715,000	VOLKSWAGEN LEASING GMBH 1.50% 19/06/2026	2,606,019	1.64
	Ireland	*3,105,203*	*1.95*
2,665,000	AERCAP IRELAND CAPITAL DAC 4.45% 03/04/2026	2,441,679	1.53
665,000	AIB GROUP PLC VAR 04/07/2026	663,524	0.42
	Japan	*6,670,746*	*4.18*
2,660,000	MIZUHO FINANCIAL GROUP INC 3.477% 144A 12/04/2026	2,402,079	1.51
2,905,000	NOMURA HOLDINGS INC 1.653% 14/07/2026	2,507,475	1.57
1,830,000	SUMITOMO MITSUI FINANCIAL CORP INC 1.546% 15/06/2026	1,761,192	1.10
	Luxembourg	*1,469,139*	*0.92*
1,510,000	CNH INDUSTRIAL FINANCE EUROPE SA 1.875% 19/01/2026	1,469,139	0.92
	Netherlands	*13,451,830*	*8.44*
2,600,000	ABN AMRO BANK NV 4.80% 144A 18/04/2026	2,383,242	1.49
1,285,000	BMW FINANCE NV 1.125% 22/05/2026	1,235,116	0.77
2,680,000	COOPERATIEVE RABOBANK UA 3.75% 21/07/2026	2,409,362	1.51
2,915,000	ENEL FINANCE INTERNATIONAL NV 1.375% 144A 12/07/2026	2,519,507	1.58
2,600,000	ING GROUP NV 2.125% 10/01/2026	2,543,970	1.61
1,780,000	MERCEDESBENZ INTERNATIONAL FINANCE BV 1.375% 26/06/2026	1,714,051	1.07
690,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 7.125% 31/01/2025	646,582	0.41
	Norway	*1,786,184*	*1.12*
1,820,000	DNB BANK ASA VAR 31/05/2026	1,786,184	1.12
	Spain	*3,608,028*	*2.26*
1,800,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL USD (ISIN US05946KAG67)	1,673,148	1.05
2,000,000	BANCO SANTANDER SA 1.375% 05/01/2026	1,934,880	1.21
	Sweden	*1,137,977*	*0.71*
1,240,000	SWEDBANK AB 3.356% 144A 04/04/2025	1,137,977	0.71
	Switzerland	*2,370,083*	*1.49*
2,570,000	UBS GROUP INC VAR 144A 12/05/2026	2,370,083	1.49
	United Kingdom	*8,327,052*	*5.22*
2,000,000	ANGLO AMERICAN CAPITAL PLC 1.625% 11/03/2026	1,936,760	1.21
1,400,000	BARCLAYS PLC VAR PERPETUAL USD (ISIN US06738EBN40)	1,283,154	0.80
2,615,000	HSBC HOLDINGS PLC VAR 12/09/2026	2,398,211	1.51
1,801,000	NATIONWIDE BUILDING SOCIETY VAR 08/03/2026	1,772,094	1.11
950,000	NATWEST GROUP PLC VAR 02/03/2026	936,833	0.59
	United States of America	*89,266,387*	*55.98*
1,100,000	ABBVIE INC 3.20% 14/05/2026	991,750	0.62
690,000	AETHON UN AETHON UN FIN 8.25% 144A 15/02/2026	652,833	0.41
965,000	AIR LEASE CORP 5.30% 25/06/2026	897,848	0.56
300,000	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP 6.625% 144A 15/07/2026	279,496	0.18
2,505,000	ALLY FINANCIAL INC 5.80% 01/05/2025	2,336,294	1.47
1,406,000	APX GROUP INC 6.75% 144A 15/02/2027	1,309,709	0.82
2,915,000	ATHENE GLOBAL FUNDING 1.608% 144A 29/06/2026	2,520,486	1.57
2,645,000	BANK OF AMERICA CORP VAR 02/04/2026	2,424,590	1.52
3,105,000	BEAZER HOMES INC 7.25% 15/10/2029	2,903,359	1.81
2,830,000	BOEING CO 2.196% 04/02/2026	2,484,776	1.56
180,000	BREAD FINANCIAL HOLDINGS INC 7.00% 144A 15/01/2026	168,118	0.11
1,295,000	BROADCOM INC 3.459% 15/09/2026	1,163,464	0.73
2,640,000	BROADRIDGE FINANCIAL SOLUTIONS INC 3.40% 27/06/2026	2,368,475	1.49
2,790,000	CALPINE CORP 5.125% 144A 15/03/2028	2,507,108	1.57
2,670,000	CAPITAL ONE FINANCIAL CORP 3.75% 28/07/2026	2,406,899	1.51
690,000	CCO HOLDINGS LLC/CCO HOLDINGS CAPITAL CORP 5.50% 144A 01/05/2026	637,240	0.40
2,660,000	CITIGROUP INC USA VAR 08/04/2026	2,432,308	1.53
1,602,000	CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.50% 144A 01/06/2029	1,252,751	0.79
2,525,000	CNO FINANCIAL GROUP INC 5.25% 30/05/2025	2,344,204	1.47
1,620,000	CSC HOLDINGS LLC 5.75% 144A 15/01/2030	566,679	0.36
1,050,000	DELTA AIR LINES INC DE 7.00% 144A 01/05/2025	987,896	0.62
1,055,000	DISCOVERY COMMUNICATIONS LLC 4.90% 11/03/2026	970,718	0.61

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
1,865,000	DOLLAR TREE 4.00% 15/05/2025	1,715,174	1.08
2,790,000	ELEVANCE HEALTH INC 1.50% 15/03/2026	2,444,553	1.53
361,000	ENERGY TRANSFER LP 3.90% 15/07/2026	326,471	0.20
2,240,000	ENERGY TRANSFER PARTNERS LP 4.75% 15/01/2026	2,066,255	1.30
740,000	FORD MOTOR CREDIT CO LLC 3.375% 13/11/2025	668,482	0.42
1,555,000	GENERAL MOTORS FINANCIAL CO INC 5.25% 01/03/2026	1,443,571	0.91
1,775,000	JEFFERIES FINANCIAL GROUP INC 6.05% 12/03/2025	1,656,253	1.04
2,830,000	LYB INT FINANCE III 1.25% 01/10/2025	2,497,597	1.57
1,000,000	MAV ACQUISITION CORP 8.00% 144A 01/08/2029	902,515	0.57
1,555,000	MICROCHIP TECHNOLOGY INC 4.25% 01/09/2025	1,429,410	0.90
2,276,000	MIDAS OPCO HOLDINGS LLC 5.625% 144A 15/08/2029	1,967,288	1.23
1,680,000	MORGAN STANLEY VAR 28/04/2026	1,522,855	0.96
2,835,000	MPLX LP 1.75% 01/03/2026	2,488,002	1.56
3,020,000	NISSAN MOTOR ACCEPTANCE COMPANY 1.85% 144A 16/09/2026	2,580,053	1.61
2,015,000	NORFOLK SOUTHERN CORP 2.90% 15/06/2026	1,797,303	1.13
2,820,000	NRG ENERGY INC 2.00% 144A 02/12/2025	2,491,335	1.56
2,875,000	PENSKE TRUCK LEASING CO LP 1.70% 144A 15/06/2026	2,493,625	1.56
2,840,000	PHILLIPS 66 1.30% 15/02/2026	2,482,877	1.56
710,000	PRIME SECURITY SERVICES BORROWER LLC 5.75% 144A 15/04/2026	658,361	0.41
2,845,000	SOUTHERN CALIFORNIA EDISON CO 1.20% 01/02/2026	2,488,310	1.56
2,800,000	SOUTHWESTERN ELECTRIC POWER CO 1.65% 15/03/2026	2,459,742	1.54
720,000	SPIRIT AEROSYSTEMS INC 5.50% 144A 15/01/2025	659,202	0.41
2,835,000	T MOBILE USA INC 2.625% 15/04/2026	2,518,184	1.58
650,000	THE HOME DEPOT INC 5.15% 25/06/2026	607,346	0.38
790,000	TRANSCONTINENTAL GAS PIPE LINE CO LLC 7.85% 01/02/2026	758,798	0.48
700,000	TRAVEL LEISURE CO 6.625% 144A 31/07/2026	658,937	0.41
2,010,000	UNITED AIR 2020 1 B PIT 4.875% 15/07/2027	934,473	0.59
2,645,000	US BANCORP 3.10% 27/04/2026	2,367,112	1.48
1,800,000	VERIZON COMMUNICATIONS INC 2.625% 15/08/2026	1,593,741	1.00
2,580,000	VISTRA OPERATIONS COMPANY LLC 5.125% 144A 13/05/2025	2,394,495	1.50
2,665,000	WELLS FARGO AND CO 2.00% 27/04/2026	2,588,567	1.61
1,131,000	WINDSTREAM ESCROW LLC 7.75% 144A 15/08/2028	998,499	0.63
Total securities portfolio		**156,783,724**	**98.33**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**191,516,684**	**97.58**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**191,516,684**	**97.58**
	Bonds	**191,516,684**	**97.58**
	Australia	*2,270,457*	*1.16*
2,650,000	MACQUARIE GROUP LTD VAR 144A 23/09/2027	2,270,457	1.16
	Bermuda	*1,699,838*	*0.87*
1,820,000	VIKING CRUISES LTD 6.25% 144A 15/05/2025	1,699,838	0.87
	Canada	*9,196,221*	*4.69*
2,465,000	BANK OF NOVA SCOTIA 2.951% 11/03/2027	2,172,328	1.11
2,405,000	ENBRIDGE INC 3.70% 15/07/2027	2,152,685	1.10
2,335,000	ROYAL BANK OF CANADA 4.24% 03/08/2027	2,122,862	1.08
685,000	STRATHCONA RESOURCES LTD 6.875% 144A 01/08/2026	632,367	0.32
2,300,000	THE TORONTO DOMINION BANK CANADA 4.693% 15/09/2027	2,115,979	1.08
	Cayman Islands	*2,552,551*	*1.30*
2,645,000	GGAM FINANCIAL LTD 8.00% 15/02/2027	2,552,551	1.30
	Finland	*2,157,504*	*1.10*
2,300,000	NORDEA BANK ABP 5.375% 144A 22/09/2027	2,157,504	1.10
	France	*7,988,208*	*4.07*
2,425,000	ALTICE FRANCE SA 5.50% 144A 15/10/2029	1,503,081	0.77
2,415,000	BNP PARIBAS SA 4.625% 144A 13/03/2027	2,195,076	1.12
2,340,000	BPCE SA 4.75% 144A 19/07/2027	2,147,232	1.09
2,335,000	SOCIETE GENERALE SA 4.677% 144A 15/06/2027	2,142,819	1.09
	Ireland	*2,252,311*	*1.15*
2,540,000	AERCAP IRELAND CAPITAL DAC 3.65% 21/07/2027	2,252,311	1.15
	Italy	*2,099,519*	*1.07*
2,300,000	UNICREDIT SPA VAR 144A 19/06/2032	2,099,519	1.07
	Japan	*10,999,066*	*5.60*
2,620,000	MITSUBISHI UFJ FINANCIAL GROUP INC VAR 20/07/2027	2,263,308	1.15
2,625,000	MIZUHO FINANCIAL GROUP INC VAR 09/07/2027	2,267,849	1.16
2,305,000	NOMURA HOLDINGS INC 5.386% 06/07/2027	2,148,021	1.09
2,300,000	NTT FINANCE CORP 4.372% 144A 27/07/2027	2,102,201	1.07
2,560,000	SUMITOMO MITSUI FINANCIAL CORP INC 2.174% 14/01/2027	2,217,687	1.13
	Luxembourg	*1,744,438*	*0.89*
2,010,000	JBS USA LUX S A 2.50% 15/01/2027	1,744,438	0.89
	Malta	*536,533*	*0.27*
650,000	VISTAJET MALTA FINANCE PLC 7.875% 144A 01/05/2027	536,533	0.27
	Marshall Islands	*2,015,421*	*1.03*
2,430,000	SEASPAN CORP 5.50% 144A 01/08/2029	2,015,421	1.03
	Netherlands	*10,084,579*	*5.14*
2,600,000	ABN AMRO BANK NV VAR 144A 16/06/2027	2,238,147	1.14
2,615,000	COOPERATIEVE RABOBANK UA VAR 144A 24/02/2027	2,266,187	1.15
2,610,000	ING GROEP NV ING BANK NV VAR 01/04/2027	2,279,535	1.17
2,435,000	LYB INTL FIN B V 3.50% 02/03/2027	2,178,061	1.11
605,000	SENSATA TECHNOLOGIES BV 5.00% 144A 01/10/2025	569,775	0.29
590,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 7.125% 31/01/2025	552,874	0.28
	Norway	*3,752,083*	*1.91*
1,739,000	AKER BP ASA 2.00% 144A 15/07/2026	1,510,703	0.77
2,590,000	DNB BANK ASA VAR 144A 25/05/2027	2,241,380	1.14
	Portugal	*599,694*	*0.31*
600,000	TAP TRANSPORTIES AEREOS PORTUGUESES SGPS SA 5.625% REGS 02/12/2024	599,694	0.31
	Spain	*2,226,183*	*1.13*
2,400,000	BANCO SANTANDER SA 5.294% 18/08/2027	2,226,183	1.13
	Sweden	*2,201,244*	*1.12*
2,570,000	SWEDBANK AB 1.538% 144A 16/11/2026	2,201,244	1.12
	Switzerland	*2,282,886*	*1.16*
2,665,000	UBS GROUP INC VAR 144A 10/08/2027	2,282,886	1.16
	United Kingdom	*10,486,643*	*5.34*
2,435,000	ANGLO AMERICAN CAPITAL PLC 4.00% 144A 11/09/2027	2,178,652	1.11
2,330,000	BARCLAYS PLC 5.304% 09/08/2026	2,160,883	1.10
1,140,000	BP CAPITAL MARKETS PLC 3.279% 19/09/2027	1,009,316	0.51
600,000	INTERNATIONAL GAME TECHNOLOGY PLC 6.25% 144A 15/01/2027	562,463	0.29
2,625,000	LLOYDS BANKING GROUP PLC VAR 11/05/2027	2,276,200	1.16
2,660,000	NATWEST GROUP PLC VAR 14/06/2027	2,299,129	1.17
	United States of America	*114,371,305*	*58.27*
2,585,000	AES CORP 1.375% 15/01/2026	2,262,257	1.16
595,000	AETHON UN AETHON UN FIN 8.25% 144A 15/02/2026	562,950	0.29
2,505,000	AIR LEASE CORP 3.625% 01/04/2027	2,235,252	1.14
267,000	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP 6.625% 144A 15/07/2026	248,752	0.13
2,405,000	ALLY FINANCIAL INC 4.75% 09/06/2027	2,188,051	1.11
1,390,000	AMERICAN HONDA FINANCE CORP 2.35% 08/01/2027	1,214,031	0.62
2,425,000	ASHTEAD CAPITAL INC 4.375% 144A 15/08/2027	2,181,199	1.11
2,620,000	ATHENE GLOBAL FUNDING 2.45% 144A 20/08/2027	2,236,554	1.14
2,535,000	AT&T INC 2.30% 01/06/2027	2,188,107	1.11
2,410,000	BANK OF AMERICA CORP VAR 23/04/2027	2,174,880	1.11
625,000	BATH AND BODY WORKS 6.694% 15/01/2027	593,614	0.30
2,375,000	BEAZER HOMES INC 7.25% 15/10/2029	2,220,766	1.13

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
995,000	BMW US CAPITAL LLC 3.45% 144A 01/04/2027	891,522	0.45
2,310,000	BOEING CO 5.04% 01/05/2027	2,110,242	1.08
135,000	BREAD FINANCIAL HOLDINGS INC 7.00% 144A 15/01/2026	126,088	0.06
435,000	BROADCOM INC 3.459% 15/09/2026	390,816	0.20
2,385,000	BROADRIDGE FINANCIAL SOLUTIONS INC 3.40% 27/06/2026	2,139,702	1.09
2,160,000	CALPINE CORP 5.125% 144A 15/03/2028	1,940,987	0.99
2,430,000	CAPITAL ONE FINANCIAL CORP 3.65% 11/05/2027	2,170,664	1.11
610,000	CCO HOLDINGS LLC/CCO HOLDINGS CAPITAL CORP 5.50% 144A 01/05/2026	563,357	0.29
1,780,000	CELANESE US HOLDINGS LLC 6.165% 15/07/2027	1,686,744	0.86
2,610,000	CITIGROUP INC USA VAR 09/06/2027	2,258,518	1.15
1,509,000	CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.50% 144A 01/06/2029	1,180,026	0.60
2,570,000	CNO GLOBAL FUNDING 1.75% 144A 07/10/2026	2,197,383	1.12
2,565,000	CSC HOLDINGS LLC 5.75% 144A 15/01/2030	897,241	0.46
2,620,000	DAIMLER TRUCKS FINANCE NORTH AMERICA LLC 3.65% 144A 07/04/2027	2,343,295	1.20
2,160,000	DAIMLER TRUCKS FINANCE NORTH AMERICA LLC 5.125% 25/09/2027	2,008,261	1.02
965,000	DELEK LOGISTICS PARTNERS LP 7.125% 144A 01/06/2028	889,682	0.45
2,455,000	DUKE ENERGY CORP 3.15% 15/08/2027	2,162,072	1.10
1,145,000	EATON CORP 3.103% 15/09/2027	1,010,271	0.51
2,390,000	ENABLE MIDSTREAM PARTNERS LP 4.40% 15/03/2027	2,177,459	1.11
2,340,000	ENERGIZER HOLDINGS INC 4.75% 144A 15/06/2028	2,046,100	1.04
625,000	ENLINK MIDSTREAM PARTNERS LP 4.85% 15/07/2026	572,848	0.29
2,450,000	ENTERGY LOUISIANA LLC 3.12% 01/09/2027	2,161,372	1.10
2,655,000	EQUINIX INC 1.80% 15/07/2027	2,240,902	1.14
650,000	FORD MOTOR CREDIT CO LLC 3.375% 13/11/2025	587,180	0.30
2,620,000	GENERAL MOTORS FINANCIAL CO INC 2.70% 20/08/2027	2,257,930	1.15
2,350,000	GOLDMAN SACHS GROUP INC VAR 23/08/2028	2,144,130	1.09
2,305,000	HILTON GRAND ACA LLC IN 5.00% 144A 01/06/2029	2,007,431	1.02
990,000	JEFFERIES FINANCIAL GROUP INC 6.05% 12/03/2025	923,769	0.47
2,635,000	JPMORGAN CHASE AND CO VAR 22/09/2027	2,258,958	1.16
610,000	KB HOME 6.875% 15/06/2027	581,610	0.30
2,575,000	KENNEDY WILSON HOLDINGS INC 5.00% 01/03/2031	1,963,751	1.00
2,570,000	KEYCORP 2.25% 06/04/2027	2,181,341	1.11
479,000	LEVEL 3 FINANCING INC 10.50% 144A 15/05/2030	445,140	0.23
2,420,000	MARRIOTT INTERNATIONAL INC 3.125% 15/06/2026	2,168,054	1.10
2,475,000	METROPOLITAN LIFE GLOBAL FUNDING I 3.00% 144A 19/09/2027	2,165,622	1.10
2,605,000	MORGAN STANLEY VAR 20/07/2027	2,248,528	1.15
2,385,000	MPLX LP 4.125% 01/03/2027	2,163,201	1.10
1,725,000	NEXTERA ENERGY CAPITAL HOLDINGS PLC 4.625% 15/07/2027	1,585,954	0.81
665,000	NORFOLK SOUTHERN CORP 3.15% 01/06/2027	589,270	0.30
2,455,000	OUTFRONT MEDIA CAPITAL LLC/CORPORATION 4.625% 144A 15/03/2030	2,063,620	1.05
2,380,000	PENSKE TRUCK LEASING CO LP 4.40% 144A 01/07/2027	2,162,686	1.10
605,000	PRIME SECURITY SERVICES BORROWER LLC 5.75% 144A 15/04/2026	560,997	0.29
645,000	PROVIDENT FUNDING ASSOCIATES LP PFG FINANCE CORP 6.375% 144A 15/06/2025	586,088	0.30
675,000	RAIN CII CARBON LLC 7.25% 144A 01/04/2025	619,577	0.32
1,150,000	SOUTHWEST AIRLINES CO 5.125% 15/06/2027	1,068,408	0.54
615,000	SPIRIT AEROSYSTEMS INC 5.50% 144A 15/01/2025	563,069	0.29
695,000	STARWOOD PROPERTY TRUST INC 4.375% 144A 15/01/2027	614,959	0.31
2,405,000	T MOBILE USA INC 3.75% 15/04/2027	2,157,981	1.10
625,000	TAYLOR MORRISON COMMUNITIES INC OR MONARCH COMM INC 5.875% 144A 15/06/2027	581,631	0.30
1,075,000	TENNESSEE GAS PIPELINE CO 7.00% 15/03/2027	1,045,390	0.53
2,100,000	THE HOME DEPOT INC 4.875% 25/06/2027	1,957,257	1.00
1,145,000	TOYOTA MOTOR CREDIT CORP 4.55% 20/09/2027	1,056,050	0.54
610,000	TRAVEL LEISURE CO 6.625% 144A 31/07/2026	574,217	0.29
2,540,000	TRONOX INC 4.625% 144A 15/03/2029	2,143,933	1.09
2,715,000	TRUIST FINANCIAL CORPORATION 1.125% 03/08/2027	2,238,624	1.14
2,043,000	UNITED AIR 2020 1 B PIT 4.875% 15/07/2027	949,815	0.48
2,580,000	VALERO ENERGY CORP 2.15% 15/09/2027	2,196,665	1.12
2,440,000	VERIZON COMMUNICATIONS INC 3.00% 22/03/2027	2,156,147	1.10
2,375,000	VOLKSWAGEN GROUP OF AMERICA FINANCE 4.35% 144A 08/06/2027	2,162,685	1.10
2,445,000	WELLS FARGO AND CO VAR 17/06/2027	2,185,683	1.11
2,245,000	WINDSTREAM ESCROW LLC 7.75% 144A 15/08/2028	1,981,989	1.01
Total securities portfolio		**191,516,684**	**97.58**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**3,456,375**	**96.63**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**3,456,375**	**96.63**
	Bonds	**3,456,375**	**96.63**
	France	*262,404*	*7.34*
65,000	FRANCE OAT 4.50% 25/04/2041	72,810	2.04
160,000	FRANCE OAT 5.75% 25/10/2032	189,594	5.30
	Germany	*283,595*	*7.93*
10,000	FEDERAL REPUBLIC OF GERMANY 0% 15/02/2032	8,340	0.23
55,000	FEDERAL REPUBLIC OF GERMANY 1.70% 15/08/2032	52,080	1.46
115,000	FEDERAL REPUBLIC OF GERMANY 2.20% 15/02/2034	112,066	3.13
110,000	FEDERAL REPUBLIC OF GERMANY 2.60% 15/08/2033	111,109	3.11
	Italy	*45,300*	*1.27*
40,000	ITALY BTP 5.75% 01/02/2033	45,300	1.27
	Spain	*59,027*	*1.65*
30,000	SPAIN 5.15% 31/10/2044	35,454	0.99
20,000	SPAIN 5.75% 30/07/2032	23,573	0.66
	United States of America	*2,806,049*	*78.44*
610,000	UNITED STATES OF AMERICA 4.875% 31/05/2026	570,408	15.95
600,000	USA T-BONDS 2.125% 31/05/2026	533,174	14.91
830,000	USA T-BONDS 2.75% 28/02/2025	761,789	21.29
190,000	USA T-BONDS 5.00% 15/05/2037	188,637	5.27
40,000	USA T-BONDS 5.375% 15/02/2031	39,690	1.11
320,000	USA T-BONDS 6.375% 15/08/2027	314,789	8.80
420,000	USA T-BONDS 7.625% 15/02/2025	397,562	11.11
Total securities portfolio		**3,456,375**	**96.63**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**3,075,815**	**90.41**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**3,075,815**	**90.41**
	Bonds	**3,075,815**	**90.41**
	France	*167,912*	*4.94*
141,703	FRANCE OAT 5.75% 25/10/2032	167,912	4.94
	Germany	*142,429*	*4.19*
35,000	FEDERAL REPUBLIC OF GERMANY 2.30% 15/02/2033	34,576	1.02
50,000	FEDERAL REPUBLIC OF GERMANY 2.60% 15/08/2033	50,504	1.49
22,000	GERMANY BUND 1.00% 15/08/2025	21,489	0.63
30,000	GERMANY BUND 4.75% 04/07/2034	35,860	1.05
	Italy	*45,300*	*1.33*
40,000	ITALY BTP 5.75% 01/02/2033	45,300	1.33
	Spain	*33,002*	*0.97*
28,000	SPAIN 5.75% 30/07/2032	33,002	0.97
	United States of America	*2,687,172*	*78.98*
125,000	UNITED STATES OF AMERICA 4.625% 15/05/2054	119,092	3.50
500,000	UNITED STATES OF AMERICA 4.875% 31/05/2026	467,547	13.74
585,000	USA T-BONDS 2.125% 31/05/2026	519,845	15.28
945,000	USA T-BONDS 2.75% 28/02/2025	867,339	25.50
30,000	USA T-BONDS 5.375% 15/02/2031	29,767	0.87
310,000	USA T-BONDS 6.375% 15/08/2027	304,952	8.96
400,000	USA T-BONDS 7.625% 15/02/2025	378,630	11.13
Total securities portfolio		**3,075,815**	**90.41**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**2,571,214**	**99.28**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**2,571,214**	**99.28**
	Bonds	**2,571,214**	**99.28**
	France	*155,436*	*6.00*
105,000	FRANCE OAT 5.75% 25/10/2032	124,420	4.80
30,000	FRANCE OAT 6.00% 25/10/2025	31,016	1.20
	Germany	*451,182*	*17.42*
60,000	FEDERAL REPUBLIC OF GERMANY 1.70% 15/08/2032	56,815	2.19
30,000	FEDERAL REPUBLIC OF GERMANY 1.80% 15/08/2053	24,687	0.95
16,000	FEDERAL REPUBLIC OF GERMANY 2.20% 15/02/2034	15,592	0.60
70,000	FEDERAL REPUBLIC OF GERMANY 2.30% 15/02/2033	69,152	2.67
50,000	FEDERAL REPUBLIC OF GERMANY 2.50% 19/03/2026	49,661	1.92
70,000	FEDERAL REPUBLIC OF GERMANY 2.80% 12/06/2025	69,711	2.69
60,000	FEDERAL REPUBLIC OF GERMANY 3.10% 18/09/2025	59,986	2.32
30,000	GERMANY BUND 0% 10/04/2026	28,554	1.10
80,000	GERMANY BUND 0.50% 15/02/2026	77,024	2.98
	Italy	*95,903*	*3.70*
30,000	ITALY BTP 5.75% 01/02/2033	33,975	1.31
57,000	ITALY BTP 7.25% 01/11/2026	61,928	2.39
	Spain	*76,302*	*2.95*
20,000	SPAIN 5.75% 30/07/2032	23,573	0.91
50,000	SPAIN 5.90% 30/07/2026	52,729	2.04
	United States of America	*1,792,391*	*69.21*
570,000	UNITED STATES OF AMERICA 4.875% 31/05/2026	533,004	20.58
600,000	USA T-BONDS 2.75% 28/02/2025	550,691	21.27
180,000	USA T-BONDS 5.00% 15/05/2037	178,709	6.90
10,000	USA T-BONDS 5.375% 15/02/2031	9,922	0.38
240,000	USA T-BONDS 6.375% 15/08/2027	236,092	9.12
300,000	USA T-BONDS 7.625% 15/02/2025	283,973	10.96
Total securities portfolio		**2,571,214**	**99.28**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**3,140,268**	**98.41**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**3,140,268**	**98.41**
	Bonds	**3,140,268**	**98.41**
	France	*159,970*	*5.01*
135,000	FRANCE OAT 5.75% 25/10/2032	159,970	5.01
	Germany	*326,267*	*10.22*
135,000	FEDERAL REPUBLIC OF GERMANY 1.70% 15/08/2032	127,833	4.00
125,000	FEDERAL REPUBLIC OF GERMANY 2.20% 15/02/2034	121,811	3.82
70,000	FEDERAL REPUBLIC OF GERMANY 2.30% 15/02/2033	69,152	2.17
10,000	GERMANY BUND 1.25% 15/08/2048	7,471	0.23
	Italy	*45,300*	*1.42*
40,000	ITALY BTP 5.75% 01/02/2033	45,300	1.42
	Spain	*35,359*	*1.11*
30,000	SPAIN 5.75% 30/07/2032	35,359	1.11
	United States of America	*2,573,372*	*80.65*
470,000	UNITED STATES OF AMERICA 4.875% 31/05/2026	439,494	13.77
500,000	USA T-BONDS 2.125% 31/05/2026	444,312	13.93
840,000	USA T-BONDS 2.75% 28/02/2025	770,968	24.17
195,000	USA T-BONDS 5.00% 15/05/2037	193,601	6.07
40,000	USA T-BONDS 5.375% 15/02/2031	39,690	1.24
280,000	USA T-BONDS 6.375% 15/08/2027	275,440	8.63
433,000	USA T-BONDS 7.625% 15/02/2025	409,867	12.84
Total securities portfolio		**3,140,268**	**98.41**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**5,067,178**	**94.44**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**5,063,898**	**94.38**
	Bonds	**5,063,898**	**94.38**
	France	*1,324,882*	*24.69*
250,000	FRANCE OAT 4.50% 25/04/2041	280,040	5.22
400,000	FRANCE OAT 5.50% 25/04/2029	442,980	8.25
220,000	FRANCE OAT 5.75% 25/10/2032	260,691	4.86
330,000	FRANCE OAT 6.00% 25/10/2025	341,171	6.36
	Germany	*1,319,400*	*24.59*
10,000	FEDERAL REPUBLIC OF GERMANY 1.70% 15/08/2032	9,469	0.18
310,000	FEDERAL REPUBLIC OF GERMANY 1.80% 15/08/2053	255,099	4.76
50,000	FEDERAL REPUBLIC OF GERMANY 2.20% 13/04/2028	49,402	0.92
100,000	FEDERAL REPUBLIC OF GERMANY 2.30% 15/02/2033	98,789	1.84
130,000	FEDERAL REPUBLIC OF GERMANY 2.40% 19/10/2028	129,414	2.41
30,000	FEDERAL REPUBLIC OF GERMANY 2.50% 19/03/2026	29,796	0.56
85,000	FEDERAL REPUBLIC OF GERMANY 2.60% 15/08/2033	85,857	1.60
130,000	FEDERAL REPUBLIC OF GERMANY 2.80% 12/06/2025	129,466	2.41
45,000	FEDERAL REPUBLIC OF GERMANY 3.10% 12/12/2025	45,049	0.84
70,000	GERMANY BUND 0% 10/04/2026	66,627	1.24
50,000	GERMANY BUND 0.25% 15/08/2028	45,720	0.85
150,000	GERMANY BUND 0.50% 15/02/2026	144,420	2.69
50,000	GERMANY BUND 1.25% 15/08/2048	37,355	0.70
50,000	GERMANY BUND 4.75% 04/07/2034	59,767	1.11
120,000	GERMANY BUND 6.50% 04/07/2027	133,170	2.48
	Italy	*469,967*	*8.76*
100,000	ITALY BTP 5.00% 01/09/2040	106,956	1.99
60,000	ITALY BTP 5.75% 01/02/2033	67,949	1.27
150,000	ITALY BTP 6.50% 01/11/2027	164,685	3.07
120,000	ITALY BTP 7.25% 01/11/2026	130,377	2.43
	Spain	*313,066*	*5.83*
60,000	SPAIN 5.15% 31/10/2044	70,909	1.32
30,000	SPAIN 5.75% 30/07/2032	35,359	0.66
100,000	SPAIN 5.90% 30/07/2026	105,458	1.96
90,000	SPAIN 6.00% 31/01/2029	101,340	1.89
	United States of America	*1,636,583*	*30.51*
160,000	UNITED STATES OF AMERICA 4.50% 15/11/2033	151,015	2.81
370,000	USA T-BONDS 5.00% 15/05/2037	367,346	6.85
60,000	USA T-BONDS 5.375% 15/02/2031	59,535	1.11
470,000	USA T-BONDS 6.375% 15/08/2027	462,345	8.62
630,000	USA T-BONDS 7.625% 15/02/2025	596,342	11.12

Quantity		Market Value	% of NaV
		EUR	
Derivative instruments		**3,280**	**0.06**
	Options	**3,280**	**0.06**
	United States of America	*3,280*	*0.06*
8	10YR US TREASRY NOTE - 108.50 - 26.07.24 PUT	1,050	0.02
1	T BOND - 119.00 - 23.08.24 PUT	1,705	0.03
4	US 5YR T-NOTES - 105.75 - 26.07.24 PUT	525	0.01
Short positions		**-5,802**	**-0.11**
Derivative instruments		**-5,802**	**-0.11**
	Options	**-5,802**	**-0.11**
	United States of America	*-5,802*	*-0.11*
-8	10YR US TREASRY NOTE - 110.50 - 26.07.24 CALL	-3,732	-0.07
-1	T BOND - 115.00 - 23.08.24 PUT	-831	-0.02
-1	T BOND - 124.00 - 23.08.24 CALL	-539	-0.01
-4	US 5YR T-NOTES - 107.50 - 26.07.24 CALL	-700	-0.01
Total securities portfolio		**5,061,376**	**94.33**

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Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**4,072,800**	**96.80**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**4,069,782**	**96.73**
	Bonds	**4,069,782**	**96.73**
	France	*1,047,861*	*24.91*
195,000	FRANCE OAT 4.50% 25/04/2041	218,431	5.19
315,000	FRANCE OAT 5.50% 25/04/2029	348,847	8.30
170,000	FRANCE OAT 5.75% 25/10/2032	201,443	4.79
270,000	FRANCE OAT 6.00% 25/10/2025	279,140	6.63
	Germany	*1,110,133*	*26.39*
30,000	FEDERAL REPUBLIC OF GERMANY 1.70% 15/08/2032	28,407	0.68
170,000	FEDERAL REPUBLIC OF GERMANY 1.80% 15/08/2053	139,893	3.33
110,000	FEDERAL REPUBLIC OF GERMANY 2.10% 12/04/2029	108,115	2.57
60,000	FEDERAL REPUBLIC OF GERMANY 2.30% 15/02/2033	59,273	1.41
170,000	FEDERAL REPUBLIC OF GERMANY 2.40% 19/10/2028	169,233	4.01
100,000	FEDERAL REPUBLIC OF GERMANY 2.50% 19/03/2026	99,321	2.36
110,000	FEDERAL REPUBLIC OF GERMANY 2.60% 15/08/2033	111,109	2.64
130,000	FEDERAL REPUBLIC OF GERMANY 3.10% 18/09/2025	129,969	3.09
110,000	GERMANY BUND 1.00% 15/08/2025	107,444	2.55
80,000	GERMANY BUND 4.75% 04/07/2040	101,201	2.41
10,000	GERMANY BUND 5.50% 04/01/2031	11,778	0.28
40,000	GERMANY BUND 6.50% 04/07/2027	44,390	1.06
	Italy	*366,571*	*8.71*
70,000	ITALY BTP 5.00% 01/09/2040	74,869	1.78
50,000	ITALY BTP 5.75% 01/02/2033	56,625	1.35
130,000	ITALY BTP 6.50% 01/11/2027	142,727	3.38
85,000	ITALY BTP 7.25% 01/11/2026	92,350	2.20
	Spain	*247,091*	*5.87*
50,000	SPAIN 5.15% 31/10/2044	59,091	1.40
30,000	SPAIN 5.75% 30/07/2032	35,359	0.84
70,000	SPAIN 5.90% 30/07/2026	73,821	1.75
70,000	SPAIN 6.00% 31/01/2029	78,820	1.88
	United States of America	*1,298,126*	*30.85*
110,000	UNITED STATES OF AMERICA 4.50% 15/11/2033	103,823	2.47
300,000	USA T-BONDS 5.00% 15/05/2037	297,848	7.08
20,000	USA T-BONDS 5.375% 15/02/2031	19,845	0.47
410,000	USA T-BONDS 6.375% 15/08/2027	403,323	9.59
500,000	USA T-BONDS 7.625% 15/02/2025	473,287	11.24

Quantity		Market Value	% of NaV
		EUR	
Derivative instruments		**3,018**	**0.07**
	Options	**3,018**	**0.07**
	United States of America	*3,018*	*0.07*
7	10YR US TREASRY NOTE - 108.50 - 26.07.24 PUT	919	0.02
1	T BOND - 119.00 - 23.08.24 PUT	1,705	0.04
3	US 5YR T-NOTES - 105.75 - 26.07.24 PUT	394	0.01
Short positions		**-5,161**	**-0.12**
Derivative instruments		**-5,161**	**-0.12**
	Options	**-5,161**	**-0.12**
	United States of America	*-5,161*	*-0.12*
-7	10YR US TREASRY NOTE - 110.50 - 26.07.24 CALL	-3,266	-0.08
-1	T BOND - 115.00 - 23.08.24 PUT	-831	-0.02
-1	T BOND - 124.00 - 23.08.24 CALL	-539	-0.01
-3	US 5YR T-NOTES - 107.50 - 26.07.24 CALL	-525	-0.01
Total securities portfolio		**4,067,639**	**96.68**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**3,891,559**	**96.02**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**3,888,672**	**95.95**
	Bonds	**3,888,672**	**95.95**
	France	*1,014,535*	*25.03*
190,000	FRANCE OAT 4.50% 25/04/2041	212,830	5.25
310,000	FRANCE OAT 5.50% 25/04/2029	343,310	8.47
160,000	FRANCE OAT 5.75% 25/10/2032	189,594	4.68
260,000	FRANCE OAT 6.00% 25/10/2025	268,801	6.63
	Germany	*1,025,944*	*25.31*
160,000	FEDERAL REPUBLIC OF GERMANY 1.80% 15/08/2053	131,664	3.25
105,000	FEDERAL REPUBLIC OF GERMANY 2.30% 15/02/2033	103,728	2.56
60,000	FEDERAL REPUBLIC OF GERMANY 2.40% 19/10/2028	59,729	1.47
250,000	FEDERAL REPUBLIC OF GERMANY 3.10% 12/12/2025	250,270	6.17
65,000	FEDERAL REPUBLIC OF GERMANY 3.10% 18/09/2025	64,984	1.60
40,000	GERMANY BUND 0% 15/08/2050	20,195	0.50
140,000	GERMANY BUND 0% 15/11/2028	125,890	3.11
30,000	GERMANY BUND 0.25% 15/02/2029	27,173	0.67
20,000	GERMANY BUND 0.50% 15/02/2026	19,256	0.48
110,000	GERMANY BUND 1.25% 15/08/2048	82,181	2.03
90,000	GERMANY BUND 4.75% 04/07/2034	107,581	2.65
30,000	GERMANY BUND 6.50% 04/07/2027	33,293	0.82
	Italy	*350,196*	*8.64*
70,000	ITALY BTP 5.00% 01/08/2039	74,906	1.85
50,000	ITALY BTP 5.75% 01/02/2033	56,625	1.40
120,000	ITALY BTP 6.50% 01/11/2027	131,748	3.25
80,000	ITALY BTP 7.25% 01/11/2026	86,917	2.14
	Spain	*245,818*	*6.07*
40,000	SPAIN 5.15% 31/10/2044	47,273	1.17
30,000	SPAIN 5.75% 30/07/2032	35,359	0.87
80,000	SPAIN 5.90% 30/07/2026	84,366	2.09
70,000	SPAIN 6.00% 31/01/2029	78,820	1.94
	United States of America	*1,252,179*	*30.90*
120,000	UNITED STATES OF AMERICA 4.50% 15/11/2033	113,261	2.79
280,000	USA T-BONDS 5.00% 15/05/2037	277,992	6.86
410,000	USA T-BONDS 6.375% 15/08/2027	403,322	9.96
270,000	USA T-BONDS 6.875% 15/08/2025	257,593	6.36
211,300	USA T-BONDS 7.625% 15/02/2025	200,011	4.93
Derivative instruments		**2,887**	**0.07**
	Options	**2,887**	**0.07**
	United States of America	*2,887*	*0.07*
6	10YR US TREASRY NOTE - 108.50 - 26.07.24 PUT	787	0.02
1	T BOND - 119.00 - 23.08.24 PUT	1,706	0.04
3	US 5YR T-NOTES - 105.75 - 26.07.24 PUT	394	0.01

Quantity		Market Value	% of NaV
		EUR	
Short positions		**-4,694**	**-0.12**
Derivative instruments		**-4,694**	**-0.12**
	Options	**-4,694**	**-0.12**
	United States of America	*-4,694*	*-0.12*
-6	10YR US TREASRY NOTE - 110.50 - 26.07.24 CALL	-2,799	-0.08
-1	T BOND - 115.00 - 23.08.24 PUT	-831	-0.02
-1	T BOND - 124.00 - 23.08.24 CALL	-539	-0.01
-3	US 5YR T-NOTES - 107.50 - 26.07.24 CALL	-525	-0.01
Total securities portfolio		**3,886,865**	**95.90**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**8,541,503**	**95.63**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**8,535,598**	**95.56**
	Bonds	**8,535,598**	**95.56**
	France	*2,274,060*	*25.46*
410,000	FRANCE OAT 4.50% 25/04/2041	459,266	5.14
700,000	FRANCE OAT 5.50% 25/04/2029	775,215	8.68
380,000	FRANCE OAT 5.75% 25/10/2032	450,285	5.04
570,000	FRANCE OAT 6.00% 25/10/2025	589,294	6.60
	Germany	*2,103,686*	*23.55*
465,000	FEDERAL REPUBLIC OF GERMANY 1.70% 15/08/2032	440,313	4.93
415,000	FEDERAL REPUBLIC OF GERMANY 1.80% 15/08/2053	341,504	3.82
570,000	FEDERAL REPUBLIC OF GERMANY 2.40% 19/10/2028	567,428	6.35
110,000	FEDERAL REPUBLIC OF GERMANY 2.50% 15/08/2054	105,654	1.18
150,000	FEDERAL REPUBLIC OF GERMANY 3.10% 18/09/2025	149,964	1.68
150,000	GERMANY BUND 0% 10/04/2026	142,772	1.60
200,000	GERMANY BUND 0.50% 15/02/2026	192,560	2.16
100,000	GERMANY BUND 1.25% 15/08/2048	74,710	0.84
80,000	GERMANY BUND 6.50% 04/07/2027	88,781	0.99
	Italy	*798,803*	*8.94*
150,000	ITALY BTP 5.00% 01/09/2040	160,434	1.80
100,000	ITALY BTP 5.75% 01/02/2033	113,249	1.27
10,000	ITALY BTP 6.00% 01/05/2031	11,393	0.13
270,000	ITALY BTP 6.50% 01/11/2027	296,433	3.31
200,000	ITALY BTP 7.25% 01/11/2026	217,294	2.43
	Spain	*547,066*	*6.12*
90,000	SPAIN 5.15% 31/10/2044	106,364	1.19
60,000	SPAIN 5.75% 30/07/2032	70,718	0.79
180,000	SPAIN 5.90% 30/07/2026	189,824	2.12
160,000	SPAIN 6.00% 31/01/2029	180,160	2.02
	United States of America	*2,811,983*	*31.49*
270,000	UNITED STATES OF AMERICA 4.50% 15/11/2033	254,837	2.85
640,000	USA T-BONDS 5.00% 15/05/2037	635,409	7.12
930,000	USA T-BONDS 6.375% 15/08/2027	914,856	10.25
470,000	USA T-BONDS 6.875% 15/08/2025	448,402	5.02
590,000	USA T-BONDS 7.625% 15/02/2025	558,479	6.25
Derivative instruments		**5,905**	**0.07**
	Options	**5,905**	**0.07**
	United States of America	*5,905*	*0.07*
12	10YR US TREASRY NOTE - 108.50 - 26.07.24 PUT	1,575	0.02
2	T BOND - 119.00 - 23.08.24 PUT	3,411	0.04
7	US 5YR T-NOTES - 105.75 - 26.07.24 PUT	919	0.01

Quantity		Market Value	% of NaV
		EUR	
Short positions		**-8,193**	**-0.09**
Derivative instruments		**-8,193**	**-0.09**
	Options	**-8,193**	**-0.09**
	United States of America	*-8,193*	*-0.09*
-12	10YR US TREASRY NOTE - 110.50 - 26.07.24 CALL	-5,598	-0.06
-1	T BOND - 115.00 - 23.08.24 PUT	-831	-0.01
-1	T BOND - 124.00 - 23.08.24 CALL	-539	-0.01
-7	US 5YR T-NOTES - 107.50 - 26.07.24 CALL	-1,225	-0.01
Total securities portfolio		**8,533,310**	**95.54**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**5,418,690**	**96.65**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**5,415,541**	**96.59**
	Bonds	**5,415,541**	**96.59**
	France	*1,644,831*	*29.34*
310,000	FRANCE OAT 4.50% 25/04/2041	347,249	6.19
480,000	FRANCE OAT 5.50% 25/04/2029	531,576	9.48
280,000	FRANCE OAT 5.75% 25/10/2032	331,789	5.92
420,000	FRANCE OAT 6.00% 25/10/2025	434,217	7.75
	Germany	*1,064,166*	*18.98*
90,000	FEDERAL REPUBLIC OF GERMANY 0% 15/08/2026	85,003	1.52
255,000	FEDERAL REPUBLIC OF GERMANY 1.80% 15/08/2053	209,840	3.74
260,000	FEDERAL REPUBLIC OF GERMANY 2.10% 15/11/2029	255,242	4.55
130,000	FEDERAL REPUBLIC OF GERMANY 2.20% 15/02/2034	126,684	2.26
300,000	FEDERAL REPUBLIC OF GERMANY 2.50% 19/03/2026	297,963	5.31
90,000	GERMANY BUND 1.25% 15/08/2048	67,239	1.20
20,000	GERMANY BUND 6.50% 04/07/2027	22,195	0.40
	Italy	*548,318*	*9.78*
100,000	ITALY BTP 5.00% 01/09/2040	106,956	1.91
100,000	ITALY BTP 5.75% 01/02/2033	113,249	2.02
190,000	ITALY BTP 6.50% 01/11/2027	208,601	3.72
110,000	ITALY BTP 7.25% 01/11/2026	119,512	2.13
	Spain	*398,738*	*7.11*
70,000	SPAIN 5.15% 31/10/2044	82,727	1.48
30,000	SPAIN 5.75% 30/07/2032	35,359	0.63
138,000	SPAIN 5.90% 30/07/2026	145,532	2.59
120,000	SPAIN 6.00% 31/01/2029	135,120	2.41
	United States of America	*1,759,488*	*31.38*
190,000	UNITED STATES OF AMERICA 4.50% 15/11/2033	179,330	3.20
390,000	USA T-BONDS 5.00% 15/05/2037	387,203	6.91
570,000	USA T-BONDS 6.375% 15/08/2027	560,718	9.99
370,000	USA T-BONDS 6.875% 15/08/2025	352,997	6.30
295,000	USA T-BONDS 7.625% 15/02/2025	279,240	4.98
Derivative instruments		**3,149**	**0.06**
	Options	**3,149**	**0.06**
	United States of America	*3,149*	*0.06*
6	10YR US TREASRY NOTE - 108.50 - 26.07.24 PUT	787	0.01
1	T BOND - 119.00 - 23.08.24 PUT	1,706	0.04
5	US 5YR T-NOTES - 105.75 - 26.07.24 PUT	656	0.01

Quantity		Market Value	% of NaV
		EUR	
Short positions		**-5,044**	**-0.09**
Derivative instruments		**-5,044**	**-0.09**
	Options	**-5,044**	**-0.09**
	United States of America	*-5,044*	*-0.09*
-6	10YR US TREASRY NOTE - 110.50 - 26.07.24 CALL	-2,799	-0.05
-1	T BOND - 115.00 - 23.08.24 PUT	-831	-0.01
-1	T BOND - 124.00 - 23.08.24 CALL	-539	-0.01
-5	US 5YR T-NOTES - 107.50 - 26.07.24 CALL	-875	-0.02
Total securities portfolio		**5,413,646**	**96.56**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**8,164,405**	**100.67**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**8,164,405**	**100.67**
	Shares	**5,517,594**	**68.03**
	Australia	*164,896*	*2.03*
1,902	BLUESCOPE STEEL LTD	24,214	0.30
1,081	COMMONWEALTH BANK OF AUSTRALIA	85,803	1.05
1,140	NATIONAL AUSTRALIA BANK	25,737	0.32
393	RIO TINTO LTD	29,142	0.36
	Belgium	*24,599*	*0.30*
198	ANHEUSER BUSCH INBEV SA/NV	10,716	0.13
177	KBC GROUPE	11,664	0.14
16	UCB SA	2,219	0.03
	Canada	*69,668*	*0.86*
10	AGNICO EAGLE MINES	616	0.01
1,122	AGNICO EAGLE MINES USD	69,052	0.85
	Curacao	*57,810*	*0.71*
1,311	SLB	57,810	0.71
	Denmark	*38,297*	*0.47*
207	GN GREAT NORDIC	5,388	0.07
192	NOVO NORDISK AS	25,890	0.31
85	NOVONESIS A/S	4,857	0.06
100	VESTAS WIND SYSTEM A/S	2,162	0.03
	Finland	*7,190*	*0.09*
156	KONE B	7,190	0.09
	France	*125,732*	*1.55*
111	AIR LIQUIDE	17,901	0.22
176	AXA SA	5,380	0.07
122	BNP PARIBAS	7,263	0.09
217	BUREAU VERITAS	5,612	0.07
44	CAPGEMINI SE	8,171	0.10
162	DANONE SA	9,247	0.11
261	DASSAULT SYSTEMES SE	9,213	0.11
18	LOREAL SA	7,381	0.09
12	LVMH MOET HENNESSY LOUIS VUITTON SE	8,563	0.11
103	SANOFI	9,264	0.11
50	SCHNEIDER ELECTRIC SA	11,215	0.14
146	TOTAL ENERGIES SE	9,100	0.11
254	VEOLIA ENVIRONNEMENT	7,092	0.09
105	VINCI SA	10,330	0.13
	Germany	*107,711*	*1.33*
46	ADIDAS NOM	10,258	0.13
57	ALLIANZ SE-NOM	14,791	0.19
177	DAIMLER TRUCK HOLDING AG	6,579	0.08
67	DEUTSCHE BOERSE AG	12,804	0.16
165	DEUTSCHE POST AG-NOM	6,235	0.08
287	DEUTSCHE TELEKOM AG-NOM	6,739	0.08
201	DWS GROUP GMBH CO KGAA	6,661	0.08
321	INFINEON TECHNOLOGIES AG-NOM	11,012	0.14
32	MERCK KGAA	4,952	0.06
44	SAP SE	8,339	0.10
72	SIEMENS AG-NOM	12,508	0.15
127	SIEMENS HEALTHINEERS AG	6,833	0.08
	Italy	*33,547*	*0.41*
739	FINECOBANK	10,287	0.13
2,073	INTESA SANPAOLO SPA	7,195	0.09
74	PRYSMIAN SPA	4,279	0.05
2,853	SNAM RETE GAS	11,786	0.14
	Japan	*374,188*	*4.61*
200	ASAHI GROUP HOLDINGS	6,583	0.08
200	ASTELLAS PHARMA INC	1,845	0.02
200	BRIDGESTONE CORP	7,334	0.09
200	DAI-ICHI LIFE HLDGS SHS	4,986	0.06
200	DAIICHI SANKYO CO LTD	6,408	0.08
200	DAIKIN INDUSTRIES LTD	25,950	0.31
200	DAIWA HOUSE INDUSTRY	4,730	0.06
600	DENSO CORP	8,694	0.11
400	EAST JAPAN RAILWAY CO	6,182	0.08
200	EISAI	7,647	0.09
1,300	FUJITSU LIMITED	18,980	0.23
1,000	HITACHI LTD	20,886	0.26
200	INPEX CORPORATION	2,746	0.03
200	KAO CORP	7,568	0.09
200	KDDI CORP	4,935	0.06
200	KIRIN HOLDINGS CO LTD	2,405	0.03
200	KOMATSU LTD	5,419	0.07
200	KUBOTA CORPORATION	2,610	0.03
200	MITSUBISHI ELECTRIC CORP	2,979	0.04
1,300	MITSUBISHI HEAVY INDUSTRIES	12,992	0.16
400	MITSUI & CO LTD	8,471	0.10
230	MIZUHO FINANCIAL GROUP INC	4,480	0.06
400	MS AD ASSURANCE	8,295	0.10
400	MURATA MANUFACTURING CO LTD	7,708	0.10
200	NEC CORP	15,365	0.19
200	NINTENDO CO LTD	9,926	0.12
2	NIPPON PROLOGIS REIT INC REIT	2,912	0.04
600	NIPPON TELEGRAPH & TELEPHONE	528	0.01
200	NISSAN MOTOR CO LTD	633	0.01
200	NITTO DENKO	14,745	0.18
200	NOMURA HLDGS INC	1,070	0.01
200	OMRON CORP	6,414	0.08
200	OSAKA GAS CO LTD	4,110	0.05
200	PANASONIC HOLDINGS CORPORATION	1,528	0.02
200	RESONA HOLDINGS	1,235	0.02
200	SEKISUI CHEMICAL CO LTD	2,582	0.03
200	SHIONOGI & CO LTD	7,282	0.09
200	SONY GROUP CORPORATION	15,824	0.20
200	SUBARU CORP	3,956	0.05
300	SUMITOMO MITSUI TRUST HLD	6,386	0.08
200	SUZUKEN CO LTD	5,672	0.07

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Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
400	SYSMEX	6,012	0.07
200	TAKEDA PHARMACEUTICAL CO LTD	4,840	0.06
200	TDK CORPORATION	11,444	0.14
200	TOKIO MARINE HLDGS INC	6,966	0.09
200	TOKYO ELECTRON LTD	40,486	0.49
200	TOKYO GAS CO LTD	4,008	0.05
200	TOKYU FUDOSAN REIT	1,245	0.02
200	TOYOTA MOTOR CORP	3,817	0.05
200	YAMAHA CORP	4,369	0.05
	Netherlands	*164,531*	*2.03*
707	AERCAP HOLDINGS NV	61,580	0.77
87	AIRBUS BR BEARER SHS	11,159	0.14
29	ASML HOLDING N.V.	27,962	0.34
521	DAVIDE CAMPARI MILANO NV	4,597	0.06
115	EURONEXT	9,948	0.12
3,719	KONINKLIJKE KPN NV	13,314	0.16
401	LYONDELLBASELL	35,971	0.44
	Spain	*27,771*	*0.34*
147	CELLNEX TELECOM S.A.	4,464	0.06
1,036	IBERDROLA SA	12,551	0.15
232	INDITEX	10,756	0.13
	Sweden	*5,726*	*0.07*
306	SANDVIK	5,726	0.07
	Switzerland	*70,390*	*0.87*
85	ALCON INC	7,083	0.09
96	CIE FINANCIERE RICHEMONT SA	13,981	0.17
118	DSM FIRMENICH LTD	12,461	0.15
18	LONZA GROUP AG N	9,166	0.11
88	NOVARTIS AG-NOM	8,788	0.11
73	ROCHE HOLDING LTD	18,911	0.24
	United Kingdom	*150,818*	*1.86*
325	ANGLO AMERICAN PLC	9,591	0.12
116	ASTRAZENECA PLC	16,905	0.21
977	BARRATT DEVELOPMENTS	5,441	0.07
291	COMPASS GROUP PLC	7,414	0.09
440	DIAGEO	12,920	0.16
501	INFORMA PLC	5,057	0.06
14,384	LLOYDS BANKING GROUP PLC	9,287	0.11
1,447	NATIONAL GRID PLC	15,063	0.19
140	RECKITT BENCKISER GROUP PLC	7,071	0.09
844	SHELL PLC	28,353	0.35
445	SMITH & NEPHEW	5,147	0.06
400	SMITHS GROUP	8,044	0.10
324	UNILEVER	16,604	0.20
4,766	VODAFONE GROUP	3,921	0.05
	United States of America	*4,094,720*	*50.50*
1,035	ABBOTT LABORATORIES	100,627	1.24
717	ADVANCED MICRO DEVICES INC	108,552	1.34
222	AIR PRODUCTS & CHEMICALS INC	54,030	0.67
228	ALNYLAM PHARMACEUTICALS	51,906	0.64
1,479	AMERICAN ELECTRIC POWER INC	121,039	1.49
789	AMERICAN TOWER REDIT	143,327	1.77
466	ANALOG DEVICES INC	99,774	1.23
1,605	BAKER HUGHES REGISTERED SHS A	52,631	0.65
4,614	BANK OF AMERICA CORP	170,439	2.11
2,599	BANK OF NEW YORK MELLON CORP	144,555	1.78
814	BEST BUY CO INC	64,231	0.79
661	CDW CORP	138,725	1.71
1,135	CENTENE	70,732	0.87
2,930	CISCO SYSTEMS INC	130,049	1.60
1,424	CMS ENERGY CORP	78,617	0.97
1,467	COCA-COLA CO	87,288	1.08
1,411	COMCAST CLASS A	51,187	0.63
475	DANAHER CORP	111,638	1.38
227	DEERE & CO	80,176	0.99
306	ESTEE LAUDER COMPANIES INC-A	30,156	0.37
265	FEDEX CORP	74,155	0.91
263	HOME DEPOT INC	84,349	1.04
549	INTERCONTINENTALEXCHANGE GROUP	70,296	0.87
988	INTL BUSINESS MACHINES CORP	159,223	1.96
507	JP MORGAN CHASE & CO	95,307	1.18
607	KEYSIGHT TECHNOLOGIES SHS WI INC	78,385	0.97
3,598	KRAFT HEINZ CO/THE	107,948	1.33
1,631	MERCK AND CO INC	196,482	2.43
557	MICRON TECHNOLOGY INC	68,836	0.85
553	MICROSOFT CORP	233,845	2.89
705	NEWMONT CORPORATION	27,883	0.34
542	NVIDIA CORP	63,477	0.78
711	PAYPAL HOLDINGS INC	38,477	0.47
2,159	PFIZER INC	56,294	0.69
2,029	PURE STORAGE INC - CLASS A	124,267	1.53
4,694	REGIONS FINANCIAL CORP	87,069	1.07
170	ROCKWELL AUTOMATION INC	43,333	0.53
635	SALESFORCE.COM	153,810	1.90
784	TJX COMPANIES INC	80,796	1.00
180	ULTA BEAUTY INC.	64,674	0.80
343	UNION PACIFIC CORP	72,360	0.89
289	VISA INC-A	71,779	0.89
1,630	WALT DISNEY CO/THE	151,996	1.87
	Bonds	**2,324,177**	**28.66**
	France	*322,907*	*3.98*
350,000	FRENCH REPUBLIC 0.75% 25/02/2028	322,907	3.98
	Germany	*437,170*	*5.39*
500,000	FEDERAL REPUBLIC OF GERMANY 0% 15/02/2030	437,170	5.39
	Italy	*1,418,126*	*17.49*
750,000	ITALY BTP 0.50% 01/02/2026	716,242	8.84
600,000	ITALY BTP 0.90% 01/04/2031	500,502	6.17
200,000	ITALY CCT FRN 15/04/2025	201,382	2.48

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
	Portugal	*145,974*	*1.80*
150,000	PORTUGAL 2.125% 17/10/2028	145,974	1.80
	ETC Securities	**322,634**	**3.98**
	Ireland	*322,634*	*3.98*
3,738	AMUNDI PHYSICAL GOLD ETC	322,634	3.98
Total securities portfolio		**8,164,405**	**100.67**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**11,226,557**	**100.88**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**11,221,444**	**100.83**
	Shares	**7,200,409**	**64.70**
	Australia	*214,358*	*1.93*
2,512	BLUESCOPE STEEL LTD	31,979	0.29
1,396	COMMONWEALTH BANK OF AUSTRALIA	110,807	0.99
1,505	NATIONAL AUSTRALIA BANK	33,977	0.31
507	RIO TINTO LTD	37,595	0.34
	Belgium	*33,918*	*0.30*
272	ANHEUSER BUSCH INBEV SA/NV	14,721	0.13
245	KBC GROUPE	16,146	0.14
22	UCB SA	3,051	0.03
	Canada	*101,179*	*0.91*
13	AGNICO EAGLE MINES	801	0.01
1,631	AGNICO EAGLE MINES USD	100,378	0.90
	Curacao	*76,904*	*0.69*
1,744	SLB	76,904	0.69
	Denmark	*52,680*	*0.47*
270	GN GREAT NORDIC	7,027	0.06
266	NOVO NORDISK AS	35,870	0.32
119	NOVONESIS A/S	6,799	0.06
138	VESTAS WIND SYSTEM A/S	2,984	0.03
	Finland	*9,448*	*0.08*
205	KONE B	9,448	0.08
	France	*166,335*	*1.49*
146	AIR LIQUIDE	23,546	0.20
241	AXA SA	7,367	0.07
164	BNP PARIBAS	9,763	0.09
299	BUREAU VERITAS	7,732	0.07
61	CAPGEMINI SE	11,328	0.10
223	DANONE SA	12,729	0.11
300	DASSAULT SYSTEMES SE	10,590	0.10
26	LOREAL SA	10,661	0.10
14	LVMH MOET HENNESSY LOUIS VUITTON SE	9,990	0.09
134	SANOFI	12,052	0.11
65	SCHNEIDER ELECTRIC SA	14,580	0.12
193	TOTAL ENERGIES SE	12,030	0.11
351	VEOLIA ENVIRONNEMENT	9,800	0.09
144	VINCI SA	14,167	0.13
	Germany	*145,407*	*1.31*
61	ADIDAS NOM	13,603	0.12
75	ALLIANZ SE-NOM	19,464	0.18
244	DAIMLER TRUCK HOLDING AG	9,069	0.08
94	DEUTSCHE BOERSE AG	17,963	0.16
215	DEUTSCHE POST AG-NOM	8,125	0.07
394	DEUTSCHE TELEKOM AG-NOM	9,251	0.08
264	DWS GROUP GMBH CO KGAA	8,749	0.08
440	INFINEON TECHNOLOGIES AG-NOM	15,094	0.14
44	MERCK KGAA	6,809	0.06
56	SAP SE	10,613	0.10
99	SIEMENS AG-NOM	17,198	0.15
176	SIEMENS HEALTHINEERS AG	9,469	0.09
	Italy	*45,665*	*0.41*
968	FINECOBANK	13,475	0.12
2,856	INTESA SANPAOLO SPA	9,913	0.09
97	PRYSMIAN SPA	5,609	0.05
4,035	SNAM RETE GAS	16,668	0.15
	Japan	*466,143*	*4.19*
500	ASTELLAS PHARMA INC	4,611	0.04
500	BRIDGESTONE CORP	18,335	0.16
500	DAI-ICHI LIFE HLDGS SHS	12,465	0.11
500	DAIWA HOUSE INDUSTRY	11,824	0.11
1,900	DENSO CORP	27,530	0.25
900	INPEX CORPORATION	12,357	0.11
500	KDDI CORP	12,337	0.11
500	KIRIN HOLDINGS CO LTD	6,012	0.05
1,000	KOMATSU LTD	27,094	0.24
700	KUBOTA CORPORATION	9,136	0.08
1,000	MITSUBISHI ELECTRIC CORP	14,893	0.13
1,000	MITSUI & CO LTD	21,177	0.19
1,480	MIZUHO FINANCIAL GROUP INC	28,827	0.26
1,500	MS AD ASSURANCE	31,105	0.28
600	NINTENDO CO LTD	29,777	0.27
5	NIPPON PROLOGIS REIT INC REIT	7,280	0.07
700	NISSAN MOTOR CO LTD	2,217	0.02
1,000	NOMURA HLDGS INC	5,348	0.05
500	OSAKA GAS CO LTD	10,275	0.09
700	PANASONIC HOLDINGS CORPORATION	5,347	0.05
500	SEKISUI CHEMICAL CO LTD	6,456	0.06
400	SONY GROUP CORPORATION	31,647	0.28
600	SUBARU CORP	11,868	0.11
500	TAKEDA PHARMACEUTICAL CO LTD	12,100	0.11
1,100	TOKIO MARINE HLDGS INC	38,314	0.34
500	TOKYO GAS CO LTD	10,020	0.09
700	TOKYU FUDOSAN REIT	4,359	0.04
2,800	TOYOTA MOTOR CORP	53,432	0.49
	Netherlands	*216,763*	*1.95*
937	AERCAP HOLDINGS NV	81,613	0.73
113	AIRBUS BR BEARER SHS	14,493	0.13
38	ASML HOLDING N.V.	36,640	0.33
714	DAVIDE CAMPARI MILANO NV	6,300	0.06
151	EURONEXT	13,062	0.12
4,855	KONINKLIJKE KPN NV	17,381	0.16
527	LYONDELLBASELL	47,274	0.42
	Spain	*38,411*	*0.35*
201	CELLNEX TELECOM S.A.	6,104	0.05
1,423	IBERDROLA SA	17,240	0.16

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
325	INDITEX	15,067	0.14
	Sweden	*7,860*	*0.07*
420	SANDVIK	7,860	0.07
	Switzerland	*95,817*	*0.86*
112	ALCON INC	9,333	0.08
134	CIE FINANCIERE RICHEMONT SA	19,515	0.18
162	DSM FIRMENICH LTD	17,107	0.15
25	LONZA GROUP AG N	12,730	0.11
115	NOVARTIS AG-NOM	11,484	0.10
99	ROCHE HOLDING LTD	25,648	0.24
	United Kingdom	*206,611*	*1.86*
453	ANGLO AMERICAN PLC	13,368	0.12
160	ASTRAZENECA PLC	23,317	0.21
1,265	BARRATT DEVELOPMENTS	7,045	0.06
400	COMPASS GROUP PLC	10,190	0.09
607	DIAGEO	17,823	0.16
666	INFORMA PLC	6,722	0.06
19,820	LLOYDS BANKING GROUP PLC	12,796	0.11
1,991	NATIONAL GRID PLC	20,726	0.19
182	RECKITT BENCKISER GROUP PLC	9,192	0.08
1,180	SHELL PLC	39,642	0.36
581	SMITH & NEPHEW	6,720	0.06
526	SMITHS GROUP	10,578	0.10
451	UNILEVER	23,113	0.21
6,537	VODAFONE GROUP	5,379	0.05
	United States of America	*5,322,910*	*47.83*
1,370	ABBOTT LABORATORIES	133,197	1.20
949	ADVANCED MICRO DEVICES INC	143,676	1.29
290	AIR PRODUCTS & CHEMICALS INC	70,580	0.63
297	ALNYLAM PHARMACEUTICALS	67,614	0.61
1,967	AMERICAN ELECTRIC POWER INC	160,976	1.45
1,048	AMERICAN TOWER REDIT	190,376	1.71
605	ANALOG DEVICES INC	129,535	1.16
2,150	BAKER HUGHES REGISTERED SHS A	70,503	0.63
3,861	BANK OF AMERICA CORP	142,624	1.28
3,462	BANK OF NEW YORK MELLON CORP	192,554	1.73
1,060	BEST BUY CO INC	83,643	0.75
877	CDW CORP	184,057	1.65
1,502	CENTENE	93,603	0.84
3,884	CISCO SYSTEMS INC	172,393	1.55
1,898	CMS ENERGY CORP	104,786	0.94
1,962	COCA-COLA CO	116,741	1.05
1,883	COMCAST CLASS A	68,310	0.61
627	DANAHER CORP	147,362	1.32
299	DEERE & CO	105,606	0.95
405	ESTEE LAUDER COMPANIES INC-A	39,912	0.36
265	FEDEX CORP	74,155	0.67
341	HOME DEPOT INC	109,365	0.98
725	INTERCONTINENTALEXCHANGE GROUP	92,831	0.83
1,312	INTL BUSINESS MACHINES CORP	211,438	1.90
669	JP MORGAN CHASE & CO	125,760	1.13
803	KEYSIGHT TECHNOLOGIES SHS WI INC	103,695	0.93
5,399	KRAFT HEINZ CO/THE	161,983	1.46
2,169	MERCK AND CO INC	261,292	2.35
735	MICRON TECHNOLOGY INC	90,833	0.82
730	MICROSOFT CORP	308,692	2.78
951	NEWMONT CORPORATION	37,612	0.34
717	NVIDIA CORP	83,973	0.75
941	PAYPAL HOLDINGS INC	50,924	0.46
2,864	PFIZER INC	74,676	0.67
2,683	PURE STORAGE INC - CLASS A	164,322	1.48
6,234	REGIONS FINANCIAL CORP	115,635	1.04
230	ROCKWELL AUTOMATION INC	58,627	0.53
839	SALESFORCE.COM	203,223	1.83
1,039	TJX COMPANIES INC	107,075	0.96
225	ULTA BEAUTY INC.	80,843	0.73
454	UNION PACIFIC CORP	95,777	0.86
381	VISA INC-A	94,629	0.85
2,118	WALT DISNEY CO/THE	197,502	1.77
	Bonds	**3,602,422**	**32.37**
	France	*369,036*	*3.32*
400,000	FRENCH REPUBLIC 0.75% 25/02/2028	369,036	3.32
	Germany	*437,170*	*3.93*
500,000	FEDERAL REPUBLIC OF GERMANY 0% 15/02/2030	437,170	3.93
	Italy	*2,101,617*	*18.88*
800,000	ITALY BTP 0.50% 01/02/2026	763,992	6.87
1,000,000	ITALY BTP 0.90% 01/04/2031	834,170	7.49
500,000	ITALY CCT FRN 15/04/2025	503,455	4.52
	Portugal	*291,948*	*2.62*
300,000	PORTUGAL 2.125% 17/10/2028	291,948	2.62
	Spain	*402,651*	*3.62*
450,000	SPAIN 1.25% 31/10/2030	402,651	3.62
	ETC Securities	**418,613**	**3.76**
	Ireland	*418,613*	*3.76*
4,850	AMUNDI PHYSICAL GOLD ETC	418,613	3.76
Shares/Units of UCITS/UCIS		**5,113**	**0.05**
	Shares/Units in investment funds	**5,113**	**0.05**
	France	*5,113*	*0.05*
0.494	AMUNDI EURO LIQUIDITY SHORT TERM SRI	5,113	0.05
Total securities portfolio		**11,226,557**	**100.88**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**32,886,402**	**96.21**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**3,350,008**	**9.80**
	Bonds	**3,350,008**	**9.80**
	France	*181,598*	*0.53*
200,000	PERNOD RICARD SA 1.75% 08/04/2030	181,598	0.53
	Italy	*1,961,161*	*5.75*
900,000	ITALY BTP 1.80% 01/03/2041	629,937	1.84
500,000	ITALY BTP 2.50% 01/12/2024	497,555	1.46
889,000	ITALY BTP 3.35% 01/03/2035	833,669	2.45
	Luxembourg	*161,938*	*0.47*
172,000	SELP FINANCE S.A.R.L 1.50% 20/12/2026	161,938	0.47
	Netherlands	*206,319*	*0.60*
210,000	REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL EUR (ISIN XS2186001314)	206,319	0.60
	Portugal	*97,250*	*0.28*
100,000	EDP ENERGIAS DE PORTUGAL VAR 20/07/2080	97,250	0.28
	Spain	*741,742*	*2.17*
500,000	KINGDOM OF SPAIN 2.80% 31/05/2026	496,605	1.45
462,000	SPAIN 1.00% 31/10/2050	245,137	0.72
Shares/Units of UCITS/UCIS		**29,536,394**	**86.41**
	Shares/Units in investment funds	**29,536,394**	**86.41**
	Austria	*921,691*	*2.70*
7,146	AMUNDI GOLD STOCK MITEIGENTUMSFONDS GEM PAR 46 IVM 66FF	921,691	2.70
	France	*545,508*	*1.60*
48	AMUNDI EURO LIQUIDITY SHORT TERM SRI EUR (ISIN FR0007435920)	545,508	1.60
	Germany	*1,020,973*	*2.99*
12,261	ISHARES DOW JONES GLOBAL TITANS UCITS ETF	1,020,973	2.99
	Ireland	*19,526,004*	*57.11*
88,181	GUINNESS ASSET MANAGEMENT FUND PLC - CLS Y EUR ACC PTG SHS	3,128,046	9.14
63,911	GUINNESS GLOBAL ENERGY FUND E USD	637,405	1.86
61,736	I SHARES IV PLC COPPER MINERS UCITS ETF	341,280	1.00
11,843	I SHARES LL PLC GLOBAL TIMBER FORESTRY UCITS ETF	302,273	0.88
242,479	IMPAX IRELAND PLC SICAV IMAPX ENVIRONMENTAL MARKETS FUND	696,964	2.04
87,356	ISHARES IV EDGE MSCI USA VALUE FACTOR UCITS ETF	773,713	2.26
66,562	ISHARES IV PLC ISHARES MSCI INDIA UCITS ETF	621,804	1.82
31,373	KBI FUND ICAV KBI WATER FUND	1,664,086	4.87
38,405	KBI FUNDS ICAV KBI GLOBAL ENERGY TRANSITION FUND	976,178	2.86
78,181	POLAR CAPITAL FUNDS PLC SICAV	1,109,639	3.25
22,208	POLAR CAPITAL FUNDS PLC-I	1,642,939	4.81
28,368	POLAR GLOBAL TECHNOLOGY- CLASS I DIST	3,003,036	8.78
11,358	SSGA SPDR EUROPE II PLC SPDR MSCI WORLD ENERGY UCITS ETF	550,465	1.61
27,357	VANECK UCTS PLC VANECK URANIUM AND NUCLEAR TECH ETF	743,426	2.17
40,740	WISDOM TREE ISSUER ICAV WT US QY DIVI GR UCITS ETF	1,718,930	5.03
13,526	XTRACKERS IE PLC MSCI WORLD CONSUMER DIS UCITS ETF	702,135	2.05
29,212	XTRACKERS IE PLC XTRACKERS MSCI WORLD TELECOM SER ETF	628,204	1.84
9,215	XTRACKERS PLC MSCI WORLD UTILITIES UCITS ETF	285,481	0.84
	Luxembourg	*7,522,218*	*22.01*
691	AMUNDI FUNDS GLOBAL ECOLOGY ESG - I2 EUR (C)	1,806,740	5.29
7,290	DWS INVEST SICAV DWS INVEST GLOBAL AGRIBUSINESS	887,698	2.60
40,944	FIDELITY FUNDS SICAV GLOBAL FINANCIAL SERVICES FUND	795,951	2.33
61,687	FIDELITY FUNDS SICAV GLOBAL TECHNOLOGY FUND	2,437,253	7.12
1,778	MULTI UNITS LUXEMBOURG - AMUNDI EURO STOXX BANKS CLASS ACC	277,516	0.81
45,608	MULTI UNITS LUXEMBOURG - AMUNDI MSCI CHINA CLASS ACC	652,066	1.91
3,760	ROBECO CAPITAL GROWTH FUNDS SICAV NEW WORLDS FINANCIALS	664,994	1.95
Total securities portfolio		**32,886,402**	**96.21**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**21,987,353**	**97.45**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**2,466,641**	**10.93**
	Bonds	**2,466,641**	**10.93**
	France	*90,799*	*0.40*
100,000	PERNOD RICARD SA 1.75% 08/04/2030	90,799	0.40
	Italy	*2,220,219*	*9.84*
1,050,000	ITALY BTP 1.80% 01/03/2041	734,927	3.26
1,397,000	ITALY BTP 3.35% 01/03/2035	1,310,050	5.80
184,000	UNICREDIT SPA VAR 15/01/2032	175,242	0.78
	Luxembourg	*58,373*	*0.26*
62,000	SELP FINANCE S.A.R.L 1.50% 20/12/2026	58,373	0.26
	Portugal	*97,250*	*0.43*
100,000	EDP ENERGIAS DE PORTUGAL VAR 20/07/2080	97,250	0.43
Shares/Units of UCITS/UCIS		**19,520,712**	**86.52**
	Shares/Units in investment funds	**19,520,712**	**86.52**
	Austria	*613,300*	*2.72*
4,755	AMUNDI GOLD STOCK MITEIGENTUMSFONDS GEM PAR 46 IVM 66FF	613,300	2.72
	France	*238,660*	*1.06*
21	AMUNDI EURO LIQUIDITY SHORT TERM SRI EUR (ISIN FR0007435920)	238,660	1.06
	Germany	*679,150*	*3.01*
8,156	ISHARES DOW JONES GLOBAL TITANS UCITS ETF	679,150	3.01
	Ireland	*13,039,996*	*57.79*
58,661	GUINNESS ASSET MANAGEMENT FUND PLC - CLS Y EUR ACC PTG SHS	2,080,881	9.21
42,343	GUINNESS GLOBAL ENERGY FUND E USD	422,300	1.87
43,177	I SHARES IV PLC COPPER MINERS UCITS ETF	238,685	1.06
8,358	I SHARES LL PLC GLOBAL TIMBER FORESTRY UCITS ETF	213,324	0.95
163,100	IMPAX IRELAND PLC SICAV IMAPX ENVIRONMENTAL MARKETS FUND	468,803	2.08
54,881	ISHARES IV EDGE MSCI USA VALUE FACTOR UCITS ETF	486,082	2.15
43,870	ISHARES IV PLC ISHARES MSCI INDIA UCITS ETF	409,822	1.82
20,884	KBI FUND ICAV KBI WATER FUND	1,107,729	4.91
25,928	KBI FUNDS ICAV KBI GLOBAL ENERGY TRANSITION FUND	659,038	2.92
52,588	POLAR CAPITAL FUNDS PLC SICAV	746,392	3.31
14,938	POLAR CAPITAL FUNDS PLC-I	1,105,107	4.90
18,860	POLAR GLOBAL TECHNOLOGY- CLASS I DIST	1,996,520	8.85
7,640	SSGA SPDR EUROPE II PLC SPDR MSCI WORLD ENERGY UCITS ETF	370,273	1.64
18,402	VANECK UCTS PLC VANECK URANIUM AND NUCLEAR TECH ETF	500,074	2.22
27,402	WISDOM TREE ISSUER ICAV WT US QY DIVI GR UCITS ETF	1,156,164	5.12
8,998	XTRACKERS IE PLC MSCI WORLD CONSUMER DIS UCITS ETF	467,086	2.07
19,649	XTRACKERS IE PLC XTRACKERS MSCI WORLD TELECOM SER ETF	422,552	1.87
6,106	XTRACKERS PLC MSCI WORLD UTILITIES UCITS ETF	189,164	0.84
	Luxembourg	*4,949,606*	*21.94*
465	AMUNDI FUNDS GLOBAL ECOLOGY ESG - I2 EUR (C)	1,215,822	5.39
4,804	DWS INVEST SICAV DWS INVEST GLOBAL AGRIBUSINESS	584,982	2.59
27,436	FIDELITY FUNDS SICAV GLOBAL FINANCIAL SERVICES FUND	533,356	2.36
39,392	FIDELITY FUNDS SICAV GLOBAL TECHNOLOGY FUND	1,556,377	6.91
1,196	MULTI UNITS LUXEMBOURG - AMUNDI EURO STOXX BANKS CLASS ACC	186,675	0.83
29,895	MULTI UNITS LUXEMBOURG - AMUNDI MSCI CHINA CLASS ACC	427,414	1.89
2,516	ROBECO CAPITAL GROWTH FUNDS SICAV NEW WORLDS FINANCIALS	444,980	1.97
Total securities portfolio		**21,987,353**	**97.45**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**28,314,674**	**95.38**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**2,496,698**	**8.41**
	Bonds	**2,496,698**	**8.41**
	Denmark	*116,545*	*0.39*
147,000	ORSTED VAR 18/02/3021	116,545	0.39
	France	*597,775*	*2.01*
125,000	AXA SA VAR PERPETUAL	122,891	0.41
300,000	FRENCH REPUBLIC 0% 25/02/2025	293,286	0.99
200,000	PERNOD RICARD SA 1.75% 08/04/2030	181,598	0.61
	Ireland	*309,673*	*1.04*
128,000	BANK OF IRELAND GROUP PLC VAR 14/10/2029	127,181	0.43
209,000	ESB FINANCE DAC 1.125% 11/06/2030	182,492	0.61
	Italy	*1,134,015*	*3.83*
229,000	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	202,628	0.68
224,000	IREN S.P.A 0.875% 14/10/2029	193,420	0.65
400,000	ITALY BTP 2.50% 01/12/2024	398,044	1.35
118,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 15/07/2025	114,773	0.39
229,000	UNIONE DI BANCHE ITALIAN 1.625% 21/04/2025	225,150	0.76
	Luxembourg	*146,372*	*0.49*
175,000	PROLOGIS INTERNATIONAL FUNDING II SA 1.625% 17/06/2032	146,372	0.49
	Netherlands	*192,318*	*0.65*
200,000	ING GROUP NV VAR 26/05/2031	192,318	0.65
Shares/Units of UCITS/UCIS		**25,817,976**	**86.97**
	Shares/Units in investment funds	**25,817,976**	**86.97**
	France	*645,518*	*2.17*
57	AMUNDI EURO LIQUIDITY SHORT TERM SRI EUR (ISIN FR0007435920)	645,518	2.17
	Germany	*1,582,796*	*5.33*
19,008	ISHARES DOW JONES GLOBAL TITANS UCITS ETF	1,582,796	5.33
	Ireland	*14,233,688*	*47.95*
1,159,989	IMPAX IRELAND PLC SICAV IMAPX ENVIRONMENTAL MARKETS FUND	3,334,190	11.23
82,845	KBI FUND ICAV KBI WATER FUND	4,394,265	14.81
71,266	KBI FUNDS ICAV KBI GLOBAL ENERGY TRANSITION FUND	1,811,439	6.10
25,284	VANECK UCTS PLC VANECK URANIUM AND NUCLEAR TECH ETF	687,093	2.31
94,962	WISDOM TREE ISSUER ICAV WT US QY DIVI GR UCITS ETF	4,006,701	13.50
	Luxembourg	*9,355,974*	*31.52*
1,344	AMUNDI FUNDS GLOBAL ECOLOGY ESG - I2 EUR (C)	3,514,117	11.84
7,066	CPR INVEST CLIMATE ACTION IC C SICAV	1,290,746	4.35
12,686	CPR INVEST SICAV CLIMATE ACTION	2,360,103	7.95
17,993	DWS INVEST SICAV DWS INVEST GLOBAL AGRIBUSINESS	2,191,008	7.38
Total securities portfolio		**28,314,674**	**95.38**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**24,413,053**	**95.80**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**2,267,922**	**8.90**
	Bonds	**2,267,922**	**8.90**
	Belgium	*98,251*	*0.39*
100,000	KBC GROUP SA/NV VAR 03/12/2029	98,251	0.39
	Denmark	*117,259*	*0.46*
131,000	ORSTED VAR 09/12/3019	117,259	0.46
	France	*398,400*	*1.56*
114,000	AXA SA VAR PERPETUAL	112,077	0.44
200,000	FRENCH REPUBLIC 0% 25/02/2025	195,524	0.76
100,000	PERNOD RICARD SA 1.75% 08/04/2030	90,799	0.36
	Ireland	*101,288*	*0.40*
116,000	ESB FINANCE DAC 1.125% 11/06/2030	101,288	0.40
	Italy	*923,662*	*3.62*
170,000	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	150,423	0.59
119,000	A2A SPA 1.00% 16/07/2029	104,423	0.41
142,000	IREN S.P.A 0.875% 14/10/2029	122,614	0.48
129,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 15/07/2025	125,472	0.49
194,000	UNICREDIT SPA VAR 15/01/2032	184,765	0.73
240,000	UNIONE DI BANCHE ITALIAN 1.625% 21/04/2025	235,965	0.92
	Netherlands	*244,110*	*0.96*
165,000	CRH PLC 1.625% 05/05/2030	147,951	0.58
100,000	ING GROUP NV VAR 26/05/2031	96,159	0.38
	Spain	*384,952*	*1.51*
200,000	BANCO SANTANDER SA 0.30% 04/10/2026	186,310	0.73
200,000	KINGDOM OF SPAIN 2.80% 31/05/2026	198,642	0.78
Shares/Units of UCITS/UCIS		**22,145,131**	**86.90**
	Shares/Units in investment funds	**22,145,131**	**86.90**
	France	*553,146*	*2.17*
49	AMUNDI EURO LIQUIDITY SHORT TERM SRI EUR (ISIN FR0007435920)	553,146	2.17
	Germany	*1,376,786*	*5.40*
16,534	ISHARES DOW JONES GLOBAL TITANS UCITS ETF	1,376,786	5.40
	Ireland	*12,223,048*	*47.97*
1,019,738	IMPAX IRELAND PLC SICAV IMAPX ENVIRONMENTAL MARKETS FUND	2,931,063	11.50
71,234	KBI FUND ICAV KBI WATER FUND	3,778,393	14.84
61,605	KBI FUNDS ICAV KBI GLOBAL ENERGY TRANSITION FUND	1,565,876	6.14
21,875	VANECK UCTS PLC VANECK URANIUM AND NUCLEAR TECH ETF	594,453	2.33
79,475	WISDOM TREE ISSUER ICAV WT US QY DIVI GR UCITS ETF	3,353,263	13.16
	Luxembourg	*7,992,151*	*31.36*
1,181	AMUNDI FUNDS GLOBAL ECOLOGY ESG - I2 EUR (C)	3,087,926	12.11
16,193	CPR INVEST CLIMATE ACTION IC C SICAV	2,957,975	11.61
15,983	DWS INVEST SICAV DWS INVEST GLOBAL AGRIBUSINESS	1,946,250	7.64
Total securities portfolio		**24,413,053**	**95.80**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**29,244,479**	**93.79**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,987,147**	**6.37**
	Bonds	**1,987,147**	**6.37**
	France	*95,819*	*0.31*
100,000	CREDIT AGRICOLE SA 0.375% 21/10/2025	95,819	0.31
	Germany	*183,390*	*0.59*
200,000	BASF SE 0.25% 05/06/2027	183,390	0.59
	Italy	*530,210*	*1.70*
193,000	ENEL SPA VAR 24/11/2081	187,264	0.60
200,000	INTESA SANPAOLO SPA 1.00% 04/07/2024	199,966	0.64
147,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 15/07/2025	142,980	0.46
	Netherlands	*438,902*	*1.41*
275,000	CRH PLC 1.625% 05/05/2030	246,584	0.79
200,000	ING GROUP NV VAR 26/05/2031	192,318	0.62
	United States of America	*738,826*	*2.36*
144,000	JPMORGAN CHASE AND CO VAR 24/02/2028	132,432	0.42
284,000	MONDELEZ INTERNATIONAL INC 0.25% 17/03/2028	252,797	0.80
246,000	MORGAN STANLEY VAR 07/02/2031	204,980	0.66
161,000	NEW YORK LIFE GLOBAL FUNDING 0.25% 23/01/2027	148,617	0.48
Shares/Units of UCITS/UCIS		**27,257,332**	**87.42**
	Shares/Units in investment funds	**27,257,332**	**87.42**
	Germany	*1,171,526*	*3.76*
14,069	ISHARES DOW JONES GLOBAL TITANS UCITS ETF	1,171,526	3.76
	Ireland	*18,412,318*	*59.05*
66,132	GUINNESS ASSET MANAGEMENT FUND PLC - CLS Y EUR ACC PTG SHS	2,345,900	7.52
370,674	IMPAX IRELAND PLC SICAV IMAPX ENVIRONMENTAL MARKETS FUND	1,065,439	3.42
119,999	ISHARES IV EDGE MSCI USA VALUE FACTOR UCITS ETF	1,062,832	3.41
78,118	ISHARES IV PLC ISHARES MSCI INDIA UCITS ETF	729,757	2.34
40,873	KBI FUND ICAV KBI WATER FUND	2,167,986	6.95
30,418	KBI FUNDS ICAV KBI GLOBAL ENERGY TRANSITION FUND	773,162	2.48
103,454	POLAR CAPITAL FUNDS PLC SICAV	1,468,343	4.71
17,811	POLAR CAPITAL FUNDS PLC-I	1,317,635	4.23
27,343	POLAR GLOBAL TECHNOLOGY- CLASS I DIST	2,894,531	9.28
26,125	VANECK UCTS PLC VANECK URANIUM AND NUCLEAR TECH ETF	709,947	2.28
80,390	WISDOM TREE ISSUER ICAV WT US QY DIVI GR UCITS ETF	3,391,870	10.87
22,549	XTRACKERS IE PLC XTRACKERS MSCI WORLD TELECOM SER ETF	484,916	1.56
	Luxembourg	*7,673,488*	*24.61*
505	AMUNDI FUNDS GLOBAL ECOLOGY ESG - I2 EUR (C)	1,320,408	4.23
12,893	CPR INVEST SICAV GLOBAL LIFESTYLES	1,558,529	5.00
7,698	DWS INVEST SICAV DWS INVEST GLOBAL AGRIBUSINESS	937,385	3.01
47,187	FIDELITY FUNDS SICAV GLOBAL FINANCIAL SERVICES FUND	917,315	2.94
40,878	FIDELITY FUNDS SICAV GLOBAL TECHNOLOGY FUND	1,615,091	5.18
48,163	MULTI UNITS LUXEMBOURG - AMUNDI MSCI CHINA CLASS ACC	688,595	2.21
3,597	ROBECO CAPITAL GROWTH FUNDS SICAV NEW WORLDS FINANCIALS	636,165	2.04
Total securities portfolio		**29,244,479**	**93.79**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**27,039,764**	**94.69**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,904,157**	**6.67**
	Bonds	**1,904,157**	**6.67**
	Germany	*183,390*	*0.64*
200,000	BASF SE 0.25% 05/06/2027	183,390	0.64
	Italy	*536,189*	*1.88*
300,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2228373671)	282,405	0.99
276,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.00% 08/09/2027	253,784	0.89
	Netherlands	*464,906*	*1.63*
304,000	CRH PLC 1.625% 05/05/2030	272,588	0.96
200,000	ING GROUP NV VAR 26/05/2031	192,318	0.67
	Portugal	*190,378*	*0.67*
200,000	EDP ENERGIAS DE PORTUGAL 1.625% 15/04/2027	190,378	0.67
	United States of America	*529,294*	*1.85*
200,000	MONDELEZ INTERNATIONAL INC 0.25% 17/03/2028	178,026	0.62
200,000	MORGAN STANLEY VAR 07/02/2031	166,650	0.58
200,000	NEW YORK LIFE GLOBAL FUNDING 0.25% 23/01/2027	184,618	0.65
Shares/Units of UCITS/UCIS		**25,135,607**	**88.02**
	Shares/Units in investment funds	**25,135,607**	**88.02**
	Germany	*1,085,591*	*3.80*
13,037	ISHARES DOW JONES GLOBAL TITANS UCITS ETF	1,085,591	3.80
	Ireland	*16,957,816*	*59.38*
59,900	GUINNESS ASSET MANAGEMENT FUND PLC - CLS Y EUR ACC PTG SHS	2,124,837	7.44
339,935	IMPAX IRELAND PLC SICAV IMAPX ENVIRONMENTAL MARKETS FUND	977,084	3.42
112,586	ISHARES IV EDGE MSCI USA VALUE FACTOR UCITS ETF	997,175	3.49
73,406	ISHARES IV PLC ISHARES MSCI INDIA UCITS ETF	685,739	2.40
37,696	KBI FUND ICAV KBI WATER FUND	1,999,456	7.00
28,777	KBI FUNDS ICAV KBI GLOBAL ENERGY TRANSITION FUND	731,453	2.56
95,435	POLAR CAPITAL FUNDS PLC SICAV	1,354,526	4.74
16,429	POLAR CAPITAL FUNDS PLC-I	1,215,442	4.26
25,445	POLAR GLOBAL TECHNOLOGY- CLASS I DIST	2,693,659	9.43
23,801	VANECK UCTS PLC VANECK URANIUM AND NUCLEAR TECH ETF	646,792	2.27
73,101	WISDOM TREE ISSUER ICAV WT US QY DIVI GR UCITS ETF	3,084,327	10.80
20,801	XTRACKERS IE PLC XTRACKERS MSCI WORLD TELECOM SER ETF	447,326	1.57
	Luxembourg	*7,092,200*	*24.84*
473	AMUNDI FUNDS GLOBAL ECOLOGY ESG - I2 EUR (C)	1,236,731	4.33
11,895	CPR INVEST SICAV GLOBAL LIFESTYLES	1,437,834	5.04
7,027	DWS INVEST SICAV DWS INVEST GLOBAL AGRIBUSINESS	855,678	3.00
44,377	FIDELITY FUNDS SICAV GLOBAL FINANCIAL SERVICES FUND	862,689	3.02
38,482	FIDELITY FUNDS SICAV GLOBAL TECHNOLOGY FUND	1,520,419	5.32
42,904	MULTI UNITS LUXEMBOURG - AMUNDI MSCI CHINA CLASS ACC	613,406	2.15
3,197	ROBECO CAPITAL GROWTH FUNDS SICAV NEW WORLDS FINANCIALS	565,443	1.98
Total securities portfolio		**27,039,764**	**94.69**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**75,713,398**	**98.29**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**69,791,710**	**90.60**
	Shares	**61,592,575**	**79.96**
	Australia	*409,392*	*0.53*
1,978	COCHLEAR LIMITED	409,392	0.53
	Denmark	*1,902,850*	*2.47*
16,962	COLOPLAST B	1,902,850	2.47
	France	*3,452,672*	*4.48*
6,666	BIOMERIEUX SA	591,608	0.77
14,220	ESSILOR LUXOTTICA SA	2,861,064	3.71
	Germany	*2,443,473*	*3.17*
3,606	GERRESHEIMER AG	361,682	0.47
38,695	SIEMENS HEALTHINEERS AG	2,081,791	2.70
	Ireland	*3,388,349*	*4.40*
45,933	MEDTRONIC PLC	3,388,349	4.40
	Japan	*3,390,013*	*4.40*
13,100	HOYA CORP	1,421,305	1.84
42,300	OLYMPUS CORP	636,334	0.83
30,700	SYSMEX	461,386	0.60
56,600	TERUMO CORP	870,988	1.13
	Switzerland	*4,704,488*	*6.11*
32,213	ALCON INC	2,683,273	3.49
2,731	MEDACTA GROUP LTD	346,533	0.45
4,866	SONOVA HOLDING AG	1,402,629	1.82
2,354	STRAUMANN HOLDING LTD	272,053	0.35
	United Kingdom	*1,836,121*	*2.38*
15,485	LIVANOVA PLC	797,692	1.04
89,785	SMITH & NEPHEW	1,038,429	1.34
	United States of America	*40,065,217*	*52.02*
45,481	ABBOTT LABORATORIES	4,421,852	5.74
2,188	ALIGN TECHNOLOGY	495,988	0.64
25,740	ATRICURE	559,831	0.73
8,058	AXONICS MODULATION TECHNOLOGIES INC	505,960	0.66
8,055	BAXTER INTERNATIONAL INC	252,379	0.33
8,560	BECTON DICKINSON & CO	1,868,224	2.43
67,021	BOSTON SCIENTIFIC CORP	4,825,137	6.26
3,027	DANAHER CORP	711,426	0.92
26,640	DEXCOM INC	2,825,940	3.67
35,281	EDWARDS LIFESCIENCES	3,071,348	3.99
15,040	GE HEALTHCARE TECHNOLOGIES INC	1,100,899	1.43
4,764	GLAUKOS CORP	523,207	0.68
4,508	IDEXX LABS	2,063,690	2.68
18,421	INARI MEDICAL INC	836,701	1.09
5,177	INSPIRE MED SYSTEMS INC	641,769	0.83
6,422	INSULET CORP	1,224,539	1.59
14,443	INTUITIVE SURGICAL	5,992,952	7.78
8,313	MERIT MED SYS	664,342	0.86
3,566	PENUMBRA INC	592,387	0.77
1,866	RESMED	334,078	0.43
4,547	STERIS PLC	926,222	1.20
16,215	STRYKER CORP	5,134,788	6.67
952	THERMO FISHER SCIE	491,558	0.64
	Bonds	**8,199,135**	**10.64**
	Australia	*695,456*	*0.90*
800,000	APT INFRASTRUCTURE LIMITED 0.75% 15/03/2029	695,456	0.90
	Belgium	*449,450*	*0.58*
500,000	UCB SA 1.00% 30/03/2028	449,450	0.58
	Finland	*449,345*	*0.58*
500,000	NESTE CORPORATION 0.75% 25/03/2028	449,345	0.58
	France	*1,444,237*	*1.87*
500,000	ARVAL SERVICE LEASE SA 4.75% 22/05/2027	512,115	0.66
400,000	ORANO SA 2.75% 08/03/2028	382,972	0.50
600,000	VERALLIA SASU 1.625% 14/05/2028	549,150	0.71
	Germany	*369,420*	*0.48*
400,000	ALSTRIA OFFICE REIT AG 1.50% 23/06/2026	369,420	0.48
	Italy	*965,345*	*1.25*
500,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2228373671)	470,675	0.61
550,000	INTESA SANPAOLO SPA 0.75% 16/03/2028	494,670	0.64
	Japan	*493,175*	*0.64*
500,000	EAST JAPAN RAILWAY CO 3.245% 08/09/2030	493,175	0.64
	Netherlands	*1,923,366*	*2.51*
500,000	IBERDROLA INTERNATIONAL BV VAR PERPETUAL EUR (ISIN XS2244941063)	479,125	0.62
500,000	LSEG NETHERLAND BV 0.25% 06/04/2028	444,910	0.58
505,000	REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL EUR (ISIN XS2320533131)	479,821	0.63
500,000	SUEDZUCKER INTERNATIONAL FINANCE BV 5.125% 31/10/2027	519,510	0.68
	Portugal	*423,376*	*0.55*
400,000	CAIXA GERAL DE DEPOSITOS SA VAR 31/10/2028	423,376	0.55
	Spain	*985,965*	*1.28*
500,000	ABANCA CORPORACION BANCARIA SA VAR 14/09/2028	518,665	0.67
500,000	AMADEUS IT GROUP SA 1.875% 24/09/2028	467,300	0.61

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Shares/Units of UCITS/UCIS		**5,921,688**	**7.69**
	Shares/Units in investment funds	**5,921,688**	**7.69**
	France	*899,073*	*1.17*
4	BFT FRANCE OBLIGATIONS DURABLES ISR FCP EUR (ISIN FR001400C9X4)	449,723	0.59
44	BFT FRANCE OBLIGATIONS DURABLES ISR FCP EUR (ISIN FR001400C9Y2)	449,350	0.58
	Luxembourg	*5,022,615*	*6.52*
50,575	CPR INVEST SICAV SMART BETA CREDIT ESG	5,022,615	6.52
Total securities portfolio		**75,713,398**	**98.29**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**62,174,377**	**98.60**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**59,319,029**	**94.07**
	Shares	**48,095,165**	**76.27**
	Australia	*319,359*	*0.51*
1,543	COCHLEAR LIMITED	319,359	0.51
	Denmark	*1,478,349*	*2.34*
13,178	COLOPLAST B	1,478,349	2.34
	France	*2,751,764*	*4.36*
5,293	BIOMERIEUX SA	469,754	0.74
11,342	ESSILOR LUXOTTICA SA	2,282,010	3.62
	Germany	*1,927,591*	*3.06*
2,846	GERRESHEIMER AG	285,454	0.45
30,523	SIEMENS HEALTHINEERS AG	1,642,137	2.61
	Ireland	*2,627,551*	*4.17*
35,615	MEDTRONIC PLC	2,627,551	4.17
	Japan	*2,692,704*	*4.27*
10,900	HOYA CORP	1,182,613	1.87
32,500	OLYMPUS CORP	488,909	0.78
23,100	SYSMEX	347,167	0.55
43,800	TERUMO CORP	674,015	1.07
	Switzerland	*3,675,937*	*5.83*
25,016	ALCON INC	2,083,779	3.30
2,139	MEDACTA GROUP LTD	271,415	0.43
3,845	SONOVA HOLDING AG	1,108,325	1.76
1,838	STRAUMANN HOLDING LTD	212,418	0.34
	United Kingdom	*1,433,214*	*2.27*
12,002	LIVANOVA PLC	618,270	0.98
70,462	SMITH & NEPHEW	814,944	1.29
	United States of America	*31,188,696*	*49.46*
35,455	ABBOTT LABORATORIES	3,446,421	5.47
1,691	ALIGN TECHNOLOGY	383,325	0.61
20,045	ATRICURE	435,968	0.69
6,256	AXONICS MODULATION TECHNOLOGIES INC	392,813	0.62
6,078	BAXTER INTERNATIONAL INC	190,379	0.30
6,655	BECTON DICKINSON & CO	1,452,395	2.30
51,990	BOSTON SCIENTIFIC CORP	3,743,959	5.94
2,368	DANAHER CORP	556,764	0.88
20,836	DEXCOM INC	2,210,259	3.51
27,339	EDWARDS LIFESCIENCES	2,378,181	3.77
11,575	GE HEALTHCARE TECHNOLOGIES INC	847,267	1.34
3,688	GLAUKOS CORP	405,035	0.64
3,509	IDEXX LABS	1,606,364	2.55
14,349	INARI MEDICAL INC	651,747	1.03
4,028	INSPIRE MED SYSTEMS INC	499,258	0.79
5,025	INSULET CORP	958,161	1.52
11,287	INTUITIVE SURGICAL	4,683,407	7.43
6,474	MERIT MED SYS	517,376	0.82
2,782	PENUMBRA INC	462,486	0.73
1,450	RESMED	259,600	0.41
3,553	STERIS PLC	723,695	1.15
12,631	STRYKER CORP	4,002,321	6.35
738	THERMO FISHER SCIE	381,515	0.61
	Bonds	**11,223,864**	**17.80**
	Australia	*608,944*	*0.97*
700,000	APT INFRASTRUCTURE LIMITED 0.75% 15/03/2029	608,944	0.97
	Belgium	*270,318*	*0.43*
300,000	UCB SA 1.00% 30/03/2028	270,318	0.43
	Finland	*1,068,613*	*1.69*
500,000	NESTE CORPORATION 0.75% 25/03/2028	449,610	0.71
700,000	OP CORPORATE BANK PLC 0.375% 16/06/2028	619,003	0.98
	France	*2,803,629*	*4.44*
400,000	ARVAL SERVICE LEASE SA 4.75% 22/05/2027	410,028	0.65
400,000	CREDIT AGRICOLE ASSURANCES SA VAR 29/01/2048	373,280	0.59
500,000	ELECTRICITE DE FRANCE 3.875% 12/01/2027	501,540	0.80
500,000	ORANO SA 2.75% 08/03/2028	479,605	0.76
700,000	VEOLIA ENVIRONMENT SA VAR PERPETUAL EUR (ISIN FR00140007K5)	672,112	1.06
400,000	VERALLIA SASU 1.625% 14/05/2028	367,064	0.58
	Germany	*824,152*	*1.31*
400,000	ALSTRIA OFFICE REIT AG 1.50% 23/06/2026	370,012	0.59
500,000	VONOVIA SE 0.375% 16/06/2027	454,140	0.72
	Italy	*1,260,692*	*2.00*
800,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217)	720,728	1.14
600,000	INTESA SANPAOLO SPA 0.75% 16/03/2028	539,964	0.86
	Japan	*761,388*	*1.21*
400,000	ASAHI GROUP HOLDINGS LTD 0.336% 19/04/2027	366,536	0.58
400,000	EAST JAPAN RAILWAY CO 3.245% 08/09/2030	394,852	0.63
	Netherlands	*1,459,329*	*2.31*
600,000	REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL EUR (ISIN XS2320533131)	571,008	0.90
510,000	STELLANTIS NV 0.625% 30/03/2027	472,301	0.75
400,000	SUEDZUCKER INTERNATIONAL FINANCE BV 5.125% 31/10/2027	416,020	0.66
	Portugal	*529,575*	*0.84*
500,000	CAIXA GERAL DE DEPOSITOS SA VAR 31/10/2028	529,575	0.84
	Spain	*1,637,224*	*2.60*
400,000	ABANCA CORPORACION BANCARIA SA VAR 14/09/2028	415,232	0.66
600,000	AMADEUS IT GROUP SA 1.875% 24/09/2028	561,486	0.89

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
700,000	CAIXABANK SA VAR 18/06/2031	660,506	1.05
Shares/Units of UCITS/UCIS		**2,855,348**	**4.53**
	Shares/Units in investment funds	**2,855,348**	**4.53**
	France	*1,849,918*	*2.94*
170	BFT FRANCE OBLIGATIONS DURABLES ISR FCP EUR (ISIN FR001400C9Y2)	1,742,697	2.77
5	CPR MONETAIRE ISR I	107,221	0.17
	Luxembourg	*1,005,430*	*1.59*
10,124	CPR INVEST SICAV SMART BETA CREDIT ESG	1,005,430	1.59
Total securities portfolio		**62,174,377**	**98.60**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**11,047,112**	**98.70**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**10,222,043**	**91.33**
	Shares	**9,092,238**	**81.24**
	Canada	*39,929*	*0.36*
3,800	LUNDIN MINING	39,929	0.36
	Chile	*34,007*	*0.30*
887	SOC QUIM&MIN SP ADR	34,007	0.30
	China	*97,041*	*0.87*
3,500	BYD CO LTD-H	97,041	0.87
	France	*866,173*	*7.74*
2,523	COMPAGNIE DE SAINT-GOBAIN SA	183,220	1.64
6,778	ENGIE SA	90,385	0.81
2,135	ORANGE	19,971	0.18
1,177	SCHNEIDER ELECTRIC SA	264,000	2.35
3,766	VEOLIA ENVIRONNEMENT	105,147	0.94
2,068	VINCI SA	203,450	1.82
	Germany	*183,286*	*1.64*
494	BAYERISCHE MOTORENWERKE	43,660	0.39
5,259	VONOVIA SE NAMEN AKT REIT	139,626	1.25
	Ireland	*797,072*	*7.12*
785	ACCENTURE SHS CLASS A	221,873	1.98
3,487	CRH PLC	242,488	2.16
601	EATON CORP	177,580	1.59
378	LINDE PLC	155,131	1.39
	Italy	*140,134*	*1.25*
21,579	ENEL SPA	140,134	1.25
	Netherlands	*629,674*	*5.63*
48	ADYEN BV	53,434	0.48
311	ASML HOLDING N.V.	299,866	2.68
7,147	STELLANTIS NV	132,048	1.18
3,915	STMICROELECTRONICS NV	144,326	1.29
	Portugal	*60,865*	*0.54*
17,395	EDP - ENERGIAS DE PORTUGAL	60,865	0.54
	South Korea	*100,324*	*0.90*
1,816	SAMSUNG ELECTRONICS CO LTD	100,324	0.90
	Spain	*79,438*	*0.71*
6,557	IBERDROLA SA	79,438	0.71
	Sweden	*124,591*	*1.11*
4,720	ASSA ABLOY AB	124,591	1.11
	Taiwan	*279,117*	*2.49*
1,709	TAIWAN SEMICONDUCTOR-SP ADR	279,117	2.49
	United Kingdom	*576,915*	*5.15*
4,673	COMPASS GROUP PLC	119,050	1.06
1,497	INTERCONTINENTAL HOTELS GROUP PLC	147,007	1.31
12,534	SEGRO PLC REIT	132,783	1.19
8,437	SSE PLC	178,075	1.59
	United States of America	*5,083,672*	*45.43*
1,539	ADVANCED MICRO DEVICES INC	233,000	2.08
871	AGILENT TECHNOLOGIES INC	106,901	0.96
747	ALBEMARLE	65,900	0.59
964	ALPHABET INC	165,483	1.48
874	AMERICAN TOWER REDIT	158,767	1.42
1,858	APPLE INC	371,392	3.32
384	AUTODESK INC	88,165	0.79
1,585	BLOCK INC	94,338	0.84
79	BOOKING HOLDINGS INC	294,448	2.63
143	BROADCOM INC	213,249	1.91
300	CROWDSTRIKE HOLDINGS INC	107,835	0.96
140	EQUINIX INC COMMON STOCK REIT	99,252	0.89
551	HOME DEPOT INC	176,716	1.58
58	LAM RESEARCH CORP	58,161	0.52
201	MARRIOTT INTERNATIONAL-A	46,230	0.41
2,807	MARVELL TECHNOLOGY INC	184,645	1.65
1,676	MICROSOFT CORP	708,722	6.33
2,301	NEXTERA ENERGY INC	151,962	1.36
3,350	NVIDIA CORP	392,343	3.51
695	ON SEMICONDUCTOR	44,498	0.40
1,590	OTIS WORLDWIDE CORPORATION	142,762	1.28
1,262	OWENS CORNING	204,876	1.83
474	PALO ALTO NETWORKS INC	150,481	1.34
1,030	PROLOGIS REIT	106,859	0.95
1,031	T-MOBILE US INC	171,396	1.53
1,464	VERIZON COMMUNICATIONS INC	56,607	0.51
1,210	VISA INC-A	300,527	2.68
944	WASTE MANAGEMENT INC	188,157	1.68
	Bonds	**1,129,805**	**10.09**
	France	*280,666*	*2.51*
100,000	ORANO SA 2.75% 08/03/2028	95,743	0.86
100,000	SOCIETE GENERALE SA VAR 30/06/2031	93,398	0.83
100,000	VERALLIA SASU 1.625% 14/05/2028	91,525	0.82
	Germany	*99,544*	*0.89*
100,000	BERTELSMANN SE & CO 3.50% 29/05/2029	99,544	0.89
	Ireland	*90,589*	*0.81*
100,000	JOHNSON CONTROLS TYCO FI 0.375% 15/09/2027	90,589	0.81
	Italy	*181,766*	*1.62*
100,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217)	89,815	0.80
100,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.00% 08/09/2027	91,951	0.82

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
	Japan	*98,635*	*0.88*
100,000	EAST JAPAN RAILWAY CO 3.245% 08/09/2030	98,635	0.88
	Netherlands	*190,839*	*1.70*
100,000	IBERDROLA INTERNATIONAL BV VAR PERPETUAL EUR (ISIN XS2244941063)	95,825	0.85
100,000	REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL EUR (ISIN XS2320533131)	95,014	0.85
	Spain	*187,766*	*1.68*
100,000	AMADEUS IT GROUP SA 1.875% 24/09/2028	93,460	0.83
100,000	CAIXABANK SA VAR 18/06/2031	94,306	0.85
Shares/Units of UCITS/UCIS		**825,069**	**7.37**
	Shares/Units in investment funds	**825,069**	**7.37**
	France	*91,994*	*0.82*
9	BFT FRANCE OBLIGATIONS DURABLES ISR FCP EUR (ISIN FR001400C9Y2)	91,994	0.82
	Luxembourg	*733,075*	*6.55*
7,382	CPR INVEST SICAV SMART BETA CREDIT ESG	733,075	6.55
Total securities portfolio		**11,047,112**	**98.70**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**17,755,286**	**98.11**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**16,591,465**	**91.68**
	Shares	**13,952,978**	**77.10**
	Chile	*52,601*	*0.29*
1,375	SOC QUIM&MIN SP ADR	52,601	0.29
	China	*152,493*	*0.84*
5,500	BYD CO LTD-H	152,493	0.84
	France	*1,338,128*	*7.40*
3,923	COMPAGNIE DE SAINT-GOBAIN SA	284,888	1.57
10,323	ENGIE SA	137,657	0.76
3,277	ORANGE	30,653	0.17
1,817	SCHNEIDER ELECTRIC SA	407,553	2.26
5,840	VEOLIA ENVIRONNEMENT	163,053	0.90
3,195	VINCI SA	314,324	1.74
	Germany	*284,472*	*1.57*
759	BAYERISCHE MOTORENWERKE	67,080	0.37
8,188	VONOVIA SE NAMEN AKT REIT	217,392	1.20
	Ireland	*1,225,779*	*6.78*
1,214	ACCENTURE SHS CLASS A	343,307	1.90
5,388	CRH PLC	374,685	2.08
929	EATON CORP	273,859	1.51
570	LINDE PLC	233,928	1.29
	Italy	*212,555*	*1.17*
32,731	ENEL SPA	212,555	1.17
	Netherlands	*1,007,010*	*5.56*
74	ADYEN BV	82,377	0.46
232	AIRBUS BR BEARER SHS	29,756	0.16
483	ASML HOLDING N.V.	465,708	2.56
11,125	STELLANTIS NV	205,546	1.14
6,066	STMICROELECTRONICS NV	223,623	1.24
	Portugal	*93,497*	*0.52*
26,721	EDP - ENERGIAS DE PORTUGAL	93,497	0.52
	South Korea	*157,446*	*0.87*
2,850	SAMSUNG ELECTRONICS CO LTD	157,446	0.87
	Spain	*123,767*	*0.68*
10,216	IBERDROLA SA	123,767	0.68
	Sweden	*189,500*	*1.05*
7,179	ASSA ABLOY AB	189,500	1.05
	Taiwan	*431,601*	*2.38*
2,649	TAIWAN SEMICONDUCTOR-SP ADR	431,601	2.38
	United Kingdom	*903,437*	*4.99*
7,231	COMPASS GROUP PLC	184,218	1.02
2,376	INTERCONTINENTAL HOTELS GROUP PLC	233,326	1.29
19,784	SEGRO PLC REIT	209,589	1.16
13,091	SSE PLC	276,304	1.52
	United States of America	*7,780,692*	*43.00*
2,366	ADVANCED MICRO DEVICES INC	358,206	1.98
1,345	AGILENT TECHNOLOGIES INC	165,039	0.91
1,158	ALBEMARLE	101,878	0.56
1,492	ALPHABET INC	256,121	1.42
1,505	AMERICAN TOWER REDIT	273,491	1.51
2,524	APPLE INC	504,517	2.80
575	AUTODESK INC	132,018	0.73
797	BENTEY SYSTEMS INC	36,989	0.20
2,165	BLOCK INC	128,759	0.71
119	BOOKING HOLDINGS INC	443,536	2.45
219	BROADCOM INC	326,584	1.80
455	CROWDSTRIKE HOLDINGS INC	163,550	0.90
213	EQUINIX INC COMMON STOCK REIT	151,005	0.83
857	HOME DEPOT INC	274,560	1.52
89	LAM RESEARCH CORP	89,247	0.49
305	MARRIOTT INTERNATIONAL-A	70,149	0.39
4,346	MARVELL TECHNOLOGY INC	285,881	1.58
2,576	MICROSOFT CORP	1,089,300	6.03
3,582	NEXTERA ENERGY INC	236,728	1.31
5,155	NVIDIA CORP	603,737	3.35
1,078	ON SEMICONDUCTOR	69,020	0.38
2,423	OTIS WORLDWIDE CORPORATION	217,194	1.20
1,964	OWENS CORNING	319,133	1.76
730	PALO ALTO NETWORKS INC	231,754	1.28
1,596	PROLOGIS REIT	165,504	0.91
1,569	T-MOBILE US INC	260,834	1.44
2,267	VERIZON COMMUNICATIONS INC	87,634	0.48
1,823	VISA INC-A	452,301	2.50
1,435	WASTE MANAGEMENT INC	286,023	1.58
	Bonds	**2,638,487**	**14.58**
	Australia	*173,984*	*0.96*
200,000	APT INFRASTRUCTURE LIMITED 0.75% 15/03/2029	173,984	0.96
	Belgium	*90,106*	*0.50*
100,000	UCB SA 1.00% 30/03/2028	90,106	0.50
	France	*281,131*	*1.55*
100,000	ORANO SA 2.75% 08/03/2028	95,921	0.52
100,000	SOCIETE GENERALE SA VAR 30/06/2031	93,444	0.52
100,000	VERALLIA SASU 1.625% 14/05/2028	91,766	0.51
	Germany	*373,802*	*2.07*
100,000	ALSTRIA OFFICE REIT AG 1.50% 23/06/2026	92,503	0.51
100,000	BERTELSMANN SE & CO 3.50% 29/05/2029	99,643	0.55
200,000	VONOVIA SE 0.375% 16/06/2027	181,656	1.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
	Ireland	*90,620*	*0.50*
100,000	JOHNSON CONTROLS TYCO FI 0.375% 15/09/2027	90,620	0.50
	Italy	*407,140*	*2.25*
150,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217)	135,137	0.75
200,000	INTESA SANPAOLO SPA 0.75% 16/03/2028	179,988	0.99
100,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.00% 08/09/2027	92,015	0.51
	Japan	*98,713*	*0.55*
100,000	EAST JAPAN RAILWAY CO 3.245% 08/09/2030	98,713	0.55
	Netherlands	*486,373*	*2.68*
200,000	IBERDROLA INTERNATIONAL BV VAR PERPETUAL EUR (ISIN XS2244941063)	192,032	1.06
200,000	REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL EUR (ISIN XS2320533131)	190,336	1.05
100,000	SUEDZUCKER INTERNATIONAL FINANCE BV 5.125% 31/10/2027	104,005	0.57
	Portugal	*105,915*	*0.59*
100,000	CAIXA GERAL DE DEPOSITOS SA VAR 31/10/2028	105,915	0.59
	Spain	*292,524*	*1.62*
100,000	ABANCA CORPORACION BANCARIA SA VAR 14/09/2028	103,808	0.57
200,000	CAIXABANK SA VAR 18/06/2031	188,716	1.05
	United Kingdom	*103,980*	*0.57*
100,000	SMITH AND NEPHEW PLC 4.565% 11/10/2029	103,980	0.57
	United States of America	*134,199*	*0.74*
130,000	BOOKING HOLDING INC 4.25% 15/05/2029	134,199	0.74
Shares/Units of UCITS/UCIS		**1,163,821**	**6.43**
	Shares/Units in investment funds	**1,163,821**	**6.43**
	France	*158,975*	*0.88*
16	BFT FRANCE OBLIGATIONS DURABLES ISR FCP EUR (ISIN FR001400C9Y2)	158,975	0.88
	Luxembourg	*1,004,846*	*5.55*
10,118	CPR INVEST SICAV SMART BETA CREDIT ESG	1,004,846	5.55
Total securities portfolio		**17,755,286**	**98.11**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**39,386,608**	**95.61**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**38,454,507**	**93.35**
	Shares	**37,416,276**	**90.83**
	France	*1,807,981*	*4.39*
9,040	DANONE SA	516,003	1.25
1,635	LOREAL SA	670,432	1.63
871	LVMH MOET HENNESSY LOUIS VUITTON SE	621,546	1.51
	Germany	*1,846,644*	*4.48*
966	ALLIANZ SE-NOM	250,677	0.61
11,289	MERCEDES BENZ GROUP AG	728,931	1.77
4,991	SIEMENS AG-NOM	867,036	2.10
	Ireland	*1,034,728*	*2.51*
3,659	ACCENTURE SHS CLASS A	1,034,728	2.51
	Japan	*1,081,305*	*2.62*
15,200	NINTENDO CO LTD	754,350	1.83
42,800	PANASONIC HOLDINGS CORPORATION	326,955	0.79
	Luxembourg	*478,880*	*1.16*
1,645	SPOTIFY TECHNOLOGY SA	478,880	1.16
	South Korea	*1,325,699*	*3.22*
23,997	SAMSUNG ELECTRONICS CO LTD	1,325,699	3.22
	Switzerland	*1,255,251*	*3.05*
13,180	NESTLE SA	1,255,251	3.05
	United Kingdom	*1,175,921*	*2.85*
24,632	DIAGEO	723,257	1.75
56,118	HSBC HOLDINGS PLC	452,664	1.10
	United States of America	*27,409,867*	*66.55*
4,175	3 M	399,639	0.97
1,538	AIRBNB INC	217,738	0.53
12,334	ALPHABET INC	2,117,294	5.14
12,874	AMAZON.COM INC	2,343,566	5.70
8,023	APPLE INC	1,603,702	3.89
40,901	CISCO SYSTEMS INC	1,815,405	4.41
19,885	CITIGROUP INC	1,163,321	2.82
25,575	COCA-COLA CO	1,520,779	3.69
3,525	DEERE & CO	1,242,819	3.02
25,307	EBAY INC	1,267,534	3.08
1,910	GOLDMAN SACHS GROUP	808,215	1.96
12,136	INTL BUSINESS MACHINES CORP	1,955,348	4.75
3,872	JOHNSON & JOHNSON	529,923	1.29
9,508	JP MORGAN CHASE & CO	1,785,739	4.33
6,488	MORGAN STANLEY	584,480	1.42
860	NETFLIX INC	544,189	1.32
4,435	NIKE INC -B-	314,495	0.76
12,988	PAYPAL HOLDINGS INC	702,873	1.71
6,371	PEPSICO INC	981,910	2.38
10,082	UBER TECHNOLOGIES INC	685,962	1.67
9,795	UNITED PARCEL SERVICE-B	1,251,256	3.04
3,439	UNITEDHEALTH GROUP	1,603,712	3.89
2,341	VISA INC-A	580,821	1.41
14,924	WALT DISNEY CO/THE	1,389,147	3.37
	Bonds	**1,038,231**	**2.52**
	United States of America	*1,038,231*	*2.52*
1,112,700	UNITED STATES OF AMERICA VAR 31/07/2024	1,038,231	2.52
Money market instruments		**932,101**	**2.26**
	United States of America	*932,101*	*2.26*
1,000,000	USA T-BILLS 0% 05/07/2024	932,101	2.26
Total securities portfolio		**39,386,608**	**95.61**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**60,228,767**	**93.52**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**58,364,566**	**90.63**
	Shares	**58,364,566**	**90.63**
	France	*2,805,028*	*4.36*
13,962	DANONE SA	796,951	1.24
2,553	LOREAL SA	1,046,858	1.63
1,347	LVMH MOET HENNESSY LOUIS VUITTON SE	961,219	1.49
	Germany	*2,887,604*	*4.48*
1,525	ALLIANZ SE-NOM	395,738	0.61
17,628	MERCEDES BENZ GROUP AG	1,138,240	1.77
7,792	SIEMENS AG-NOM	1,353,626	2.10
	Ireland	*1,616,144*	*2.51*
5,715	ACCENTURE SHS CLASS A	1,616,144	2.51
	Japan	*1,681,142*	*2.61*
23,500	NINTENDO CO LTD	1,166,264	1.81
67,400	PANASONIC HOLDINGS CORPORATION	514,878	0.80
	Luxembourg	*747,577*	*1.16*
2,568	SPOTIFY TECHNOLOGY SA	747,577	1.16
	South Korea	*2,053,322*	*3.19*
37,168	SAMSUNG ELECTRONICS CO LTD	2,053,322	3.19
	Switzerland	*1,959,639*	*3.04*
20,576	NESTLE SA	1,959,639	3.04
	United Kingdom	*1,838,102*	*2.85*
38,873	DIAGEO	1,141,409	1.77
86,371	HSBC HOLDINGS PLC	696,693	1.08
	United States of America	*42,776,008*	*66.43*
6,520	3 M	624,107	0.97
2,426	AIRBNB INC	343,454	0.53
19,260	ALPHABET INC	3,306,234	5.14
20,103	AMAZON.COM INC	3,659,525	5.69
12,528	APPLE INC	2,504,197	3.89
63,870	CISCO SYSTEMS INC	2,834,892	4.40
31,051	CITIGROUP INC	1,816,560	2.82
39,936	COCA-COLA CO	2,374,734	3.69
5,488	DEERE & CO	1,934,920	3.00
39,518	EBAY INC	1,979,311	3.07
2,981	GOLDMAN SACHS GROUP	1,261,407	1.96
18,951	INTL BUSINESS MACHINES CORP	3,053,379	4.74
6,111	JOHNSON & JOHNSON	836,353	1.30
14,846	JP MORGAN CHASE & CO	2,788,291	4.33
9,981	MORGAN STANLEY	899,151	1.40
1,341	NETFLIX INC	848,556	1.32
6,800	NIKE INC -B-	482,202	0.75
20,280	PAYPAL HOLDINGS INC	1,097,495	1.70
9,948	PEPSICO INC	1,533,203	2.38
15,744	UBER TECHNOLOGIES INC	1,071,194	1.66
15,296	UNITED PARCEL SERVICE-B	1,953,977	3.03
5,383	UNITEDHEALTH GROUP	2,510,259	3.90
3,601	VISA INC-A	893,438	1.39
23,304	WALT DISNEY CO/THE	2,169,169	3.37
Money market instruments		**1,864,201**	**2.89**
	United States of America	*1,864,201*	*2.89*
2,000,000	USA T-BILLS 0% 05/07/2024	1,864,201	2.89
Total securities portfolio		**60,228,767**	**93.52**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**20,494,521**	**97.19**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**19,489,895**	**92.43**
	Shares	**15,296,811**	**72.54**
	Canada	*407,387*	*1.93*
10,400	LUNDIN MINING	109,280	0.52
3,000	ROYAL BANK OF CANADA	298,107	1.41
	China	*255,677*	*1.21*
31,000	PING AN INSURANCE GROUP CO-H	131,149	0.62
20,000	TSINGTAO BREWERY CO LTD-H	124,528	0.59
	Denmark	*295,556*	*1.40*
1,084	NOVO NORDISK AS	146,172	0.69
3,006	ORSTED SH	149,384	0.71
	France	*1,356,056*	*6.43*
920	AIR LIQUIDE	148,378	0.70
4,114	AXA SA	125,765	0.60
4,742	CIE GENERALE DES ETABLISSEMENTS MICHELIN SA	171,233	0.80
1,825	COMPAGNIE DE SAINT-GOBAIN SA	132,532	0.63
60	HERMES INTERNATIONAL	128,400	0.61
832	LEGRAND	77,076	0.37
180	LOREAL SA	73,809	0.35
1,665	RENAULT SA	79,654	0.38
1,807	SANOFI	162,521	0.77
2,128	SOCIETE GENERALE SA	46,646	0.22
1,652	TOTAL ENERGIES SE	102,969	0.49
3,835	VEOLIA ENVIRONNEMENT	107,073	0.51
	Germany	*910,828*	*4.32*
4,220	BASF SE	190,681	0.90
6,344	INFINEON TECHNOLOGIES AG-NOM	217,631	1.03
2,160	SIEMENS AG-NOM	375,235	1.79
4,794	VONOVIA SE NAMEN AKT REIT	127,281	0.60
	Ireland	*126,173*	*0.60*
3,033	SMURFIT KAPPA	126,173	0.60
	Japan	*405,265*	*1.92*
7,000	HITACHI LTD	146,211	0.69
13,300	MIZUHO FINANCIAL GROUP INC	259,054	1.23
	Netherlands	*1,036,406*	*4.92*
220	ASM INTERNATIONAL NV	156,596	0.74
1,044	BE SEMICONDUCTOR INDUSTRIES NV BESI	163,021	0.77
8,526	KONINKLIJKE AHOLD DELHAIZE	235,232	1.12
78,380	KONINKLIJKE KPN NV	280,600	1.34
6,042	PROSUS N V	200,957	0.95
	Norway	*120,308*	*0.57*
20,645	NORSK HYDRO ASA	120,308	0.57
	Portugal	*219,156*	*1.04*
62,634	EDP - ENERGIAS DE PORTUGAL	219,156	1.04
	South Korea	*491,436*	*2.33*
7,332	SAMSUNG ELECTRONICS CO LTD	405,051	1.92
360	SAMSUNG SDI	86,385	0.41
	Switzerland	*585,706*	*2.78*
1,270	CIE FINANCIERE RICHEMONT SA	184,951	0.88
1,654	DSM FIRMENICH LTD	174,662	0.83
444	LONZA GROUP AG N	226,093	1.07
	Taiwan	*420,461*	*1.99*
9,000	DELTA ELECTRONIC INDUSTRIAL INC	100,304	0.48
1,965	TAIWAN SEMICONDUCTOR-SP ADR	320,157	1.51
	United Kingdom	*1,093,254*	*5.18*
2,588	ANGLO AMERICAN PLC	76,372	0.36
1,359	ASTRAZENECA PLC	198,052	0.94
239,408	LLOYDS BANKING GROUP PLC	154,570	0.73
38,444	RENTOKIL INITIAL	209,121	0.99
28,124	SEGRO PLC REIT	297,941	1.41
5,600	SEVERN TRENT PLC	157,198	0.75
	United States of America	*7,573,142*	*35.92*
1,559	ABBVIE INC	246,923	1.17
320	ADOBE INC	164,961	0.78
1,413	AMERICAN WATER WORKS	169,481	0.80
533	AMGEN INC	155,407	0.74
6,461	AVANTOR INC	128,346	0.61
6,293	BAKER HUGHES REGISTERED SHS A	206,361	0.98
3,301	BOSTON SCIENTIFIC CORP	237,715	1.13
1,750	CHENIERE ENERGY INC	285,633	1.35
1,695	DELL TECHNOLOGIES INC	218,598	1.04
400	EQUINIX INC COMMON STOCK REIT	283,577	1.34
1,640	FREEPORT MCMORAN INC	74,797	0.35
241	HUBSPOT INC	133,222	0.63
14,440	HUNTINGTON BANCSHARES INC	177,039	0.84
335	INTUIT	206,332	0.98
458	INTUITIVE SURGICAL	190,042	0.90
1,093	IQVIA HOLDINGS INC	218,243	1.03
209	KLA CORPORATION	162,522	0.77
2,304	MERCK AND CO INC	277,512	1.32
2,660	MICROSOFT CORP	1,124,819	5.34
580	MOODY'S CORP	228,986	1.09
5,834	NVIDIA CORP	683,260	3.24
1,643	ORACLE CORP	217,595	1.03
538	PALO ALTO NETWORKS INC	170,800	0.81
603	PROGRESSIVE CORP	117,753	0.56
338	SERVICENOW INC	248,043	1.18
364	STRYKER CORP	115,339	0.55
348	SYNOPSYS INC	196,075	0.93
950	UNITED PARCEL SERVICE-B	121,357	0.58
5,228	VERIZON COMMUNICATIONS INC	202,096	0.96

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
1,156	VISA INC-A	286,813	1.36
1,623	WASTE MANAGEMENT INC	323,495	1.53
	Bonds	**4,193,084**	**19.89**
	Australia	*260,976*	*1.24*
300,000	APT INFRASTRUCTURE LIMITED 0.75% 15/03/2029	260,976	1.24
	Belgium	*180,212*	*0.85*
200,000	UCB SA 1.00% 30/03/2028	180,212	0.85
	France	*1,308,999*	*6.22*
200,000	BPCE SA 0.50% 15/09/2027	185,726	0.88
200,000	ORANO SA 2.75% 08/03/2028	191,842	0.91
300,000	SOCIETE GENERALE SA VAR 30/06/2031	280,332	1.34
300,000	UNIBAIL-RODAMCO SE 0.625% 04/05/2027	275,535	1.31
200,000	VEOLIA ENVIRONMENT SA VAR PERPETUAL EUR (ISIN FR00140007K5)	192,032	0.91
200,000	VERALLIA SASU 1.625% 14/05/2028	183,532	0.87
	Germany	*365,582*	*1.73*
200,000	INFINEON TECHNOLOGIES AG 1.625% 24/06/2029	183,926	0.87
200,000	VONOVIA SE 0.375% 16/06/2027	181,656	0.86
	Italy	*270,273*	*1.28*
300,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217)	270,273	1.28
	Japan	*183,268*	*0.87*
200,000	ASAHI GROUP HOLDINGS LTD 0.336% 19/04/2027	183,268	0.87
	Netherlands	*648,078*	*3.07*
300,000	ING GROUP NV VAR 09/06/2032	272,526	1.29
200,000	REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL EUR (ISIN XS2320533131)	190,336	0.90
200,000	STELLANTIS NV 0.625% 30/03/2027	185,216	0.88
	Portugal	*211,830*	*1.00*
200,000	CAIXA GERAL DE DEPOSITOS SA VAR 31/10/2028	211,830	1.00
	Spain	*574,848*	*2.73*
200,000	ABANCA CORPORACION BANCARIA SA VAR 14/09/2028	207,616	0.99
200,000	ABERTIS INFRAESTRUCTURAS SA 1.25% 07/02/2028	183,220	0.87
200,000	BANCO DE SABADELL SA VAR 16/06/2028	184,012	0.87
	United States of America	*189,018*	*0.90*
200,000	WORLEY US FINANCE SUB LIMITED 0.875% 09/06/2026	189,018	0.90
Shares/Units of UCITS/UCIS		**1,004,626**	**4.76**
	Shares/Units in investment funds	**1,004,626**	**4.76**
	Luxembourg	*1,004,626*	*4.76*
10,116	CPR INVEST SICAV SMART BETA CREDIT ESG	1,004,626	4.76
Total securities portfolio		**20,494,521**	**97.19**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**61,459,528**	**98.01**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**58,545,828**	**93.36**
	Shares	**43,156,908**	**68.82**
	Canada	*1,144,678*	*1.83*
29,500	LUNDIN MINING	309,976	0.49
8,400	ROYAL BANK OF CANADA	834,702	1.34
	China	*702,173*	*1.12*
86,500	PING AN INSURANCE GROUP CO-H	365,948	0.58
54,000	TSINGTAO BREWERY CO LTD-H	336,225	0.54
	Denmark	*836,363*	*1.33*
3,068	NOVO NORDISK AS	413,705	0.66
8,505	ORSTED SH	422,658	0.67
	France	*3,825,807*	*6.10*
2,604	AIR LIQUIDE	419,973	0.67
11,593	AXA SA	354,398	0.57
13,364	CIE GENERALE DES ETABLISSEMENTS MICHELIN SA	482,575	0.77
5,144	COMPAGNIE DE SAINT-GOBAIN SA	373,557	0.60
168	HERMES INTERNATIONAL	359,520	0.57
2,345	LEGRAND	217,241	0.35
508	LOREAL SA	208,305	0.33
4,711	RENAULT SA	225,374	0.36
5,112	SANOFI	459,774	0.73
5,997	SOCIETE GENERALE SA	131,454	0.21
4,655	TOTAL ENERGIES SE	290,146	0.46
10,870	VEOLIA ENVIRONNEMENT	303,490	0.48
	Germany	*2,577,692*	*4.11*
11,942	BASF SE	539,599	0.86
17,954	INFINEON TECHNOLOGIES AG-NOM	615,912	0.98
6,113	SIEMENS AG-NOM	1,061,951	1.70
13,568	VONOVIA SE NAMEN AKT REIT	360,230	0.57
	Ireland	*357,053*	*0.57*
8,583	SMURFIT KAPPA	357,053	0.57
	Japan	*1,129,222*	*1.80*
19,000	HITACHI LTD	396,858	0.63
37,600	MIZUHO FINANCIAL GROUP INC	732,364	1.17
	Netherlands	*2,924,431*	*4.66*
618	ASM INTERNATIONAL NV	439,892	0.70
2,936	BE SEMICONDUCTOR INDUSTRIES NV BESI	458,456	0.73
24,129	KONINKLIJKE AHOLD DELHAIZE	665,719	1.06
221,819	KONINKLIJKE KPN NV	794,112	1.27
17,025	PROSUS N V	566,252	0.90
	Norway	*340,481*	*0.54*
58,427	NORSK HYDRO ASA	340,481	0.54
	Portugal	*620,226*	*0.99*
177,258	EDP - ENERGIAS DE PORTUGAL	620,226	0.99
	South Korea	*1,390,541*	*2.22*
20,749	SAMSUNG ELECTRONICS CO LTD	1,146,265	1.83
1,018	SAMSUNG SDI	244,276	0.39
	Switzerland	*1,656,162*	*2.64*
3,594	CIE FINANCIERE RICHEMONT SA	523,398	0.83
4,680	DSM FIRMENICH LTD	494,208	0.79
1,254	LONZA GROUP AG N	638,556	1.02
	Taiwan	*1,167,829*	*1.86*
24,000	DELTA ELECTRONIC INDUSTRIAL INC	267,479	0.43
5,526	TAIWAN SEMICONDUCTOR-SP ADR	900,350	1.43
	United Kingdom	*3,089,414*	*4.93*
7,322	ANGLO AMERICAN PLC	216,072	0.34
3,846	ASTRAZENECA PLC	560,490	0.89
677,541	LLOYDS BANKING GROUP PLC	437,443	0.70
108,797	RENTOKIL INITIAL	591,817	0.95
79,592	SEGRO PLC REIT	843,186	1.35
15,689	SEVERN TRENT PLC	440,406	0.70
	United States of America	*21,394,836*	*34.12*
4,411	ABBVIE INC	698,640	1.11
904	ADOBE INC	466,014	0.74
3,999	AMERICAN WATER WORKS	479,656	0.76
1,509	AMGEN INC	439,979	0.70
18,277	AVANTOR INC	363,067	0.58
17,800	BAKER HUGHES REGISTERED SHS A	583,700	0.93
9,341	BOSTON SCIENTIFIC CORP	672,674	1.07
4,926	CHENIERE ENERGY INC	804,017	1.28
4,758	DELL TECHNOLOGIES INC	613,623	0.98
1,121	EQUINIX INC COMMON STOCK REIT	794,725	1.27
4,641	FREEPORT MCMORAN INC	211,665	0.34
682	HUBSPOT INC	377,001	0.60
40,847	HUNTINGTON BANCSHARES INC	500,797	0.80
946	INTUIT	582,658	0.93
1,294	INTUITIVE SURGICAL	536,930	0.86
3,093	IQVIA HOLDINGS INC	617,590	0.98
589	KLA CORPORATION	458,016	0.73
6,521	MERCK AND CO INC	785,441	1.25
7,480	MICROSOFT CORP	3,163,027	5.05
1,639	MOODY'S CORP	647,082	1.03
16,346	NVIDIA CORP	1,914,393	3.06
4,648	ORACLE CORP	615,570	0.98
1,523	PALO ALTO NETWORKS INC	483,509	0.77
1,706	PROGRESSIVE CORP	333,146	0.53
955	SERVICENOW INC	700,832	1.12
1,144	STRYKER CORP	362,493	0.58
983	SYNOPSYS INC	553,855	0.88
2,662	UNITED PARCEL SERVICE-B	340,055	0.54
14,696	VERIZON COMMUNICATIONS INC	568,095	0.91

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
3,270	VISA INC-A	811,314	1.29
4,592	WASTE MANAGEMENT INC	915,272	1.47
	Bonds	**15,388,920**	**24.54**
	Australia	*695,936*	*1.11*
800,000	APT INFRASTRUCTURE LIMITED 0.75% 15/03/2029	695,936	1.11
	Belgium	*720,848*	*1.15*
800,000	UCB SA 1.00% 30/03/2028	720,848	1.15
	France	*4,160,203*	*6.63*
800,000	CARMILA SAS 1.625% 30/05/2027	746,536	1.19
700,000	CREDIT AGRICOLE ASSURANCES SA VAR 29/01/2048	653,240	1.04
1,100,000	CREDIT MUTUEL ARKEA SACCV VAR 11/06/2029	993,608	1.59
500,000	MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE 0.625% 21/06/2027	453,010	0.72
700,000	ORANO SA 2.75% 08/03/2028	671,447	1.07
700,000	VERALLIA SASU 1.625% 14/05/2028	642,362	1.02
	Germany	*934,725*	*1.49*
300,000	BERTELSMANN SE & CO 3.50% 29/05/2029	298,929	0.48
700,000	VONOVIA SE 0.375% 16/06/2027	635,796	1.01
	Italy	*2,499,891*	*3.99*
600,000	ASSICURAZIONI GENERALI SPA VAR 08/06/2048	614,862	0.98
900,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217)	810,819	1.30
800,000	INTESA SANPAOLO SPA 0.75% 16/03/2028	719,952	1.15
385,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.00% 08/09/2027	354,258	0.56
	Japan	*853,022*	*1.36*
500,000	ASAHI GROUP HOLDINGS LTD 0.336% 19/04/2027	458,170	0.73
400,000	EAST JAPAN RAILWAY CO 3.245% 08/09/2030	394,852	0.63
	Netherlands	*2,727,181*	*4.35*
500,000	EASYJET FINCO BV 1.875% 03/03/2028	467,615	0.75
800,000	LSEG NETHERLAND BV 0.25% 06/04/2028	712,232	1.13
600,000	REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL EUR (ISIN XS2320533131)	571,008	0.91
400,000	STELLANTIS NV 0.75% 18/01/2029	352,296	0.56
600,000	SUEDZUCKER INTERNATIONAL FINANCE BV 5.125% 31/10/2027	624,030	1.00
	Portugal	*741,405*	*1.18*
700,000	CAIXA GERAL DE DEPOSITOS SA VAR 31/10/2028	741,405	1.18
	Spain	*1,642,789*	*2.62*
600,000	ABANCA CORPORACION BANCARIA SA VAR 14/09/2028	622,848	0.99
500,000	AMADEUS IT GROUP SA 1.875% 24/09/2028	467,905	0.75
600,000	BANCO DE SABADELL SA VAR 16/06/2028	552,036	0.88
	United States of America	*412,920*	*0.66*
400,000	BOOKING HOLDING INC 4.25% 15/05/2029	412,920	0.66

Quantity		Market Value	% of NaV
		EUR	
Shares/Units of UCITS/UCIS		**2,913,700**	**4.65**
	Shares/Units in investment funds	**2,913,700**	**4.65**
	France	*927,500*	*1.48*
49	BFT FRANCE OBLIGATIONS DURABLES ISR FCP EUR (ISIN FR001400C9Y2)	498,616	0.80
20	CPR MONETAIRE ISR I	428,884	0.68
	Luxembourg	*1,986,200*	*3.17*
20,000	CPR INVEST SICAV SMART BETA CREDIT ESG	1,986,200	3.17
Total securities portfolio		**61,459,528**	**98.01**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**201,161,723**	**96.01**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**191,865,101**	**91.57**
	Shares	**190,005,737**	**90.68**
	Canada	*2,096,572*	*1.00*
46,700	TECK RESOURCES B	2,096,572	1.00
	Cayman Islands	*4,231,213*	*2.02*
502,200	ALIBABA GROUP HOLDING LTD	4,231,213	2.02
	Curacao	*4,717,473*	*2.25*
106,959	SLB	4,717,473	2.25
	France	*2,993,956*	*1.43*
13,348	SCHNEIDER ELECTRIC SA	2,993,956	1.43
	Germany	*12,649,139*	*6.04*
175,056	DEUTSCHE TELEKOM AG-NOM	4,110,316	1.96
104,322	HENSOLDT AG	3,582,417	1.71
28,531	SIEMENS AG-NOM	4,956,406	2.37
	Ireland	*3,980,695*	*1.90*
5,023	ACCENTURE SHS CLASS A	1,420,453	0.68
8,685	EATON CORP	2,560,242	1.22
	Japan	*10,412,509*	*4.97*
9,600	HOYA CORP	1,041,567	0.50
118,700	MITSUBISHI ELECTRIC CORP	1,767,745	0.84
51,800	SONY GROUP CORPORATION	4,098,290	1.96
177,200	SUBARU CORP	3,504,907	1.67
	South Korea	*3,906,162*	*1.86*
70,707	SAMSUNG ELECTRONICS CO LTD	3,906,162	1.86
	Taiwan	*3,917,438*	*1.87*
141,000	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	3,917,438	1.87
	United States of America	*141,100,580*	*67.34*
3,330	ADOBE INC	1,716,624	0.82
37,772	ADVANCED MICRO DEVICES INC	5,718,577	2.73
71,481	ALPHABET INC	12,270,656	5.85
60,753	AMAZON.COM INC	11,059,399	5.27
27,710	AMERICAN TOWER REDIT	5,035,502	2.40
48,342	AMPHENOL CORPORATION-A	3,053,203	1.46
37,138	APPLE INC	7,423,442	3.54
9,807	AUTODESK INC	2,251,652	1.07
105,598	BAKER HUGHES REGISTERED SHS A	3,462,787	1.65
35,642	BOSTON SCIENTIFIC CORP	2,566,690	1.22
57,364	CARRIER GLOBAL CORPORATIONS	3,414,275	1.63
181,844	CISCO SYSTEMS INC	8,071,210	3.85
14,964	DEERE & CO	5,275,901	2.52
14,062	DIGITAL REALTY TRUST REIT	2,001,022	0.96
35,322	EMERSON ELECTRIC CO	3,629,259	1.73
5,358	INSULET CORP	1,021,657	0.49
49,263	INTL BUSINESS MACHINES CORP	7,937,238	3.79
3,310	INTUITIVE SURGICAL	1,373,445	0.66
41,599	KEYSIGHT TECHNOLOGIES SHS WI INC	5,364,883	2.56
1,312	LAM RESEARCH CORP	1,315,648	0.63
8,968	META PLATFORMS INC	4,308,071	2.06
21,768	MICROCHIP TECHNOLOGY INC	1,859,445	0.89
15,697	MKS INSTRUMENTS INC	1,957,749	0.93
4,407	MONGODB INC	1,019,768	0.49
53,108	ORACLE CORP	7,033,496	3.36
10,702	PALO ALTO NETWORKS INC	3,397,579	1.62
65,864	PURE STORAGE INC - CLASS A	4,025,278	1.92
16,457	QUALCOMM INC	3,077,501	1.47
11,897	RESMED	2,129,971	1.02
17,512	ROCKWELL AUTOMATION INC	4,465,785	2.13
1,860	SERVICENOW INC	1,364,972	0.65
23,161	TEXAS INSTRUMENTS	4,243,212	2.03
47,582	UBER TECHNOLOGIES INC	3,237,396	1.55
39,276	UNITED PARCEL SERVICE-B	5,017,287	2.39
	Bonds	**1,859,364**	**0.89**
	United States of America	*1,859,364*	*0.89*
2,000,000	USA T-BONDS 2.375% 15/08/2024	1,859,364	0.89
Money market instruments		**9,296,622**	**4.44**
	United States of America	*9,296,622*	*4.44*
10,000,000	USA T-BILLS 0% 23/07/2024	9,296,622	4.44
Total securities portfolio		**201,161,723**	**96.01**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**132,989,659**	**99.59**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**126,944,001**	**95.06**
	Shares	**115,153,443**	**86.23**
	Canada	*1,270,514*	*0.95*
28,300	TECK RESOURCES B	1,270,514	0.95
	Cayman Islands	*2,565,521*	*1.92*
304,500	ALIBABA GROUP HOLDING LTD	2,565,521	1.92
	Curacao	*2,859,708*	*2.14*
64,838	SLB	2,859,708	2.14
	France	*1,814,811*	*1.36*
8,091	SCHNEIDER ELECTRIC SA	1,814,811	1.36
	Germany	*7,667,997*	*5.74*
106,119	DEUTSCHE TELEKOM AG-NOM	2,491,674	1.87
63,240	HENSOLDT AG	2,171,662	1.63
17,296	SIEMENS AG-NOM	3,004,661	2.24
	Ireland	*2,401,281*	*1.80*
3,003	ACCENTURE SHS CLASS A	849,218	0.64
5,265	EATON CORP	1,552,063	1.16
	Japan	*6,310,141*	*4.73*
5,800	HOYA CORP	629,280	0.47
72,000	MITSUBISHI ELECTRIC CORP	1,072,263	0.80
31,400	SONY GROUP CORPORATION	2,484,292	1.87
107,400	SUBARU CORP	2,124,306	1.59
	South Korea	*2,367,939*	*1.77*
42,863	SAMSUNG ELECTRONICS CO LTD	2,367,939	1.77
	Taiwan	*2,361,576*	*1.77*
85,000	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	2,361,576	1.77
	United States of America	*85,533,955*	*64.05*
2,019	ADOBE INC	1,040,800	0.78
22,897	ADVANCED MICRO DEVICES INC	3,466,543	2.60
43,332	ALPHABET INC	7,438,507	5.56
36,829	AMAZON.COM INC	6,704,303	5.01
16,797	AMERICAN TOWER REDIT	3,052,376	2.29
29,306	AMPHENOL CORPORATION-A	1,850,920	1.39
22,513	APPLE INC	4,500,079	3.37
5,944	AUTODESK INC	1,364,721	1.02
64,014	BAKER HUGHES REGISTERED SHS A	2,099,157	1.57
21,606	BOSTON SCIENTIFIC CORP	1,555,914	1.17
34,775	CARRIER GLOBAL CORPORATIONS	2,069,790	1.55
110,234	CISCO SYSTEMS INC	4,892,775	3.66
9,071	DEERE & CO	3,198,189	2.39
8,524	DIGITAL REALTY TRUST REIT	1,212,965	0.91
21,412	EMERSON ELECTRIC CO	2,200,037	1.65
3,247	INSULET CORP	619,134	0.46
29,864	INTL BUSINESS MACHINES CORP	4,811,678	3.60
2,007	INTUITIVE SURGICAL	832,781	0.62
25,218	KEYSIGHT TECHNOLOGIES SHS WI INC	3,252,281	2.44
795	LAM RESEARCH CORP	797,211	0.60
5,436	META PLATFORMS INC	2,611,360	1.96
13,196	MICROCHIP TECHNOLOGY INC	1,127,216	0.84
9,516	MKS INSTRUMENTS INC	1,186,847	0.89
2,671	MONGODB INC	618,062	0.46
32,194	ORACLE CORP	4,263,696	3.19
6,487	PALO ALTO NETWORKS INC	2,059,437	1.54
39,927	PURE STORAGE INC - CLASS A	2,440,139	1.83
9,976	QUALCOMM INC	1,865,538	1.40
7,212	RESMED	1,291,195	0.97
10,615	ROCKWELL AUTOMATION INC	2,706,961	2.03
1,127	SERVICENOW INC	827,056	0.62
14,040	TEXAS INSTRUMENTS	2,572,199	1.93
28,844	UBER TECHNOLOGIES INC	1,962,495	1.47
23,810	UNITED PARCEL SERVICE-B	3,041,593	2.28
	Bonds	**11,790,558**	**8.83**
	Canada	*752,987*	*0.56*
808,000	ROYAL BANK OF CANADA 2.55% 16/07/2024	752,987	0.56
	Chile	*705,571*	*0.53*
768,000	BANCO SANTANDER CHILE 2.70% 144A 10/01/2025	705,571	0.53
	France	*2,628,128*	*1.97*
1,475,000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.998% 144A 04/02/2025	1,338,792	1.00
1,400,000	BPCE SA 4.50% 144A 15/03/2025	1,289,336	0.97
	Ireland	*1,357,495*	*1.02*
1,475,000	AERCAP IRELAND CAPITAL DAC 1.65% 29/10/2024	1,357,495	1.02
	Japan	*2,050,930*	*1.54*
531,000	NOMURA HOLDINGS INC 2.648% 16/01/2025	487,207	0.36
688,000	SUMITOMO MITSUI FINANCIAL CORP INC 1.474% 08/07/2025	616,520	0.47
565,000	SUMITOMO MITSUI FINANCIAL CORP INC 2.448% 27/09/2024	523,190	0.39
455,000	SUMITOMO MITSUI FINANCIAL CORP INC 2.696% 16/07/2024	424,013	0.32
	Netherlands	*908,235*	*0.68*
975,000	COOPERATIEVE RABOBANK UA 2.625% 144A 22/07/2024	908,235	0.68
	United States of America	*3,387,212*	*2.53*
300,000	ATHENE GLOBAL FUNDING VAR 144A 19/08/2024	280,134	0.21
479,000	ATHENE GLOBAL FUNDING 2.50% 144A 14/01/2025	439,245	0.33
673,000	CITIGROUP INC USA 3.875% 26/03/2025	619,261	0.46
663,000	CITIGROUP INC USA 4.40% 10/06/2025	610,115	0.46

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
1,040,000	PENSKE TRUCK LEASING CO LP 2.70% 144A 01/11/2024	960,401	0.71
519,000	PRINCIPAL LIFE GLOBAL FUNDING II 2.25% 144A 21/11/2024	478,056	0.36
Money market instruments		**6,045,658**	**4.53**
	United States of America	*6,045,658*	*4.53*
1,000,000	USA T-BILLS 0% 02/07/2024	932,516	0.70
5,500,000	USA T-BILLS 0% 23/07/2024	5,113,142	3.83
Total securities portfolio		**132,989,659**	**99.59**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**592,574,096**	**100.15**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**592,574,096**	**100.15**
	Shares	**413,024,461**	**69.81**
	Austria	*12,440,344*	*2.10*
13,790	ANDRITZ AG	797,752	0.13
158,080	VERBUND A	11,642,592	1.97
	Belgium	*12,090,639*	*2.04*
119,468	ELIA TRANSMISSION BELGIUM NV	10,447,477	1.76
4,862	RECTICEL	60,386	0.01
15,219	VGP SA	1,582,776	0.27
	Denmark	*14,880,146*	*2.51*
260,427	NOVONESIS A/S	14,880,146	2.51
	Faroe Islands	*2,176,454*	*0.37*
45,824	BAKKAFROST	2,176,454	0.37
	Finland	*16,527,589*	*2.79*
338,435	CITYCON OYJ	1,336,818	0.23
34,416	KEMPOWER OYJ	771,607	0.13
312,848	KONE B	14,419,164	2.43
	France	*101,412,407*	*17.15*
559,580	ALSTOM	8,785,406	1.48
402,899	BOUYGUES	12,074,883	2.04
370,831	DASSAULT SYSTEMES SE	13,090,334	2.21
89,945	GECINA ACT	7,730,773	1.31
897,675	GETLINK SE	13,869,079	2.34
153,546	LEGRAND	14,224,501	2.41
181,186	MERCIALYS	1,871,651	0.32
215,846	NEOEN SPA	8,128,760	1.37
430,730	SPIE SA	14,550,060	2.47
96,395	UNIBAIL RODAMCO SE REITS	7,086,960	1.20
	Germany	*24,700,374*	*4.17*
67,120	HOCHTIEF	7,128,144	1.20
80,618	PNE WIND AG	1,094,792	0.19
86,943	SAP SE	16,477,438	2.78
	Ireland	*4,501,053*	*0.76*
2,826,828	CAIRN HOMES PLC	4,501,053	0.76
	Italy	*8,176,595*	*1.38*
541,138	ACEA SPA	8,176,595	1.38
	Luxembourg	*3,954,981*	*0.67*
84,962	EUROFINS SCIENTIFIC SE	3,954,981	0.67
	Netherlands	*29,631,483*	*5.01*
91,085	ALFEN NV	1,572,127	0.27
186,882	ARCADIS NV	11,054,070	1.87
69,670	EUROCOMMERCIAL PROPERTIES NV REIT	1,567,575	0.26
412,773	FERROVIAL SE	15,437,711	2.61
	Norway	*30,411,181*	*5.14*
229,156	AUSTEVOLL SEAFOOD	1,662,719	0.28
410,558	CRAYON GROUP HOLDING ASA	4,497,196	0.76
248,684	GREIG SEAFOOD	1,367,473	0.23
860,828	MOWI ASA	13,404,823	2.27
192,472	SALMAR ASA	9,478,970	1.60
	Portugal	*14,175,138*	*2.40*
2,147,309	ALTRI SGPS	11,563,259	1.95
187,933	CORTICEIRA AMORIM SGPS SA	1,693,276	0.29
110,409	GREENVOLT ENERGIAS RENEVAVEIS SA	918,603	0.16
	Spain	*34,483,901*	*5.83*
54,995	ACCIONA SA	6,065,949	1.03
53,455	ACS	2,153,167	0.36
28,297	CONSTRUCCION Y AUXILIAR DE FERROCARRILES SA	993,225	0.17
417,958	CORPORACION ACCIONA ENERGIAS RENOVABLES SA	8,037,331	1.36
893,832	EDP RENOVAVEIS	11,664,507	1.97
689,388	GRUPO EMPRESARIAL ENCE	2,359,086	0.40
63,097	LAR ESPANA	430,953	0.07
140,455	NEINOR HOMES	1,755,688	0.30
254,725	TALGO SA	1,023,995	0.17
	Sweden	*11,505,493*	*1.94*
491,919	FABEGE AB	3,668,806	0.62
161,540	HOLMEN AB	5,937,840	1.00
148,225	SWECO AB	1,898,847	0.32
	Switzerland	*23,420,434*	*3.96*
93,084	IMPLENIA	3,107,472	0.53
153,005	LANDIS GYR HOLDINGS LTD	11,534,357	1.95
33,219	MOBIMO HOLDING AG	8,778,605	1.48
	United Kingdom	*68,536,249*	*11.59*
946,982	FIRSTGROUP	1,768,087	0.30
448,249	GREAT PORTLAND ESTATES PLC REIT	1,773,752	0.30
244,200	INTERTEK GROUP	13,807,806	2.33
500,970	KIER GROUP	782,313	0.13
1,137,939	LAND SECURITIES GROUP PLC R E I T	8,314,598	1.41
168,122	MOBICO GROUP PLC	101,228	0.02
1,890,199	PENNON GROUP PLC	12,785,624	2.16
515,793	SEVERN TRENT PLC	14,478,827	2.45
1,270,482	UNITED UTILITIES GROUP PLC	14,724,014	2.49
	Bonds	**179,532,030**	**30.34**
	Austria	*12,875,313*	*2.18*
15,625,000	AUSTRIA 0% 20/02/2031	12,875,313	2.18
	Belgium	*5,301,249*	*0.90*
1,100,000	BELFIUS BANQUE SA/NV 0.375% 08/06/2027	1,001,649	0.17
6,000,000	EUROPEAN UNION 0.25% 22/04/2036	4,299,600	0.73

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
	Denmark	*3,411,020*	*0.58*
1,000,000	DANSKE BANK AS VAR 09/06/2029	889,970	0.15
1,000,000	NYKREDIT REALKREDIT AS 0.75% 20/01/2027	931,490	0.16
2,000,000	ORSTED VAR 18/02/3021	1,589,560	0.27
	Finland	*11,779,938*	*1.99*
14,074,000	FINLAND 0% 15/09/2030	11,779,938	1.99
	France	*33,985,255*	*5.73*
1,000,000	AIR LIQUIDE FINANCE 0.375% 27/05/2031	819,110	0.14
1,000,000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625% 03/11/2028	873,690	0.15
1,000,000	CREDIT AGRICOLE SA 0.375% 20/04/2028	884,710	0.15
1,500,000	ENGIE SA 0.375% 26/10/2029	1,273,140	0.22
1,400,000	ENGIE SA 1.75% 27/03/2028	1,313,158	0.22
1,500,000	FIRMENICH PRODUCTIONS 1.75% 30/04/2030	1,365,510	0.23
18,180,046	FRANCE OAT 0% 25/11/2031	14,512,221	2.44
8,404,705	FRANCE OAT 0.50% 25/05/2029	7,453,545	1.25
1,000,000	GROUPAMA ASSURANCES MUTUELLES SA 0.75% 07/07/2028	880,780	0.15
1,600,000	LEGRAND SA 0.375% 06/10/2031	1,298,576	0.22
1,000,000	ORANGE SA 0% 29/06/2026	934,140	0.16
2,000,000	PERNOD RICARD SA 0.125% 04/10/2029	1,686,020	0.28
700,000	TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS1195202822)	690,655	0.12
	Germany	*17,377,071*	*2.94*
2,800,000	ALLIANZ SE VAR PERPETUAL EUR (ISIN DE000A289FK7)	2,180,164	0.37
1,000,000	BASF SE 0.25% 05/06/2027	917,680	0.16
1,800,000	BAYER AG 1.125% 06/01/2030	1,552,770	0.26
1,050,000	DEUTSCHE BAHN FINANCE GMBH 0.35% 29/09/2031	862,134	0.15
1,500,000	E ON SE 0.60% 01/10/2032	1,199,220	0.20
4,000,000	EVONIK INDUSTRIES AG VAR 02/09/2081	3,687,560	0.62
7,312,000	KREDITANSTALT FUER WIEDERAUFBAU KFW 0% 17/09/2030	6,125,774	1.04
900,000	MERCK KGAA VAR 09/09/2080	851,769	0.14
	Ireland	*8,669,967*	*1.47*
1,000,000	AIB GROUP PLC VAR 17/11/2027	924,630	0.16
7,509,380	IRELAND 0% 18/10/2031	6,132,159	1.04
2,100,000	LINDE PLC 0.375% 30/09/2033	1,613,178	0.27
	Italy	*36,647,483*	*6.18*
2,000,000	A2A SPA 1.00% 02/11/2033	1,528,700	0.26
1,800,000	HERA SPA 1.00% 25/04/2034	1,356,408	0.23
1,500,000	INFRASTRUTTURE WIRELESS ITALINAE SPA 1.75% 19/04/2031	1,331,265	0.23
1,500,000	ITALGAS SPA 0% 16/02/2028	1,328,370	0.22
8,448,000	ITALY BTP 0.60% 01/08/2031	6,821,760	1.14
6,023,000	ITALY BTP 1.80% 01/03/2041	4,218,148	0.71
10,000,000	ITALY BTPI 0.40% 15/05/2030	11,167,975	1.88
1,723,000	ITALY CCT FRN 15/01/2025	1,739,989	0.29
2,800,000	SNAM SPA 0.625% 30/06/2031	2,280,432	0.39
1,800,000	SNAM SPA 0.75% 17/06/2030	1,517,184	0.26
2,800,000	TERNA RETE ELETTRICA NAZIONALE 0.375% 23/06/2029	2,403,772	0.41
1,000,000	UNICREDIT SPA VAR 15/01/2032	953,480	0.16
	Luxembourg	*5,787,016*	*0.98*
1,600,000	BECTON DICKINSON EURO FINANCE SARL 0.334% 13/08/2028	1,402,784	0.24
2,200,000	EUROFINS SCIENTIFIC BONDS 0.875% 19/05/2031	1,724,932	0.29
1,000,000	NESTLE FINANCE INTERNATIONAL LTD 0% 14/06/2026	941,320	0.16
2,000,000	SELP FINANCE S.A.R.L 0.875% 27/05/2029	1,717,980	0.29
	Netherlands	*9,106,430*	*1.54*
1,400,000	BRENNTAG FINANCE BV 0.50% 06/10/2029	1,189,958	0.20
1,500,000	CRH PLC 1.625% 05/05/2030	1,345,980	0.23
2,000,000	DANFOSS FINANCE I BV 0.375% 28/10/2028	1,742,620	0.30
1,000,000	DIAGEO CAPITAL BV 0.125% 28/09/2028	878,130	0.15
1,000,000	ENEL FINANCE INTERNATIONAL NV 0% 17/06/2027	908,870	0.15
1,400,000	LEASEPLAN CORPORATION NV 0.25% 07/09/2026	1,303,932	0.22
1,000,000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 0.25% REGS 09/09/2029	854,590	0.14
1,000,000	SWISSCOM FINANCE BV 0.375% 14/11/2028	882,350	0.15
	Norway	*1,125,744*	*0.19*
1,200,000	SANTANDER CONSUMER BANK AS 0.125% 14/04/2026	1,125,744	0.19
	Portugal	*2,802,840*	*0.47*
1,700,000	EDP ENERGIAS DE PORTUGAL VAR 14/03/2082	1,564,629	0.26
1,300,000	EDP ENERGIAS DE PORTUGAL 1.625% 15/04/2027	1,238,211	0.21
	Slovenia	*6,185,260*	*1.05*
7,600,000	SLOVENIA 0.125% 01/07/2031	6,185,260	1.05
	Spain	*9,897,411*	*1.67*
1,600,000	INMOBILIARIA COLONIAL SOCIMI SA 0.75% 22/06/2029	1,391,312	0.24
10,411,000	SPAIN 0.10% 30/04/2031	8,506,099	1.43
	Sweden	*5,240,181*	*0.89*
1,500,000	ESSITY AB 0.25% 08/02/2031	1,296,525	0.22
1,000,000	SKANDINAVISKA ENSKILDA BANKEN AB 0.375% 21/06/2028	882,820	0.15
2,000,000	SVENSKA HANDELSBANKEN AB 0.05% 06/09/2028	1,750,380	0.30
1,400,000	VOLVO TREASURY AB 0% 18/05/2026	1,310,456	0.22
	United Kingdom	*3,109,468*	*0.53*
1,900,000	BARCLAYS PLC VAR 09/08/2029	1,664,818	0.29
1,500,000	VODAFONE GROUP PLC VAR 27/08/2080	1,444,650	0.24
	United States of America	*6,230,384*	*1.05*
1,000,000	BANK OF AMERICA CORP VAR 08/08/2029	887,730	0.15
1,200,000	COMCAST CORP 0% 14/09/2026	1,113,804	0.19
1,000,000	COMCAST CORP 0.25% 20/05/2027	915,880	0.15

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Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
1,000,000	GOLDMAN SACHS GROUP INC VAR 23/09/2027	1,014,100	0.17
1,000,000	MORGAN STANLEY VAR 29/10/2027	928,890	0.16
1,500,000	WELLS FARGO AND CO VAR 04/05/2030	1,369,980	0.23
	Warrants, Rights	**17,605**	**0.00**
	Finland	-	*0.00*
2,422	UPONOR OYJ RIGHTS	-	0.00
	United Kingdom	*17,605*	*0.00*
13,327	GREAT PORTLAND ESTATES PLC REIT RIGHT	17,605	0.00
Total securities portfolio		**592,574,096**	**100.15**

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Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**359,616,823**	**99.75**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**357,996,723**	**99.30**
	Shares	**233,434,964**	**64.75**
	Austria	*7,030,274*	*1.95*
7,793	ANDRITZ AG	450,825	0.13
89,334	VERBUND A	6,579,449	1.82
	Belgium	*6,832,617*	*1.90*
67,514	ELIA TRANSMISSION BELGIUM NV	5,904,099	1.64
2,747	RECTICEL	34,118	0.01
8,600	VGP SA	894,400	0.25
	Denmark	*8,409,039*	*2.33*
147,172	NOVONESIS A/S	8,409,039	2.33
	Faroe Islands	*1,229,955*	*0.34*
25,896	BAKKAFROST	1,229,955	0.34
	Finland	*9,340,085*	*2.59*
191,257	CITYCON OYJ	755,465	0.21
19,449	KEMPOWER OYJ	436,047	0.12
176,797	KONE B	8,148,573	2.26
	France	*57,336,906*	*15.91*
316,231	ALSTOM	4,964,827	1.38
227,687	BOUYGUES	6,823,779	1.89
209,564	DASSAULT SYSTEMES SE	7,397,609	2.05
50,830	GECINA ACT	4,368,839	1.21
507,295	GETLINK SE	7,837,708	2.17
86,772	LEGRAND	8,038,558	2.24
102,392	MERCIALYS	1,057,709	0.29
122,685	NEOEN SPA	4,620,317	1.28
243,415	SPIE SA	8,222,558	2.29
54,475	UNIBAIL RODAMCO SE REITS	4,005,002	1.11
	Germany	*13,958,650*	*3.87*
37,931	HOCHTIEF	4,028,272	1.12
45,559	PNE WIND AG	618,691	0.17
49,133	SAP SE	9,311,687	2.58
	Ireland	*2,543,643*	*0.71*
1,597,502	CAIRN HOMES PLC	2,543,643	0.71
	Italy	*4,620,759*	*1.28*
305,808	ACEA SPA	4,620,759	1.28
	Luxembourg	*2,235,052*	*0.62*
48,014	EUROFINS SCIENTIFIC SE	2,235,052	0.62
	Netherlands	*16,745,388*	*4.64*
51,474	ALFEN NV	888,441	0.25
105,611	ARCADIS NV	6,246,891	1.73
39,372	EUROCOMMERCIAL PROPERTIES NV REIT	885,870	0.25
233,267	FERROVIAL SE	8,724,186	2.41
	Norway	*17,185,997*	*4.77*
129,501	AUSTEVOLL SEAFOOD	939,638	0.26
232,015	CRAYON GROUP HOLDING ASA	2,541,460	0.70
140,536	GREIG SEAFOOD	772,785	0.21
486,472	MOWI ASA	7,575,348	2.11
108,770	SALMAR ASA	5,356,766	1.49
	Portugal	*8,010,665*	*2.22*
1,213,491	ALTRI SGPS	6,534,649	1.81
106,204	CORTICEIRA AMORIM SGPS SA	956,898	0.27
62,394	GREENVOLT ENERGIAS RENEVAVEIS SA	519,118	0.14
	Spain	*19,487,455*	*5.41*
31,078	ACCIONA SA	3,427,903	0.95
30,208	ACS	1,216,778	0.34
15,991	CONSTRUCCION Y AUXILIAR DE FERROCARRILES SA	561,284	0.16
236,197	CORPORACION ACCIONA ENERGIAS RENOVABLES SA	4,542,069	1.26
505,123	EDP RENOVAVEIS	6,591,856	1.82
389,588	GRUPO EMPRESARIAL ENCE	1,333,170	0.37
35,657	LAR ESPANA	243,537	0.07
79,374	NEINOR HOMES	992,175	0.28
143,951	TALGO SA	578,683	0.16
	Sweden	*6,502,010*	*1.80*
277,994	FABEGE AB	2,073,321	0.58
91,290	HOLMEN AB	3,355,611	0.92
83,765	SWECO AB	1,073,078	0.30
	Switzerland	*13,235,130*	*3.67*
52,603	IMPLENIA	1,756,073	0.49
86,466	LANDIS GYR HOLDINGS LTD	6,518,282	1.80
18,772	MOBIMO HOLDING AG	4,960,775	1.38
	United Kingdom	*38,731,339*	*10.74*
535,160	FIRSTGROUP	999,184	0.28
253,315	GREAT PORTLAND ESTATES PLC REIT	1,002,385	0.28
138,003	INTERTEK GROUP	7,803,106	2.16
283,109	KIER GROUP	442,102	0.12
643,074	LAND SECURITIES GROUP PLC R E I T	4,698,760	1.30
95,009	MOBICO GROUP PLC	57,206	0.02
1,068,192	PENNON GROUP PLC	7,225,430	2.00
291,486	SEVERN TRENT PLC	8,182,305	2.27
717,977	UNITED UTILITIES GROUP PLC	8,320,861	2.31
	Bonds	**124,552,022**	**34.55**
	Austria	*3,954,472*	*1.10*
4,799,000	AUSTRIA 0% 20/02/2031	3,954,472	1.10
	Belgium	*6,048,569*	*1.68*
2,711,548	BELGIUM 1.00% 22/06/2026	2,608,889	0.72
4,800,000	EUROPEAN UNION 0.25% 22/04/2036	3,439,680	0.96

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
	Denmark	*1,192,170*	*0.33*
1,500,000	ORSTED VAR 18/02/3021	1,192,170	0.33
	Finland	*9,163,476*	*2.54*
10,948,000	FINLAND 0% 15/09/2030	9,163,476	2.54
	France	*24,950,338*	*6.93*
1,800,000	AIR LIQUIDE FINANCE 0.375% 20/09/2033	1,382,526	0.38
1,600,000	CREDIT AGRICOLE ASSURANCES SA 1.50% 06/10/2031	1,308,304	0.36
1,000,000	CREDIT AGRICOLE SA VAR 21/09/2029	870,810	0.24
1,700,000	ENGIE SA 0.375% 26/10/2029	1,442,892	0.40
5,952,330	FRANCE OAT 0% 25/03/2025	5,804,592	1.62
6,827,000	FRANCE OAT 0% 25/11/2031	5,449,653	1.52
5,501,649	FRANCE OAT 0.50% 25/05/2029	4,879,027	1.35
1,900,000	LEGRAND SA 0.375% 06/10/2031	1,542,059	0.43
1,000,000	ORANGE SA 0% 29/06/2026	934,140	0.26
1,000,000	PERNOD RICARD SA 0.125% 04/10/2029	843,010	0.23
500,000	TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS1195202822)	493,325	0.14
	Germany	*11,896,105*	*3.30*
1,800,000	ALLIANZ SE VAR PERPETUAL EUR (ISIN DE000A289FK7)	1,401,534	0.39
1,000,000	BAYER AG 1.125% 06/01/2030	862,650	0.24
1,550,000	DEUTSCHE BAHN FINANCE GMBH 0.35% 29/09/2031	1,272,674	0.35
1,000,000	EVONIK INDUSTRIES AG VAR 02/09/2081	921,890	0.26
7,812,185	GERMANY BUND 0% 10/04/2026	7,437,357	2.06
	Ireland	*11,979,533*	*3.32*
5,272,000	IRELAND 0% 18/10/2031	4,305,115	1.19
5,947,000	IRELAND 0.20% 15/05/2027	5,523,514	1.53
2,800,000	LINDE PLC 0.375% 30/09/2033	2,150,904	0.60
	Italy	*24,667,706*	*6.85*
2,600,000	HERA SPA 1.00% 25/04/2034	1,959,256	0.54
1,000,000	INFRASTRUTTURE WIRELESS ITALINAE SPA 1.75% 19/04/2031	887,510	0.25
1,000,000	IREN S.P.A 0.875% 14/10/2029	864,500	0.24
1,945,000	ITALY BTP 0.60% 01/08/2031	1,570,588	0.44
6,562,000	ITALY BTP 2.10% 15/07/2026	6,398,934	1.77
5,000,000	ITALY BTPI 0.40% 15/05/2030	5,583,987	1.55
6,496,000	ITALY CCT FRN 15/01/2025	6,560,051	1.83
1,000,000	SNAM SPA 0.75% 17/06/2030	842,880	0.23
	Luxembourg	*2,348,704*	*0.65*
1,900,000	EUROFINS SCIENTIFIC BONDS 0.875% 19/05/2031	1,489,714	0.41
1,000,000	SELP FINANCE S.A.R.L 0.875% 27/05/2029	858,990	0.24
	Netherlands	*4,884,365*	*1.35*
1,000,000	BRENNTAG FINANCE BV 0.50% 06/10/2029	849,970	0.24
1,000,000	COOPERATIEVE RABOBANK UA VAR 01/12/2027	924,850	0.26
1,000,000	CRH PLC 1.625% 05/05/2030	897,320	0.25
1,500,000	DANFOSS FINANCE I BV 0.375% 28/10/2028	1,306,965	0.35
1,000,000	IBERDROLA INTERNATIONAL BV VAR PERPETUAL	905,260	0.25
	Portugal	*1,656,666*	*0.46*
1,800,000	EDP ENERGIAS DE PORTUGAL VAR 14/03/2082	1,656,666	0.46
	Slovenia	*4,840,780*	*1.34*
5,948,000	SLOVENIA 0.125% 01/07/2031	4,840,780	1.34
	Spain	*14,108,376*	*3.91*
1,000,000	CELLNEX FINANCE COMPANY SAU 1.50% 08/06/2028	920,000	0.26
4,571,000	SPAIN 0% 31/01/2026	4,350,861	1.21
9,094,000	SPAIN 0.10% 30/04/2031	7,430,071	2.05
1,411,000	SPAIN 0.25% 30/07/2024	1,407,444	0.39
	Sweden	*882,820*	*0.24*
1,000,000	SKANDINAVISKA ENSKILDA BANKEN AB 0.375% 21/06/2028	882,820	0.24
	United Kingdom	*963,842*	*0.27*
1,100,000	BARCLAYS PLC VAR 09/08/2029	963,842	0.27
	United States of America	*1,014,100*	*0.28*
1,000,000	GOLDMAN SACHS GROUP INC VAR 23/09/2027	1,014,100	0.28
	Warrants, Rights	**9,737**	**0.00**
	Finland	*-*	*0.00*
1,339	UPONOR OYJ RIGHTS	-	0.00
	United Kingdom	*9,737*	*0.00*
7,371	GREAT PORTLAND ESTATES PLC REIT RIGHT	9,737	0.00
Shares/Units of UCITS/UCIS		**1,620,100**	**0.45**
	Shares/Units in investment funds	**1,620,100**	**0.45**
	France	*1,620,100*	*0.45*
0.005	AMUNDI EURO LIQUIDITY SHORT TERM SRI EUR (ISIN FR0007435920)	57	0.00
681	GROUPAMA ENTREPRISES I	1,620,043	0.45
Total securities portfolio		**359,616,823**	**99.75**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**353,744,844**	**97.35**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**330,319,114**	**90.90**
	Shares	**216,284,947**	**59.52**
	British Virgin Islands	*859,384*	*0.24*
56,333	NOMAD FOODS SHS	859,384	0.24
	Canada	*3,057,195*	*0.84*
46,500	RESTAURANT BRANDS INTERNATIONAL INC	3,057,195	0.84
	Cayman Islands	*2,774,651*	*0.76*
353,400	H WORLD GROUP LIMITED	1,098,093	0.30
37,450	TRIP COM GROUP LTD	1,676,558	0.46
	China	*2,342,846*	*0.64*
84,500	BYD CO LTD-H	2,342,846	0.64
	Denmark	*4,115,663*	*1.13*
29,203	PANDORA AB	4,115,663	1.13
	France	*27,598,783*	*7.60*
47,188	ACCOR SA	1,807,300	0.50
35,485	DANONE SA	2,025,484	0.56
52,596	EDENRED	2,072,808	0.57
2,562	HERMES INTERNATIONAL	5,482,680	1.52
7,945	LOREAL SA	3,257,847	0.90
7,509	LVMH MOET HENNESSY LOUIS VUITTON SE	5,358,423	1.47
15,462	REMY COINTREAU	1,204,490	0.33
36,395	RENAULT SA	1,741,137	0.48
20,715	SEB SA	1,980,354	0.54
31,765	SODEXO	2,668,260	0.73
	Italy	*3,778,513*	*1.04*
66,220	MONCLER SPA	3,778,513	1.04
	Japan	*6,496,428*	*1.79*
37,200	NINTENDO CO LTD	1,846,172	0.51
36,200	SONY GROUP CORPORATION	2,864,056	0.79
93,600	TOYOTA MOTOR CORP	1,786,200	0.49
	Liberia	*2,779,584*	*0.76*
18,532	ROYAL CARIBBEAN CRUISES	2,779,584	0.76
	Luxembourg	*3,121,892*	*0.86*
10,724	SPOTIFY TECHNOLOGY SA	3,121,892	0.86
	Netherlands	*14,346,248*	*3.95*
10,873	FERRARI NV	4,139,351	1.14
34,974	HEINEKEN NV	3,158,152	0.87
167,274	PROSUS N V	5,563,533	1.53
80,386	STELLANTIS NV	1,485,212	0.41
	Spain	*7,222,014*	*1.99*
125,738	INDITEX	5,829,214	1.61
53,364	PUIG BRANDS SA	1,392,800	0.38
	Switzerland	*9,366,521*	*2.58*
49,891	ALCON INC	4,152,346	1.14
35,804	CIE FINANCIERE RICHEMONT SA	5,214,175	1.44
	United Kingdom	*4,026,358*	*1.11*
43,313	UNILEVER	2,219,673	0.61
51,489	WHITBREAD	1,806,685	0.50
	United States of America	*124,398,867*	*34.23*
2,280	ADOBE INC	1,175,346	0.32
42,119	ALPHABET INC	7,230,281	1.99
47,225	APPLE INC	9,439,712	2.61
1,600	BOOKING HOLDINGS INC	5,963,510	1.64
15,857	BRUNSWICK CORP	1,070,301	0.29
53,429	COCA-COLA CO	3,177,075	0.87
7,190	COSTCO WHOLESALE	5,713,828	1.57
2,032	DECKERS OUTDOOR	1,869,800	0.51
33,029	DELL TECHNOLOGIES INC	4,259,639	1.17
51,454	DELTA AIR LINES WI	2,303,488	0.63
11,268	ESTEE LAUDER COMPANIES INC-A	1,112,764	0.31
12,314	HILTON WORLDWIDE HOLDINGS INC	2,507,495	0.69
74,440	HP INC	2,442,090	0.67
15,599	LIVE NATION ENTERTAINMENT INC	1,362,902	0.38
18,795	LOWE'S COMPANIES INC	3,854,224	1.06
11,226	MASTERCARD INC SHS A	4,668,990	1.28
3,184	MERCADOLIBRE	4,916,744	1.35
28,537	MICROSOFT CORP	12,067,285	3.33
8,405	NETFLIX INC	5,318,500	1.46
19,767	NIKE INC -B-	1,401,719	0.39
87,478	NVIDIA CORP	10,245,150	2.83
3,454	OREILLY AUTOMOTIVE INC	3,417,808	0.94
59,081	PINTEREST INC	2,437,108	0.67
29,206	SPROUTS FARMERS MARKETS INC	2,256,635	0.62
11,601	TESLA INC	2,152,423	0.59
61,261	TJX COMPANIES INC	6,321,301	1.74
234	ULTA BEAUTY INC.	84,076	0.02
17,516	VISA INC-A	4,345,864	1.20
115,716	WALMART INC	7,273,886	2.00
43,069	WALT DISNEY CO/THE	4,008,923	1.10
	Bonds	**114,034,167**	**31.38**
	Australia	*5,704,074*	*1.57*
3,100,000	APT INFRASTRUCTURE LIMITED 0.75% 15/03/2029	2,696,752	0.74
1,000,000	AUSNET SERVICES HOLDINGS PTY LTD VAR 11/03/2081	931,370	0.26
2,400,000	WOOLWORTHS GROUP LTD 0.375% 15/11/2028	2,075,952	0.57
	Belgium	*1,473,904*	*0.41*
1,600,000	KBC GROUP SA/NV VAR 07/12/2031	1,473,904	0.41
	Denmark	*4,201,282*	*1.16*
400,000	AP MOLLER MAERSK A/S 0.75% 25/11/2031	326,704	0.09

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Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
2,600,000	H LUNDBECK AS 0.875% 14/10/2027	2,364,570	0.65
1,700,000	NYKREDIT REALKREDIT AS 0.375% 17/01/2028	1,510,008	0.42
	Finland	*1,768,580*	*0.49*
2,000,000	OP CORPORATE BANK PLC 0.375% 16/06/2028	1,768,580	0.49
	France	*21,394,146*	*5.88*
2,100,000	CARMILA SAS 1.625% 30/05/2027	1,959,657	0.54
900,000	CARMILA SAS 2.125% 07/03/2028	845,055	0.23
1,500,000	CARREFOUR SA 2.625% 15/12/2027	1,455,510	0.40
900,000	CREDIT AGRICOLE ASSURANCES SA VAR 27/09/2048	905,184	0.25
1,800,000	CREDIT AGRICOLE ASSURANCES SA VAR 29/01/2048	1,679,760	0.46
300,000	CREDIT AGRICOLE SA 2.625% 17/03/2027	290,982	0.08
2,000,000	CREDIT MUTUEL ARKEA SACCV 3.375% 19/09/2027	1,986,380	0.55
1,000,000	DANONE SA VAR PERPETUAL	927,720	0.26
1,000,000	JCDECAUX SE 2.625% 24/04/2028	963,960	0.27
900,000	LA BANQUE POSTALE VAR 02/08/2032	803,934	0.22
1,200,000	MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE 0.625% 21/06/2027	1,087,224	0.30
500,000	ORANGE SA VAR PERPETUAL EUR (ISIN FR0014003B55)	431,780	0.12
2,200,000	ORANO SA 2.75% 08/03/2028	2,110,262	0.57
1,000,000	ORANO SA 5.375% 15/05/2027	1,034,890	0.28
1,000,000	SOCIETE GENERALE SA VAR 30/06/2031	934,440	0.26
1,000,000	SOCIETE GENERALE SA 0.875% 24/09/2029	856,100	0.24
1,600,000	UNIBAIL-RODAMCO SE 0.625% 04/05/2027	1,469,520	0.40
1,800,000	VERALLIA SASU 1.625% 14/05/2028	1,651,788	0.45
	Germany	*5,303,253*	*1.46*
2,100,000	BERTELSMANN SE & CO 3.50% 29/05/2029	2,092,503	0.59
1,000,000	EVONIK INDUSTRIES AG VAR 02/09/2081	921,890	0.25
1,600,000	INFINEON TECHNOLOGIES AG 1.625% 24/06/2029	1,471,408	0.40
900,000	VONOVIA SE 0.375% 16/06/2027	817,452	0.22
	Ireland	*2,174,880*	*0.60*
2,400,000	JOHNSON CONTROLS TYCO FI 0.375% 15/09/2027	2,174,880	0.60
	Italy	*9,825,957*	*2.70*
2,300,000	ASSICURAZIONI GENERALI SPA VAR 08/06/2048	2,356,971	0.65
700,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2228373671)	660,100	0.18
2,000,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217)	1,801,820	0.50
1,700,000	INTESA SANPAOLO SPA 0.75% 16/03/2028	1,529,898	0.42
700,000	INTESA SANPAOLO SPA 1.75% 04/07/2029	638,505	0.18
3,085,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.00% 08/09/2027	2,838,663	0.77
	Japan	*5,957,152*	*1.64*
2,200,000	EAST JAPAN RAILWAY CO 3.245% 08/09/2030	2,171,686	0.60
2,000,000	MIZUHO FINANCIAL GROUP INC 0.693% 07/10/2030	1,666,580	0.46
2,200,000	TAKEDA PHARMACEUTICA 3.00% REGS 21/11/2030	2,118,886	0.58
	Luxembourg	*5,838,291*	*1.61*
1,400,000	BECTON DICKINSON EURO FINANCE SARL 0.334% 13/08/2028	1,227,436	0.34
2,800,000	CNH INDUSTRIAL FINANCE EUROPE SA 1.625% 03/07/2029	2,536,576	0.70
2,130,000	EUROFINS SCIENTIFIC BONDS 4.00% 06/07/2029	2,074,279	0.57
	Netherlands	*13,048,563*	*3.59*
400,000	CITYCON TREASURY BV 1.625% 12/03/2028	342,480	0.09
1,500,000	EASYJET FINCO BV 1.875% 03/03/2028	1,402,845	0.39
2,300,000	ING GROUP NV VAR 09/06/2032	2,089,366	0.56
1,500,000	LSEG NETHERLAND BV 0.25% 06/04/2028	1,335,435	0.37
900,000	NN GROUP NV VAR 13/01/2048	908,685	0.25
600,000	REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL EUR (ISIN XS2320533131)	571,008	0.16
400,000	SIGNIFY N V 2.375% 11/05/2027	387,284	0.11
1,200,000	STELLANTIS NV 0.625% 30/03/2027	1,111,296	0.31
1,300,000	STELLANTIS NV 0.75% 18/01/2029	1,144,962	0.32
1,200,000	STELLANTIS NV 1.125% 18/09/2029	1,058,232	0.29
1,000,000	STELLANTIS NV 4.50% 07/07/2028	1,032,890	0.28
1,600,000	SUEDZUCKER INTERNATIONAL FINANCE BV 5.125% 31/10/2027	1,664,080	0.46
	Portugal	*1,906,470*	*0.52*
1,800,000	CAIXA GERAL DE DEPOSITOS SA VAR 31/10/2028	1,906,470	0.52
	Spain	*15,768,085*	*4.33*
2,100,000	ABANCA CORPORACION BANCARIA SA VAR 14/09/2028	2,179,968	0.60
2,500,000	AMADEUS IT GROUP SA 1.875% 24/09/2028	2,339,525	0.64
800,000	BANCO DE SABADELL SA VAR 16/06/2028	736,048	0.20
1,400,000	BANCO SANTANDER SA 0.50% 04/02/2027	1,297,296	0.36
900,000	BANCO SANTANDER SA 1.625% 22/10/2030	775,881	0.21
900,000	BANCO SANTANDER SA 2.125% 08/02/2028	849,024	0.23
2,000,000	BANKINTER SA VAR 23/12/2032	1,815,140	0.50
1,000,000	BANKINTER SA 0.625% 06/10/2027	908,260	0.25
1,400,000	CAIXABANK SA VAR 09/02/2029	1,246,126	0.34
700,000	CAIXABANK SA VAR 14/11/2030	749,147	0.21
1,000,000	CAIXABANK SA 3.75% 07/09/2029	1,014,830	0.28
2,000,000	KUTXABANK SA VAR 14/10/2027	1,856,840	0.51
	Sweden	*1,677,996*	*0.46*
1,800,000	CASTELLUM AB 0.75% 04/09/2026	1,677,996	0.46
	United Kingdom	*6,925,378*	*1.91*
1,900,000	COCA COLA EUROPACIFIC PARTNERS 1.75% 26/05/2028	1,785,848	0.49
900,000	HSBC HOLDINGS PLC VAR 13/11/2031	751,338	0.21
1,600,000	INFORMA PLC 1.25% 22/04/2028	1,465,328	0.40
600,000	SMITH AND NEPHEW PLC 4.565% 11/10/2029	623,880	0.17
2,400,000	SMITHS GROUP PLC 2.00% 23/02/2027	2,298,984	0.64
	United States of America	*11,066,156*	*3.05*
2,300,000	AT&T INC 2.35% 05/09/2029	2,170,165	0.60

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
1,100,000	BOOKING HOLDING INC 4.25% 15/05/2029	1,135,530	0.31
2,000,000	EQUINIX INC 0.25% 15/03/2027	1,830,560	0.50
1,000,000	FIDELITY NATIONAL INFORMATION SERVICES INC 1.50% 21/05/2027	943,910	0.26
1,000,000	LEVI STRAUSS CO 3.375% 15/03/2027	979,950	0.27
1,100,000	PVH CORP 3.125% REGS 15/12/2027	1,076,262	0.30
3,100,000	WORLEY US FINANCE SUB LIMITED 0.875% 09/06/2026	2,929,779	0.81
Shares/Units of UCITS/UCIS		**23,425,730**	**6.45**
	Shares/Units in investment funds	**23,425,730**	**6.45**
	France	*1,929,976*	*0.53*
90	CPR MONETAIRE ISR I	1,929,976	0.53
	Luxembourg	*21,495,754*	*5.92*
202,208	CPR INVEST SICAV SMART BETA CREDIT ESG	20,081,286	5.53
9,766	MULTI UNITS LUXEMBOURG SICAV AMUNDI CORPORATE BD PAB AMBITION	1,414,468	0.39
Total securities portfolio		**353,744,844**	**97.35**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**162,725,856**	**98.01**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**147,332,755**	**88.74**
	Shares	**91,793,705**	**55.29**
	British Virgin Islands	*370,310*	*0.22*
24,274	NOMAD FOODS SHS	370,310	0.22
	Canada	*1,268,900*	*0.76*
19,300	RESTAURANT BRANDS INTERNATIONAL INC	1,268,900	0.76
	Cayman Islands	*1,147,811*	*0.69*
143,200	H WORLD GROUP LIMITED	444,954	0.27
15,700	TRIP COM GROUP LTD	702,857	0.42
	China	*998,136*	*0.60*
36,000	BYD CO LTD-H	998,136	0.60
	Denmark	*1,847,207*	*1.11*
13,107	PANDORA AB	1,847,207	1.11
	France	*11,455,954*	*6.90*
19,516	ACCOR SA	747,463	0.45
14,926	DANONE SA	851,976	0.51
21,952	EDENRED	865,128	0.52
1,065	HERMES INTERNATIONAL	2,279,100	1.37
3,290	LOREAL SA	1,349,065	0.81
3,100	LVMH MOET HENNESSY LOUIS VUITTON SE	2,212,160	1.33
6,303	REMY COINTREAU	491,004	0.30
15,152	RENAULT SA	724,872	0.44
8,624	SEB SA	824,454	0.50
13,223	SODEXO	1,110,732	0.67
	Italy	*1,481,734*	*0.89*
25,968	MONCLER SPA	1,481,734	0.89
	Japan	*2,648,448*	*1.60*
15,500	NINTENDO CO LTD	769,238	0.46
14,900	SONY GROUP CORPORATION	1,178,851	0.72
36,700	TOYOTA MOTOR CORP	700,359	0.42
	Liberia	*1,218,505*	*0.73*
8,124	ROYAL CARIBBEAN CRUISES	1,218,505	0.73
	Luxembourg	*1,343,485*	*0.81*
4,615	SPOTIFY TECHNOLOGY SA	1,343,485	0.81
	Netherlands	*6,054,958*	*3.65*
4,710	FERRARI NV	1,793,097	1.08
14,738	HEINEKEN NV	1,330,841	0.80
69,534	PROSUS N V	2,312,702	1.40
33,466	STELLANTIS NV	618,318	0.37
	Spain	*3,011,770*	*1.81*
52,457	INDITEX	2,431,906	1.46
22,217	PUIG BRANDS SA	579,864	0.35
	Switzerland	*3,848,684*	*2.32*
20,449	ALCON INC	1,701,937	1.03
14,741	CIE FINANCIERE RICHEMONT SA	2,146,747	1.29
	United Kingdom	*1,660,887*	*1.00*
17,878	UNILEVER	916,198	0.55
21,223	WHITBREAD	744,689	0.45
	United States of America	*53,436,916*	*32.20*
945	ADOBE INC	487,150	0.29
17,960	ALPHABET INC	3,083,070	1.86
20,012	APPLE INC	4,000,159	2.41
695	BOOKING HOLDINGS INC	2,590,400	1.56
6,833	BRUNSWICK CORP	461,208	0.28
23,459	COCA-COLA CO	1,394,954	0.84
3,121	COSTCO WHOLESALE	2,480,230	1.49
884	DECKERS OUTDOOR	813,437	0.49
14,187	DELL TECHNOLOGIES INC	1,829,650	1.10
22,341	DELTA AIR LINES WI	1,000,160	0.60
4,840	ESTEE LAUDER COMPANIES INC-A	477,971	0.29
5,398	HILTON WORLDWIDE HOLDINGS INC	1,099,192	0.66
32,211	HP INC	1,056,719	0.64
7,205	LIVE NATION ENTERTAINMENT INC	629,509	0.38
8,299	LOWE'S COMPANIES INC	1,701,847	1.03
4,795	MASTERCARD INC SHS A	1,994,282	1.20
1,400	MERCADOLIBRE	2,161,885	1.30
12,360	MICROSOFT CORP	5,226,606	3.15
3,640	NETFLIX INC	2,303,313	1.39
8,572	NIKE INC -B-	607,858	0.37
37,729	NVIDIA CORP	4,418,702	2.66
1,528	OREILLY AUTOMOTIVE INC	1,511,989	0.91
25,370	PINTEREST INC	1,046,520	0.63
12,663	SPROUTS FARMERS MARKETS INC	978,421	0.59
3,113	TESLA INC	577,579	0.35
26,532	TJX COMPANIES INC	2,737,741	1.65
7,480	VISA INC-A	1,855,850	1.12
50,117	WALMART INC	3,150,345	1.90
18,910	WALT DISNEY CO/THE	1,760,169	1.06
	Bonds	**55,539,050**	**33.45**
	Australia	*1,130,896*	*0.68*
1,300,000	APT INFRASTRUCTURE LIMITED 0.75% 15/03/2029	1,130,896	0.68
	Belgium	*1,621,330*	*0.98*
800,000	KBC GROUP SA/NV VAR 23/11/2027	810,376	0.49
900,000	UCB SA 1.00% 30/03/2028	810,954	0.49
	Canada	*2,112,270*	*1.27*
800,000	GREAT WEST LIFECO INC 4.70% 16/11/2029	841,784	0.51
1,400,000	THE TORONTO DOMINION BANK CANADA 1.952% 08/04/2030	1,270,486	0.76

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
	Denmark	*1,355,326*	*0.82*
800,000	ISS GLOBAL A/S 1.50% 31/08/2027	748,216	0.45
600,000	SVENSKA HANDELSBANKEN AB 3.75% 01/11/2027	607,110	0.37
	Finland	*3,781,766*	*2.28*
500,000	NESTE CORPORATION 0.75% 25/03/2028	449,610	0.27
2,900,000	NORDEA BANK ABP VAR 18/08/2031	2,713,153	1.64
700,000	OP CORPORATE BANK PLC 0.375% 16/06/2028	619,003	0.37
	France	*15,831,056*	*9.53*
800,000	ARVAL SERVICE LEASE SA 4.75% 22/05/2027	820,056	0.49
300,000	BOUYGUES SA 1.375% 07/06/2027	284,367	0.17
3,200,000	BPCE SA 0.50% 15/09/2027	2,971,616	1.78
1,300,000	CARMILA SAS 1.625% 30/05/2027	1,213,121	0.73
1,100,000	CREDIT AGRICOLE ASSURANCES SA VAR 29/01/2048	1,026,520	0.62
800,000	CREDIT MUTUEL ARKEA SACCV 3.375% 19/09/2027	794,552	0.48
1,800,000	ELECTRICITE DE FRANCE 3.875% 12/01/2027	1,805,544	1.09
2,300,000	ORANGE SA 0% 04/09/2026	2,135,941	1.28
1,000,000	ORANO SA 2.75% 08/03/2028	959,210	0.58
300,000	ORANO SA 5.375% 15/05/2027	310,467	0.19
800,000	PERNOD RICARD SA 3.25% 02/11/2028	792,744	0.48
1,800,000	SOCIETE GENERALE SA VAR 30/06/2031	1,681,992	1.01
600,000	VEOLIA ENVIRONMENT SA VAR PERPETUAL EUR (ISIN FR00140007K5)	576,096	0.35
500,000	VERALLIA SASU 1.625% 14/05/2028	458,830	0.28
	Germany	*3,287,568*	*1.98*
1,500,000	ADIDAS AG 0% 05/10/2028	1,313,460	0.79
600,000	BERTELSMANN SE & CO 3.50% 29/05/2029	597,858	0.36
1,000,000	DEUTSCHE BORSE AG VAR 23/06/2048	922,110	0.56
500,000	VONOVIA SE 0.375% 16/06/2027	454,140	0.27
	Ireland	*1,106,135*	*0.67*
500,000	CRH FINANCE DESIGNATED ACTIVITY COMPANY 1.375% 18/10/2028	458,600	0.28
500,000	DELL BANK INTERNATIONAL DAC 0.50% 27/10/2026	466,295	0.28
200,000	JOHNSON CONTROLS TYCO FI 0.375% 15/09/2027	181,240	0.11
	Italy	*4,099,132*	*2.47*
600,000	ASSICURAZIONI GENERALI SPA VAR 08/06/2048	614,862	0.37
200,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2228373671)	188,600	0.11
800,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217)	720,728	0.43
1,800,000	INTESA SANPAOLO SPA 0.75% 16/03/2028	1,619,892	0.99
500,000	INTESA SANPAOLO SPA 1.75% 04/07/2029	456,075	0.27
500,000	INTESA SANPAOLO SPA 3.928% 15/09/2026	498,975	0.30
	Japan	*1,945,944*	*1.17*
400,000	ASAHI GROUP HOLDINGS LTD 0.336% 19/04/2027	366,536	0.22
1,600,000	EAST JAPAN RAILWAY CO 3.245% 08/09/2030	1,579,408	0.95
	Luxembourg	*1,110,348*	*0.67*
600,000	BECTON DICKINSON EURO FINANCE SARL 0.334% 13/08/2028	526,044	0.32
600,000	EUROFINS SCIENTIFIC BONDS 4.00% 06/07/2029	584,304	0.35
	Netherlands	*8,363,954*	*5.04*
2,300,000	COOPERATIEVE RABOBANK UA VAR 01/12/2027	2,127,155	1.28
1,000,000	EASYJET FINCO BV 1.875% 03/03/2028	935,230	0.56
1,000,000	ING GROUP NV VAR 09/06/2032	908,420	0.55
600,000	LSEG NETHERLAND BV 0.25% 06/04/2028	534,174	0.32
2,000,000	STELLANTIS NV 0.625% 30/03/2027	1,852,160	1.12
1,500,000	SUEDZUCKER INTERNATIONAL FINANCE BV 5.125% 31/10/2027	1,560,075	0.94
500,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2293060658)	446,740	0.27
	Portugal	*1,881,465*	*1.13*
1,000,000	CAIXA GERAL DE DEPOSITOS SA VAR 21/09/2027	928,230	0.56
900,000	CAIXA GERAL DE DEPOSITOS SA VAR 31/10/2028	953,235	0.57
	Spain	*4,058,856*	*2.44*
800,000	ABERTIS INFRAESTRUCTURAS SA 1.25% 07/02/2028	732,880	0.44
600,000	AMADEUS IT GROUP SA 1.875% 24/09/2028	561,486	0.34
400,000	CAIXABANK SA VAR 14/11/2030	428,084	0.26
1,000,000	CAIXABANK SA 1.125% 12/11/2026	943,650	0.56
900,000	KUTXABANK SA VAR 14/10/2027	835,578	0.50
600,000	MAPFRE SA 2.875% 13/04/2030	557,178	0.34
	Sweden	*461,265*	*0.28*
500,000	SKANDINAVISKA ENSKILDA BANKEN AB 0.375% 11/02/2027	461,265	0.28
	United Kingdom	*495,552*	*0.30*
193,000	ITV PLC 1.375% 26/09/2026	183,612	0.11
300,000	SMITH AND NEPHEW PLC 4.565% 11/10/2029	311,940	0.19
	United States of America	*2,896,187*	*1.74*
600,000	ABBVIE INC 0.75% 18/11/2027	552,102	0.33
600,000	BOOKING HOLDING INC 4.25% 15/05/2029	619,380	0.37
1,300,000	GENERAL MOTORS FINANCIAL CO INC 0.60% 20/05/2027	1,193,621	0.72
600,000	GENERAL MOTORS FINANCIAL CO INC 0.65% 07/09/2028	531,084	0.32
Shares/Units of UCITS/UCIS		**15,393,101**	**9.27**
	Shares/Units in investment funds	**15,393,101**	**9.27**
	Luxembourg	*15,393,101*	*9.27*
155,001	CPR INVEST SICAV SMART BETA CREDIT ESG	15,393,101	9.27
Total securities portfolio		**162,725,856**	**98.01**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**500,169,536**	**99.43**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**491,218,363**	**97.65**
	Shares	**303,521,236**	**60.34**
	Austria	*3,486,677*	*0.69*
60,271	ANDRITZ AG	3,486,677	0.69
	Bermuda	*4,108,246*	*0.82*
4,936,000	BEIJING ENTERPRISES WATER GR	1,415,746	0.28
4,488,000	CHINA WATER AFFAIRS GROUP	2,692,500	0.54
	Brazil	*1,570,558*	*0.31*
448,200	CIA SANEAMENTO MINAS GERAIS	1,570,558	0.31
	Canada	*25,931,899*	*5.16*
90,600	AG GROWTH INTERNATIONAL INC	3,218,615	0.64
322,300	HYDRO ONE LTD	8,702,792	1.73
866,600	NORTHLAND POWER INC	14,010,492	2.79
	Denmark	*8,586,624*	*1.71*
724,114	CADELER AS	4,276,851	0.85
86,724	ORSTED SH	4,309,773	0.86
	France	*7,698,996*	*1.53*
275,752	VEOLIA ENVIRONNEMENT	7,698,996	1.53
	Germany	*31,880,388*	*6.34*
837,113	E.ON SE	10,258,820	2.04
550,919	RWE AG	17,601,861	3.50
23,139	SIEMENS AG-NOM	4,019,707	0.80
	Guernsey	*11,701,596*	*2.33*
10,399,579	THE RENEWABLES INFRASTRUCTURE GROUP LIMITED	11,701,596	2.33
	Hong Kong (China)	*4,886,988*	*0.97*
8,948,000	GUANGDONG INVESTMENT LTD -H-	4,886,988	0.97
	Ireland	*6,665,014*	*1.32*
7,608,463	GREENCOAT RENEWABLES PLC	6,665,014	1.32
	Italy	*7,306,166*	*1.45*
1,125,064	ENEL SPA	7,306,166	1.45
	Japan	*4,861,061*	*0.97*
122,900	KURITA WATER INDUSTRIES LTD	4,861,061	0.97
	Spain	*7,184,571*	*1.43*
593,031	IBERDROLA SA	7,184,571	1.43
	Switzerland	*9,934,374*	*1.97*
83,458	BUNGE GLOBAL LTD	8,309,590	1.65
21,553	LANDIS GYR HOLDINGS LTD	1,624,784	0.32
	United Kingdom	*40,774,712*	*8.11*
225,975	ATLANTICA SUSTAINABLE INFRASTRUCTURE PLC	4,637,574	0.92
1,322,160	NATIONAL GRID PLC	13,763,500	2.75
842,567	PENNON GROUP PLC	5,699,265	1.13
293,801	SSE PLC	6,201,060	1.23
493,895	UNITED UTILITIES GROUP PLC	5,723,904	1.14
5,326,437	VH GLOBAL SUSTAINABLE ENERGY OPPORTUNITIES PLC	4,749,409	0.94
	United States of America	*126,943,366*	*25.23*
51,945	AECOM	4,295,671	0.85
60,914	ALEXANDRIA REAL ESTATE EQUITIES REIT	6,565,697	1.31
57,192	AMERICAN TOWER REDIT	10,393,015	2.07
59,512	AMERICAN WATER WORKS	7,138,108	1.42
84,188	EDISON INTERNATIONAL	5,599,965	1.11
25,559	ENPHASE ENERGY	2,434,156	0.48
12,136	EQUINIX INC COMMON STOCK REIT	8,603,736	1.71
254,699	ESSENTIAL UTILITIESINC	8,888,027	1.77
137,708	GLADSTONE LAND CORP REITS	1,744,880	0.35
172,255	HA SUSTAINABLE RG REGOSTERED SHS	4,791,156	0.95
224,151	NEXTERA ENERGY INC	14,813,730	2.94
145,770	ORMAT TECHNOLOGIES	9,904,335	1.97
101,208	SBA COMMUNICATIONS CORPORATION SHS -A-	18,545,593	3.68
37,063	SJW GROUP	1,873,986	0.37
90,942	TRIMBLE NAVIGATION	4,757,749	0.95
14,720	VALMONT IND INC	3,744,449	0.74
44,326	WASTE MANAGEMENT INC	8,835,008	1.76
151,483	WILDAN GROUP REGISTERED SHS	4,014,105	0.80
	Bonds	**187,697,127**	**37.31**
	Austria	*2,472,060*	*0.49*
3,000,000	AUSTRIA 0% 20/02/2031	2,472,060	0.49
	Belgium	*12,251,855*	*2.44*
1,000,000	BELFIUS BANQUE SA/NV 0.375% 08/06/2027	910,590	0.18
3,753,107	BELGIUM 1.00% 22/06/2026	3,611,014	0.72
5,000,000	EUROPEAN UNION 0% 06/07/2026	4,711,200	0.94
2,500,000	EUROPEAN UNION 0.25% 22/04/2036	1,791,500	0.36
1,300,000	KBC GROUP SA/NV VAR 01/03/2027	1,227,551	0.24
	Denmark	*2,487,930*	*0.49*
1,000,000	ORSTED VAR 09/12/3019	898,370	0.18
2,000,000	ORSTED VAR 18/02/3021	1,589,560	0.31
	Finland	*8,370,000*	*1.66*
10,000,000	FINLAND 0% 15/09/2030	8,370,000	1.66
	France	*29,002,559*	*5.77*
1,000,000	AXA SA VAR 10/03/2043	973,480	0.19
1,600,000	ENGIE SA 0.375% 26/10/2029	1,358,016	0.27
5,757,255	FRANCE OAT 0% 25/03/2025	5,614,360	1.12
10,587,469	FRANCE OAT 0% 25/11/2031	8,451,447	1.68
8,000,000	FRANCE OAT 0.50% 25/05/2029	7,094,640	1.41

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Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
1,000,000	GROUPAMA ASSURANCES MUTUELLES SA 0.75% 07/07/2028	880,780	0.18
1,600,000	LEGRAND SA 0.375% 06/10/2031	1,298,576	0.26
1,000,000	PERNOD RICARD SA 0.125% 04/10/2029	843,010	0.17
1,600,000	TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS1195202822)	1,578,640	0.31
1,000,000	VEOLIA ENVIRONMENT SA VAR PERPETUAL EUR (ISIN FR0014006IX6)	909,610	0.18
	Germany	*18,415,117*	*3.66*
2,000,000	ALLIANZ SE VAR PERPETUAL EUR (ISIN DE000A289FK7)	1,557,260	0.31
500,000	E ON SE 0.60% 01/10/2032	399,740	0.08
650,000	E ON SE 0.875% 08/01/2025	640,751	0.13
2,500,000	EVONIK INDUSTRIES AG VAR 02/09/2081	2,304,725	0.46
9,122,031	FEDERAL REPUBLIC OF GERMANY 0% 15/02/2031	7,800,521	1.54
6,000,000	GERMANY BUND 0% 10/04/2026	5,712,120	1.14
	Ireland	*17,242,535*	*3.43*
2,000,000	AIB GROUP PLC VAR 17/11/2027	1,849,260	0.37
5,000,000	IRELAND 0% 18/10/2031	4,083,000	0.81
10,000,000	IRELAND 0.20% 15/05/2027	9,287,900	1.85
1,500,000	KERRY GROUP PLC 0.875% 01/12/2031	1,254,195	0.25
1,000,000	LINDE PLC 0.375% 30/09/2033	768,180	0.15
	Italy	*36,751,942*	*7.30*
1,000,000	ASSICURAZIONI GENERALI SPA VAR 08/06/2048	1,024,770	0.20
1,500,000	FINECOBANK SPA VAR 21/10/2027	1,390,395	0.28
2,000,000	HERA SPA 1.00% 25/04/2034	1,507,120	0.30
1,000,000	INFRASTRUTTURE WIRELESS ITALINAE SPA 1.75% 19/04/2031	887,510	0.18
1,000,000	INTESA SANPAOLO SPA 1.35% 24/02/2031	841,780	0.17
2,000,000	INTESA SANPAOLO SPA 2.925% 14/10/2030	1,834,420	0.36
12,267,000	ITALY BTP 0.60% 01/08/2031	9,905,604	1.96
8,794,000	ITALY BTP 2.10% 15/07/2026	8,575,469	1.70
4,000,000	ITALY BTPI 0.40% 15/05/2030	4,467,190	0.89
6,256,000	ITALY CCT FRN 15/01/2025	6,317,684	1.26
	Luxembourg	*2,072,545*	*0.41*
1,000,000	EUROFINS SCIENTIFIC BONDS 0.875% 19/05/2031	784,060	0.16
1,500,000	SELP FINANCE S.A.R.L 0.875% 27/05/2029	1,288,485	0.25
	Netherlands	*8,011,139*	*1.59*
1,000,000	BRENNTAG FINANCE BV 0.50% 06/10/2029	849,970	0.17
1,000,000	CRH PLC 1.625% 05/05/2030	897,320	0.18
1,000,000	DANFOSS FINANCE I BV 0.375% 28/10/2028	871,310	0.17
1,500,000	EDP FINANCE BV 1.875% 21/09/2029	1,375,830	0.27
1,000,000	ENEL FINANCE INTERNATIONAL NV 0.375% 28/05/2029	869,100	0.17
1,100,000	GSK CONSUMER HEALTHCARE CAPITAL 1.75% 29/03/2030	997,920	0.20
1,000,000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 0.25% REGS 09/09/2029	854,590	0.17
1,300,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1048428442)	1,295,099	0.26
	Portugal	*1,840,740*	*0.37*
2,000,000	EDP ENERGIAS DE PORTUGAL VAR 14/03/2082	1,840,740	0.37
	Slovenia	*8,138,500*	*1.62*
10,000,000	SLOVENIA 0.125% 01/07/2031	8,138,500	1.62
	Spain	*36,343,406*	*7.22*
1,000,000	IBERDROLA FINANZAS SAU VAR PERPETUAL EUR (ISIN XS2405855375)	914,450	0.18
1,300,000	INMOBILIARIA COLONIAL SOCIMI SA 0.75% 22/06/2029	1,130,441	0.22
15,310,000	SPAIN 0% 31/01/2026	14,572,670	2.90
17,685,000	SPAIN 0.10% 30/04/2031	14,449,176	2.87
5,290,000	SPAIN 0.25% 30/07/2024	5,276,669	1.05
	United Kingdom	*1,839,320*	*0.37*
1,000,000	BARCLAYS PLC VAR 09/08/2029	876,220	0.17
1,000,000	VODAFONE GROUP PLC VAR 27/08/2080	963,100	0.20
	United States of America	*2,457,479*	*0.49*
1,700,000	COMCAST CORP 0% 14/09/2026	1,577,889	0.32
1,000,000	GOLDMAN SACHS GROUP INC 0.875% 09/05/2029	879,590	0.17
Shares/Units of UCITS/UCIS		**8,951,173**	**1.78**
	Shares/Units in investment funds	**8,951,173**	**1.78**
	Guernsey	*8,951,173*	*1.78*
5,975,789	INTERNATIONAL PUBLIC PARTNERSHIPS LTD	8,951,173	1.78
Total securities portfolio		**500,169,536**	**99.43**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**443,744,332**	**99.07**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**434,994,582**	**97.12**
	Shares	**254,909,494**	**56.91**
	Austria	*2,927,962*	*0.65*
50,613	ANDRITZ AG	2,927,962	0.65
	Bermuda	*3,449,706*	*0.77*
4,146,000	BEIJING ENTERPRISES WATER GR	1,189,158	0.27
3,768,000	CHINA WATER AFFAIRS GROUP	2,260,548	0.50
	Brazil	*1,318,960*	*0.29*
376,400	CIA SANEAMENTO MINAS GERAIS	1,318,960	0.29
	Canada	*21,774,291*	*4.86*
76,000	AG GROWTH INTERNATIONAL INC	2,699,942	0.60
270,700	HYDRO ONE LTD	7,309,481	1.63
727,700	NORTHLAND POWER INC	11,764,868	2.63
	Denmark	*7,210,804*	*1.61*
608,102	CADELER AS	3,591,647	0.80
72,827	ORSTED SH	3,619,157	0.81
	France	*6,465,267*	*1.44*
231,564	VEOLIA ENVIRONNEMENT	6,465,267	1.44
	Germany	*26,781,661*	*5.98*
702,685	E.ON SE	8,611,405	1.92
463,058	RWE AG	14,794,703	3.31
19,431	SIEMENS AG-NOM	3,375,553	0.75
	Guernsey	*9,826,480*	*2.19*
8,733,104	THE RENEWABLES INFRASTRUCTURE GROUP LIMITED	9,826,480	2.19
	Hong Kong (China)	*4,103,803*	*0.92*
7,514,000	GUANGDONG INVESTMENT LTD -H-	4,103,803	0.92
	Ireland	*5,596,982*	*1.25*
6,389,249	GREENCOAT RENEWABLES PLC	5,596,982	1.25
	Italy	*6,135,395*	*1.37*
944,779	ENEL SPA	6,135,395	1.37
	Japan	*4,081,867*	*0.91*
103,200	KURITA WATER INDUSTRIES LTD	4,081,867	0.91
	Spain	*6,033,282*	*1.35*
498,001	IBERDROLA SA	6,033,282	1.35
	Switzerland	*8,342,494*	*1.86*
70,085	BUNGE GLOBAL LTD	6,978,092	1.56
18,099	LANDIS GYR HOLDINGS LTD	1,364,402	0.30
	United Kingdom	*34,255,683*	*7.65*
189,764	ATLANTICA SUSTAINABLE INFRASTRUCTURE PLC	3,894,434	0.87
1,110,496	NATIONAL GRID PLC	11,560,109	2.59
709,436	PENNON GROUP PLC	4,798,744	1.07
246,721	SSE PLC	5,207,374	1.16
414,751	UNITED UTILITIES GROUP PLC	4,806,680	1.07
4,472,905	VH GLOBAL SUSTAINABLE ENERGY OPPORTUNITIES PLC	3,988,342	0.89
	United States of America	*106,604,857*	*23.81*
43,621	AECOM	3,607,305	0.81
51,153	ALEXANDRIA REAL ESTATE EQUITIES REIT	5,513,594	1.23
48,027	AMERICAN TOWER REDIT	8,727,538	1.95
49,975	AMERICAN WATER WORKS	5,994,202	1.34
70,698	EDISON INTERNATIONAL	4,702,646	1.05
21,464	ENPHASE ENERGY	2,044,162	0.46
10,192	EQUINIX INC COMMON STOCK REIT	7,225,550	1.61
213,885	ESSENTIAL UTILITIESINC	7,463,773	1.67
115,641	GLADSTONE LAND CORP REITS	1,465,272	0.33
144,679	HA SUSTAINABLE RG REGOSTERED SHS	4,024,148	0.90
188,266	NEXTERA ENERGY INC	12,442,156	2.78
122,411	ORMAT TECHNOLOGIES	8,317,209	1.86
84,990	SBA COMMUNICATIONS CORPORATION SHS -A-	15,573,769	3.47
31,124	SJW GROUP	1,573,697	0.35
76,369	TRIMBLE NAVIGATION	3,995,344	0.89
12,361	VALMONT IND INC	3,144,371	0.70
37,223	WASTE MANAGEMENT INC	7,419,246	1.66
127,209	WILDAN GROUP REGISTERED SHS	3,370,875	0.75
	Bonds	**180,085,088**	**40.21**
	Austria	*4,120,100*	*0.92*
5,000,000	AUSTRIA 0% 20/02/2031	4,120,100	0.92
	Belgium	*17,463,018*	*3.90*
4,887,551	BELGIUM 1.00% 22/06/2026	4,702,508	1.05
12,500,000	EUROPEAN UNION 0% 06/07/2026	11,778,000	2.63
1,000,000	KBC GROUP SA/NV VAR 29/03/2026	982,510	0.22
	Denmark	*2,145,906*	*0.48*
2,700,000	ORSTED VAR 18/02/3021	2,145,906	0.48
	Finland	*7,533,000*	*1.68*
9,000,000	FINLAND 0% 15/09/2030	7,533,000	1.68
	France	*30,154,482*	*6.73*
1,200,000	ARVAL SERVICE LEASE SA 0.875% 17/02/2025	1,177,584	0.26
1,500,000	AXA SA VAR 10/03/2043	1,460,220	0.33
1,000,000	BNP PARIBAS SA VAR 31/03/2032	950,770	0.21
1,000,000	CREDIT AGRICOLE SA 1.125% 24/02/2029	898,900	0.20
4,834,765	FRANCE OAT 0% 25/03/2025	4,714,766	1.05
14,936,814	FRANCE OAT 0% 25/11/2031	11,923,312	2.66
5,000,000	FRANCE OAT 0.50% 25/05/2029	4,434,150	0.99
1,000,000	GROUPAMA ASSURANCES MUTUELLES SA 0.75% 07/07/2028	880,780	0.20

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
1,000,000	PERNOD RICARD SA 1.375% 07/04/2029	908,130	0.20
1,000,000	TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS1195202822)	986,650	0.22
2,000,000	VEOLIA ENVIRONMENT SA VAR PERPETUAL EUR (ISIN FR0014006IX6)	1,819,220	0.41
	Germany	*12,795,330*	*2.86*
2,000,000	ALLIANZ SE VAR PERPETUAL EUR (ISIN DE000A289FK7)	1,557,260	0.35
2,000,000	BASF SE 1.50% 17/03/2031	1,764,880	0.39
1,000,000	EVONIK INDUSTRIES AG VAR 02/09/2081	921,890	0.21
10,000,000	FEDERAL REPUBLIC OF GERMANY 0% 15/02/2031	8,551,300	1.91
	Ireland	*13,345,390*	*2.98*
1,000,000	AIB GROUP PLC VAR 04/04/2028	958,880	0.21
2,000,000	AIB GROUP PLC VAR 17/11/2027	1,849,260	0.41
1,000,000	BANK OF IRELAND GROUP PLC VAR 14/10/2029	993,700	0.22
6,000,000	IRELAND 0% 18/10/2031	4,899,600	1.10
5,000,000	IRELAND 0.20% 15/05/2027	4,643,950	1.04
	Italy	*46,687,284*	*10.43*
1,400,000	ASSICURAZIONI GENERALI SPA VAR 08/06/2048	1,434,678	0.32
1,000,000	INTESA SANPAOLO SPA 1.35% 24/02/2031	841,780	0.19
2,000,000	INTESA SANPAOLO SPA 2.925% 14/10/2030	1,834,420	0.41
4,844,000	ITALIAN REPUBLIC FRN 15/10/2030	4,769,741	1.06
20,000,000	ITALY BTP 0.60% 01/08/2031	16,150,000	3.61
6,000,000	ITALY BTP 2.10% 15/07/2026	5,850,900	1.31
4,000,000	ITALY BTPI 0.40% 15/05/2030	4,467,190	1.00
9,397,000	ITALY CCT FRN 15/01/2025	9,489,655	2.12
1,000,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 17/07/2029	895,440	0.20
1,000,000	UNICREDIT SPA VAR 15/01/2032	953,480	0.21
	Luxembourg	*1,801,540*	*0.40*
1,000,000	NESTLE FINANCE INTERNATIONAL LTD 0.875% 29/03/2027	942,550	0.21
1,000,000	SELP FINANCE S.A.R.L 0.875% 27/05/2029	858,990	0.19
	Netherlands	*12,802,382*	*2.86*
1,000,000	COOPERATIEVE RABOBANK UA VAR 01/12/2027	924,850	0.21
1,000,000	CRH PLC 1.625% 05/05/2030	897,320	0.20
1,500,000	DANFOSS FINANCE I BV 0.375% 28/10/2028	1,306,965	0.29
1,800,000	EDP FINANCE BV 1.875% 21/09/2029	1,650,996	0.37
3,000,000	ENEL FINANCE INTERNATIONAL NV 0.375% 28/05/2029	2,607,300	0.58
1,650,000	GSK CONSUMER HEALTHCARE CAPITAL 1.75% 29/03/2030	1,496,880	0.33
2,500,000	ING GROEP NV ING BANK NV VAR 16/02/2031	2,235,825	0.50
1,000,000	STELLANTIS NV 2.75% 01/04/2032	920,030	0.21
800,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2342732562)	762,216	0.17
	Portugal	*920,370*	*0.21*
1,000,000	EDP ENERGIAS DE PORTUGAL VAR 14/03/2082	920,370	0.21
	Spain	*21,833,652*	*4.87*
1,000,000	CELLNEX FINANCE COMPANY SAU 2.25% 12/04/2026	976,110	0.22
1,400,000	MAPFRE SA 2.875% 13/04/2030	1,300,082	0.29
9,444,000	SPAIN 0% 31/01/2026	8,989,177	2.01
12,935,000	SPAIN 0.10% 30/04/2031	10,568,283	2.35
	Sweden	*1,653,174*	*0.37*
1,800,000	SKANDINAVISKA ENSKILDA BANKEN AB 0.75% 09/08/2027	1,653,174	0.37
	United Kingdom	*1,839,320*	*0.41*
1,000,000	BARCLAYS PLC VAR 09/08/2029	876,220	0.20
1,000,000	VODAFONE GROUP PLC VAR 27/08/2080	963,100	0.21
	United States of America	*4,990,140*	*1.11*
1,900,000	BANK OF AMERICA CORP VAR 27/04/2033	1,769,945	0.39
1,000,000	GOLDMAN SACHS GROUP INC 1.25% 07/02/2029	900,750	0.20
1,000,000	JPMORGAN CHASE AND CO VAR 23/03/2030	926,110	0.21
1,500,000	MORGAN STANLEY VAR 29/10/2027	1,393,335	0.31
Shares/Units of UCITS/UCIS		**8,749,750**	**1.95**
	Shares/Units in investment funds	**8,749,750**	**1.95**
	France	*1,232,953*	*0.28*
0.014	AMUNDI EURO LIQUIDITY SHORT TERM SRI EUR (ISIN FR0007435920)	159	0.00
518	GROUPAMA ENTREPRISES I	1,232,794	0.28
	Guernsey	*7,516,797*	*1.67*
5,018,202	INTERNATIONAL PUBLIC PARTNERSHIPS LTD	7,516,797	1.67
Total securities portfolio		**443,744,332**	**99.07**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**203,731,539**	**98.01**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**203,731,539**	**98.01**
	Shares	**146,500,430**	**70.48**
	Canada	*2,276,150*	*1.09*
50,700	TECK RESOURCES B	2,276,150	1.09
	Cayman Islands	*3,030,600*	*1.46*
359,700	ALIBABA GROUP HOLDING LTD	3,030,600	1.46
	Curacao	*2,267,505*	*1.09*
51,411	SLB	2,267,505	1.09
	France	*3,856,599*	*1.86*
34,517	BNP PARIBAS	2,054,797	0.99
8,033	SCHNEIDER ELECTRIC SA	1,801,802	0.87
	Germany	*4,778,034*	*2.30*
100,231	DEUTSCHE TELEKOM AG-NOM	2,353,424	1.13
13,957	SIEMENS AG-NOM	2,424,610	1.17
	Ireland	*2,573,912*	*1.24*
3,332	ACCENTURE SHS CLASS A	942,256	0.45
5,535	EATON CORP	1,631,656	0.79
	Italy	*1,888,914*	*0.91*
54,585	UNICREDIT SPA	1,888,914	0.91
	Japan	*10,576,920*	*5.09*
19,500	HOYA CORP	2,115,684	1.02
91,800	MITSUBISHI ELECTRIC CORP	1,367,136	0.66
35,000	MURATA MANUFACTURING CO LTD	674,413	0.32
23,500	SONY GROUP CORPORATION	1,859,262	0.89
103,500	SUBARU CORP	2,047,167	0.98
40,400	SUMITOMO MITSUI FINANCIAL GRP	2,513,258	1.22
	Netherlands	*4,680,169*	*2.25*
304,897	ABN AMRO GROUP N.V.	4,680,169	2.25
	Singapore	*1,460,183*	*0.70*
59,260	DBS GROUP HOLDINGS LTD	1,460,183	0.70
	South Korea	*2,833,483*	*1.36*
51,290	SAMSUNG ELECTRONICS CO LTD	2,833,483	1.36
	Taiwan	*3,000,591*	*1.44*
108,000	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	3,000,591	1.44
	United Kingdom	*3,103,526*	*1.49*
72,309	RELX PLC	3,103,526	1.49
	United States of America	*100,173,844*	*48.20*
2,148	ADOBE INC	1,107,300	0.53
22,134	ADVANCED MICRO DEVICES INC	3,351,027	1.61
54,641	ALPHABET INC	9,379,846	4.52
47,974	AMAZON.COM INC	8,733,126	4.21
13,246	AMERICAN TOWER REDIT	2,407,083	1.16
15,418	AMPHENOL CORPORATION-A	973,776	0.47
28,820	APPLE INC	5,760,773	2.77
7,570	AUTODESK INC	1,738,045	0.84
45,326	BAKER HUGHES REGISTERED SHS A	1,486,338	0.72
128,130	BANK OF AMERICA CORP	4,740,242	2.28
26,743	BOSTON SCIENTIFIC CORP	1,925,845	0.93
41,320	CARRIER GLOBAL CORPORATIONS	2,459,345	1.18
124,689	CISCO SYSTEMS INC	5,534,365	2.66
8,608	CLOUDFLARE INC	673,139	0.32
6,384	DEERE & CO	2,250,825	1.08
5,780	DIGITAL REALTY TRUST REIT	822,494	0.40
15,556	EMERSON ELECTRIC CO	1,598,345	0.77
20,469	FREEPORT MCMORAN INC	933,543	0.45
1,284	HUBSPOT INC	709,779	0.34
14,818	INGERSOLL RAND INC	1,252,911	0.60
25,383	INTL BUSINESS MACHINES CORP	4,089,700	1.97
2,700	INTUIT	1,662,978	0.80
2,544	INTUITIVE SURGICAL	1,055,603	0.51
31,452	JP MORGAN CHASE & CO	5,907,136	2.84
26,961	KEYSIGHT TECHNOLOGIES SHS WI INC	3,477,070	1.67
4,841	META PLATFORMS INC	2,325,532	1.12
16,907	MICROCHIP TECHNOLOGY INC	1,444,214	0.69
6,510	MKS INSTRUMENTS INC	811,935	0.39
2,343	MONGODB INC	542,164	0.26
22,770	ORACLE CORP	3,015,604	1.45
12,311	PAYCHEX INC	1,363,945	0.66
40,174	PAYPAL HOLDINGS INC	2,174,100	1.05
38,158	PURE STORAGE INC - CLASS A	2,332,026	1.12
9,204	QUALCOMM INC	1,721,172	0.83
6,210	RESMED	1,111,803	0.53
10,779	ROCKWELL AUTOMATION INC	2,748,783	1.32
1,334	SERVICENOW INC	978,964	0.47
25,374	SS&C TECHNOLOGIES HOLDINGS	1,476,155	0.71
13,457	TEXAS INSTRUMENTS	2,465,390	1.19
12,771	UNITED PARCEL SERVICE-B	1,631,423	0.78
	Bonds	**57,231,109**	**27.53**
	Australia	*1,101,408*	*0.53*
1,197,000	MACQUARIE GROUP LTD VAR 144A 14/10/2025	1,101,408	0.53
	Canada	*3,835,862*	*1.85*
860,000	BANK OF MONTREAL 3.70% 07/06/2025	788,785	0.38
2,000,000	FEDERATION CAISSES DESJARDINS DU QUEBEC 2.05% 144A 10/02/2025	1,825,537	0.88
1,330,000	THE TORONTO DOMINION BANK CANADA 3.766% 06/06/2025	1,221,540	0.59
	Finland	*715,730*	*0.34*
780,000	NORDEA BANK ABP 3.60% 144A 06/06/2025	715,730	0.34

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
	France	*4,134,349*	*1.99*
1,650,000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.524% 144A 13/07/2025	1,524,728	0.73
944,000	BNP PARIBAS SA 4.375% 144A 28/09/2025	865,521	0.42
2,000,000	BPCE SA 1.00% 144A 20/01/2026	1,744,100	0.84
	Japan	*4,408,995*	*2.12*
963,000	MIZUHO FINANCIAL GROUP INC 3.477% 144A 12/04/2026	869,625	0.42
1,006,000	NOMURA HOLDINGS INC 1.851% 16/07/2025	902,420	0.43
1,900,000	SUMITOMO MITSUI FINANCIAL CORP INC 3.784% 09/03/2026	1,727,009	0.83
1,027,000	SUMITOMO MITSUI TRUST HOLDINGS 1.05% 144A 12/09/2025	909,941	0.44
	Netherlands	*887,912*	*0.43*
958,000	ENEL FINANCE INTERNATIONAL NV 2.65% 144A 10/09/2024	887,912	0.43
	Singapore	*867,028*	*0.42*
957,000	FLEX LTD 3.75% 01/02/2026	867,028	0.42
	Spain	*924,721*	*0.44*
1,000,000	BANCO SANTANDER SA 5.179% 19/11/2025	924,721	0.44
	Switzerland	*1,774,113*	*0.85*
1,950,000	UBS GROUP INC 4.125% 144A 15/04/2026	1,774,113	0.85
	United Kingdom	*5,297,717*	*2.55*
1,900,000	BARCLAYS PLC 3.65% 16/03/2025	1,744,661	0.84
936,000	LLOYDS BANKING GROUP PLC 4.582% 10/12/2025	857,793	0.41
1,927,000	NATWEST GROUP PLC 4.80% 05/04/2026	1,777,101	0.86
1,000,000	STANDARD CHARTERED PLC VAR 144A 23/11/2025	918,162	0.44
	United States of America	*33,283,274*	*16.01*
1,424,000	BANK OF AMERICA CORP VAR 02/04/2026	1,305,337	0.63
1,000,000	BANK OF AMERICA CORP 3.95% 21/04/2025	919,673	0.44
1,000,000	CAPITAL ONE FINANCIAL CORP VAR 03/03/2026	913,338	0.44
1,000,000	CITIGROUP INC USA VAR 03/11/2025	918,498	0.44
1,896,000	CITIGROUP INC USA 3.70% 12/01/2026	1,723,799	0.83
1,000,000	CITIZENS FINANCIAL GROUP INC 4.30% 03/12/2025	912,937	0.44
1,000,000	CRH AMERICA INC 3.875% 144A 18/05/2025	917,677	0.44
935,000	DISCOVER BANK 4.25% 13/03/2026	851,572	0.41
930,000	ERAC USA FINANCE LLC 3.85% 144A 15/11/2024	861,501	0.41
1,000,000	GOLDMAN SACHS GROUP INC VAR 29/09/2025	927,091	0.45
953,000	HUNTINGTON BANCSHARES INC 2.625% 06/08/2024	886,310	0.43
1,016,000	HYUNDAI CAPITAL AMERICA INC 1.80% 144A 15/10/2025	903,493	0.43
1,986,000	JPMORGAN CHASE AND CO VAR 22/04/2026	1,800,066	0.87
2,395,000	JPMORGAN CHASE AND CO VAR 26/04/2026	2,205,523	1.06
1,080,000	KEYCORP VAR 23/05/2025	1,005,195	0.48
938,000	PENSKE TRUCK LEASING CO LP 4.00% 144A 15/07/2025	860,212	0.41
1,878,000	PNC BANK NATIONAL ASSOCIATION 3.25% 01/06/2025	1,715,494	0.83
988,000	PROTECTIVE LIFE GLOBAL FUNDING 1.646% 144A 13/01/2025	902,876	0.43
947,000	PUGET ENERGY INC 3.65% 15/05/2025	867,803	0.42
1,916,000	TRUIST FINANCIAL CORPORATION 2.50% 01/08/2024	1,782,457	0.86
3,600,000	UNITED STATES OF AMERICA VAR 31/07/2024	3,359,066	1.62
1,876,000	US BANCORP 3.60% 11/09/2024	1,742,514	0.84
3,000,000	USA T-BONDS 2.375% 15/08/2024	2,789,045	1.34
954,000	WELLS FARGO AND CO VAR 25/04/2026	876,923	0.42
1,473,000	WELLS FARGO AND CO VAR 30/04/2026	1,334,874	0.64
Total securities portfolio		**203,731,539**	**98.01**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**31,305,534**	**97.55**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**31,305,534**	**97.55**
	Shares	**19,709,631**	**61.42**
	Canada	*305,282*	*0.95*
6,800	TECK RESOURCES B	305,282	0.95
	Cayman Islands	*407,787*	*1.27*
48,400	ALIBABA GROUP HOLDING LTD	407,787	1.27
	Curacao	*304,636*	*0.95*
6,907	SLB	304,636	0.95
	France	*529,060*	*1.65*
4,818	BNP PARIBAS	286,816	0.90
1,080	SCHNEIDER ELECTRIC SA	242,244	0.75
	Germany	*641,883*	*2.00*
13,465	DEUTSCHE TELEKOM AG-NOM	316,158	0.99
1,875	SIEMENS AG-NOM	325,725	1.01
	Ireland	*359,587*	*1.12*
496	ACCENTURE SHS CLASS A	140,264	0.44
744	EATON CORP	219,323	0.68
	Italy	*253,758*	*0.79*
7,333	UNICREDIT SPA	253,758	0.79
	Japan	*1,438,434*	*4.48*
2,700	HOYA CORP	292,941	0.91
12,400	MITSUBISHI ELECTRIC CORP	184,668	0.58
4,700	MURATA MANUFACTURING CO LTD	90,564	0.28
3,200	SONY GROUP CORPORATION	253,176	0.79
13,900	SUBARU CORP	274,933	0.86
5,500	SUMITOMO MITSUI FINANCIAL GRP	342,152	1.06
	Netherlands	*628,736*	*1.96*
40,960	ABN AMRO GROUP N.V.	628,736	1.96
	Singapore	*197,122*	*0.61*
8,000	DBS GROUP HOLDINGS LTD	197,122	0.61
	South Korea	*342,468*	*1.07*
248	SAMSUNG ELECTRONICS GDR	342,468	1.07
	Taiwan	*362,845*	*1.13*
2,227	TAIWAN SEMICONDUCTOR-SP ADR	362,845	1.13
	United Kingdom	*416,928*	*1.30*
9,714	RELX PLC	416,928	1.30
	United States of America	*13,521,105*	*42.14*
289	ADOBE INC	148,980	0.46
2,973	ADVANCED MICRO DEVICES INC	450,104	1.40
7,341	ALPHABET INC	1,260,178	3.94
6,445	AMAZON.COM INC	1,173,239	3.67
1,779	AMERICAN TOWER REDIT	323,283	1.01
2,072	AMPHENOL CORPORATION-A	130,864	0.41
3,872	APPLE INC	773,966	2.41
1,017	AUTODESK INC	233,500	0.73
6,089	BAKER HUGHES REGISTERED SHS A	199,671	0.62
17,213	BANK OF AMERICA CORP	636,805	1.98
3,593	BOSTON SCIENTIFIC CORP	258,743	0.81
5,551	CARRIER GLOBAL CORPORATIONS	330,393	1.03
16,751	CISCO SYSTEMS INC	743,499	2.32
1,309	CLOUDFLARE INC	102,363	0.32
889	DEERE & CO	313,437	0.98
868	DIGITAL REALTY TRUST REIT	123,516	0.38
2,090	EMERSON ELECTRIC CO	214,743	0.67
2,917	FREEPORT MCMORAN INC	133,038	0.41
199	HUBSPOT INC	110,005	0.34
1,991	INGERSOLL RAND INC	168,346	0.52
3,410	INTL BUSINESS MACHINES CORP	549,418	1.71
363	INTUIT	223,578	0.70
342	INTUITIVE SURGICAL	141,909	0.44
4,226	JP MORGAN CHASE & CO	793,703	2.47
3,646	KEYSIGHT TECHNOLOGIES SHS WI INC	470,212	1.47
651	META PLATFORMS INC	312,729	0.97
2,272	MICROCHIP TECHNOLOGY INC	194,077	0.60
875	MKS INSTRUMENTS INC	109,131	0.34
315	MONGODB INC	72,890	0.23
3,059	ORACLE CORP	405,127	1.26
1,654	PAYCHEX INC	183,248	0.57
5,397	PAYPAL HOLDINGS INC	292,070	0.91
5,127	PURE STORAGE INC - CLASS A	313,337	0.98
1,236	QUALCOMM INC	231,135	0.72
835	RESMED	149,494	0.47
1,449	ROCKWELL AUTOMATION INC	369,514	1.15
180	SERVICENOW INC	132,094	0.41
3,409	SS&C TECHNOLOGIES HOLDINGS	198,322	0.62
1,808	TEXAS INSTRUMENTS	331,235	1.03
1,716	UNITED PARCEL SERVICE-B	219,209	0.68
	Bonds	**11,595,903**	**36.13**
	Australia	*292,818*	*0.91*
200,000	AUSTRALIA NEW ZEALAND BANKING GROUP LTD 4.40% 144A 19/05/2026	182,612	0.57
120,000	MACQUARIE BANK LTD 3.231% 144A 21/03/2025	110,206	0.34
	Canada	*1,255,094*	*3.91*
305,000	BANK OF MONTREAL 4.25% 14/09/2024	283,691	0.88
450,000	FEDERATION CAISSES DESJARDINS DU QUEBEC 4.40% 144A 23/08/2025	415,071	1.30
274,000	ROYAL BANK OF CANADA 1.20% 27/04/2026	237,643	0.74
116,000	ROYAL BANK OF CANADA 4.65% 27/01/2026	106,813	0.33
245,000	THE TORONTO DOMINION BANK CANADA 1.20% 03/06/2026	211,876	0.66
	Finland	*185,278*	*0.58*
200,000	NORDEA BANK ABP 4.75% 144A 22/09/2025	185,278	0.58

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
	France	*871,460*	*2.72*
200,000	BNP PARIBAS SA VAR 144A 09/06/2026	180,454	0.56
508,000	BNP PARIBAS SA VAR 144A 19/11/2025	468,271	1.47
239,000	BPCE SA 4.625% 144A 11/07/2024	222,735	0.69
	Japan	*1,479,116*	*4.61*
262,000	MITSUBISHI UFJ FINANCIAL GROUP INC VAR 11/10/2025	241,069	0.75
254,000	MITSUBISHI UFJ FINANCIAL GROUP INC VAR 19/07/2025	236,415	0.74
248,000	MIZUHO FINANCIAL GROUP INC VAR 13/09/2025	229,385	0.71
200,000	MIZUHO FINANCIAL GROUP INC VAR 25/05/2026	180,958	0.56
208,000	NOMURA HOLDINGS INC 1.653% 14/07/2026	179,537	0.56
247,000	NOMURA HOLDINGS INC 2.648% 16/01/2025	226,629	0.71
200,000	SUMITOMO MITSUI TRUST BANK LIMITED 4.80% 144A 15/09/2025	185,123	0.58
	Netherlands	*401,960*	*1.25*
250,000	COOPERATIEVE RABOBANK UA 3.375% 21/05/2025	229,095	0.71
200,000	ENEL FINANCE INTERNATIONAL NV 1.375% 144A 12/07/2026	172,865	0.54
	Spain	*186,611*	*0.58*
200,000	BANCO SANTANDER SA VAR 30/06/2024	186,611	0.58
	Switzerland	*368,885*	*1.15*
400,000	UBS GROUP INC VAR 144A 12/05/2026	368,885	1.15
	United Kingdom	*994,551*	*3.10*
200,000	BARCLAYS PLC 4.375% 12/01/2026	183,617	0.57
200,000	BARCLAYS PLC 5.304% 09/08/2026	185,484	0.58
225,000	NATWEST GROUP PLC 4.80% 05/04/2026	207,498	0.65
200,000	NATWEST MARKETS PLC 3.479% 144A 22/03/2025	183,821	0.57
255,000	STANDARD CHARTERED PLC VAR 144A 23/11/2025	234,131	0.73
	United States of America	*5,560,130*	*17.32*
119,000	AEP TEXAS INC 3.85% 01/10/2025	108,533	0.34
239,000	ALEXANDRIA REAL ESTATE EQUITIES INC 3.80% 15/04/2026	216,896	0.68
118,000	ALLY FINANCIAL INC 4.625% 30/03/2025	109,109	0.34
175,000	ALLY FINANCIAL INC 5.80% 01/05/2025	163,214	0.51
122,000	BANK OF AMERICA CORP VAR 01/10/2025	113,050	0.35
253,000	BANK OF AMERICA CORP VAR 22/10/2025	233,586	0.73
234,000	BANK OF NEW YORK MELLON CORP VAR 24/07/2026	215,924	0.67
250,000	BRANCH BANKING AND TRUST COMPANY 3.625% 16/09/2025	227,418	0.71
323,000	BROOKLYN UNION GAS CO 3.407% 144A 10/03/2026	289,897	0.90
127,000	CITIGROUP INC USA VAR 03/11/2025	116,649	0.36
263,000	CITIGROUP INC USA VAR 08/04/2026	240,488	0.75
190,000	CITIGROUP INC USA VAR 25/01/2026	173,502	0.54
250,000	CITIZENS BANK NA 3.75% 18/02/2026	225,894	0.70
252,000	CNO GLOBAL FUNDING 1.65% 144A 06/01/2025	229,879	0.72
250,000	COMPASS BANK 3.875% 10/04/2025	229,958	0.72
156,000	ESSEX PORTFOLIO LP 3.375% 15/04/2026	140,538	0.44
181,000	GENERAL MOTORS FINANCIAL CO INC 3.80% 07/04/2025	166,344	0.52
188,000	HEALTHCARE TRUST OF AMERICA HOLDINGS LP 3.50% 01/08/2026	168,155	0.52
233,000	JABIL INC 1.70% 15/04/2026	203,153	0.63
190,000	JPMORGAN CHASE AND CO VAR 22/04/2026	172,212	0.54
250,000	KEYBANK NATIONAL ASSOCIATION 4.15% 08/08/2025	228,864	0.71
366,000	KEYCORP VAR 23/05/2025	340,649	1.06
171,000	MORGAN STANLEY VAR 22/01/2025	159,681	0.50
245,000	SANTANDER HOLDINGS USA INC 3.45% 02/06/2025	223,656	0.70
115,000	SUNOCO LOGISTICS PARTNERS 5.95% 01/12/2025	107,665	0.34
92,000	TRUIST FINANCIAL CORPORATION 2.50% 01/08/2024	85,588	0.27
380,000	UNITED STATES OF AMERICA 1.00% 15/12/2024	347,782	1.07
200,000	VOLKSWAGEN GROUP OF AMERICA FINANCE 3.35% 144A 13/05/2025	183,063	0.57
152,000	WELLS FARGO AND CO VAR 11/02/2026	138,783	0.43
Total securities portfolio		**31,305,534**	**97.55**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**291,157,042**	**96.07**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**262,937,482**	**86.76**
	Shares	**146,505,989**	**48.34**
	Australia	*2,792,398*	*0.92*
308,413	BRAMBLES LIMITED	2,792,398	0.92
	Austria	*3,537,643*	*1.17*
61,152	ANDRITZ AG	3,537,643	1.17
	China	*392,536*	*0.13*
49,280	SUNGROW POWER SUPPLY CO LTD	392,536	0.13
	Denmark	*1,373,615*	*0.45*
18,058	ORSTED SH	897,397	0.29
22,024	VESTAS WIND SYSTEM A/S	476,218	0.16
	Finland	*1,466,812*	*0.48*
114,999	STORA ENSO OYJ-R	1,466,812	0.48
	France	*28,185,766*	*9.30*
110,455	CARREFOUR SA	1,458,006	0.48
84,752	CIE GENERALE DES ETABLISSEMENTS MICHELIN SA	3,060,395	1.01
41,384	COMPAGNIE DE SAINT-GOBAIN SA	3,005,306	0.99
12,576	DANONE SA	717,838	0.24
54,787	LA FRANCAISE DES JEUX SA	1,742,227	0.57
3,286	LOREAL SA	1,347,424	0.44
16,005	SCHNEIDER ELECTRIC SA	3,589,922	1.19
22,378	SEB SA	2,139,337	0.71
39,852	SODEXO	3,347,568	1.10
165,265	VEOLIA ENVIRONNEMENT	4,614,198	1.53
93,375	VERALLIA SASU	3,163,545	1.04
	Germany	*3,502,195*	*1.16*
20,160	SIEMENS AG-NOM	3,502,195	1.16
	Ireland	*10,566,425*	*3.49*
47,551	JOHNSON CONTROLS INTERNATIONAL PLC	2,977,068	0.98
40,144	KERRY GROUP A	3,036,894	1.00
10,547	PENTAIR PLC	760,112	0.25
12,214	TRANE TECHNOLOGIES PLC	3,792,351	1.26
	Japan	*5,629,051*	*1.86*
12,700	DAIKIN INDUSTRIES LTD	1,647,890	0.54
101,700	PANASONIC HOLDINGS CORPORATION	776,900	0.26
40,500	SONY GROUP CORPORATION	3,204,261	1.06
	Netherlands	*2,055,712*	*0.68*
88,228	SIGNIFY NV	2,055,712	0.68
	Norway	*770,965*	*0.25*
69,057	TOMRA SYSTEMS ASA	770,965	0.25
	Portugal	*768,654*	*0.25*
42,118	JERONIMO MARTINS SGPS SA	768,654	0.25
	South Korea	*679,731*	*0.22*
28,399	DOOSAN FUEL CELL CO LTD	407,140	0.13
1,136	SAMSUNG SDI	272,591	0.09
	Spain	*7,615,566*	*2.51*
289,081	EDP RENOVAVEIS	3,772,507	1.24
82,896	INDITEX	3,843,059	1.27
	Switzerland	*5,560,726*	*1.83*
58,889	ABB LTD-NOM	3,052,530	1.00
146,840	SIG GROUP LTD	2,508,196	0.83
	United Kingdom	*12,248,343*	*4.04*
43,951	COMPASS GROUP PLC	1,119,705	0.37
26,068	CRODA INTERNATIONAL PLC	1,213,852	0.40
337,747	HALEON PLC	1,285,100	0.42
149,924	SSE PLC	3,164,345	1.04
1,085,206	TESCO PLC	3,916,648	1.30
30,220	UNILEVER	1,548,693	0.51
	United States of America	*59,359,851*	*19.60*
21,486	AMERICAN WATER WORKS	2,577,117	0.85
5,814	A.O.SMITH CORP	445,048	0.15
13,607	BALL CORP	764,303	0.25
43,226	COLGATE PALMOLIVE CO	3,941,663	1.30
83,239	CONAGRA BRANDS INC	2,197,960	0.73
14,915	CROWN HOLDINGS	1,045,546	0.35
48,347	DARLING INGREDIENTS	1,647,429	0.54
4,292	DEERE & CO	1,513,243	0.50
10,116	DYNATRACE INC	420,497	0.14
5,036	ECOLAB INC	1,125,094	0.37
36,738	EMERSON ELECTRIC CO	3,774,750	1.25
31,498	ESSENTIAL UTILITIESINC	1,099,160	0.36
6,502	FIRST SOLAR INC	1,398,377	0.46
2,114	IDEX CORP	393,114	0.13
43,598	INGERSOLL RAND INC	3,686,355	1.22
9,554	MICROSOFT CORP	4,040,047	1.33
16,482	ORACLE CORP	2,182,837	0.72
20,304	OWENS CORNING	3,299,222	1.09
7,800	PARKER-HANNIFIN CORP	3,702,444	1.22
27,716	RENT-A-CENTER	792,366	0.26
23,438	REPUBLIC SERVICES INC	4,275,371	1.41
22,422	SPROUTS FARMERS MARKETS INC	1,732,462	0.57
7,785	TELEDYNE TECHNOLOGIES INC.	2,822,503	0.93
101,164	VONTIER CORP	3,600,089	1.19
21,652	WASTE MANAGEMENT INC	4,315,653	1.43
55,061	WESTROCK CO	2,567,201	0.85

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
	Bonds	**116,431,493**	**38.42**
	Australia	*1,241,227*	*0.41*
1,300,000	APT INFRASTRUCTURE LIMITED 2.00% 22/03/2027	1,241,227	0.41
	Belgium	*1,925,221*	*0.64*
1,100,000	KBC GROUP SA/NV VAR 23/11/2027	1,114,267	0.37
900,000	UCB SA 1.00% 30/03/2028	810,954	0.27
	Canada	*1,901,824*	*0.63*
600,000	GREAT WEST LIFECO INC 4.70% 16/11/2029	631,338	0.21
1,400,000	THE TORONTO DOMINION BANK CANADA 1.952% 08/04/2030	1,270,486	0.42
	Denmark	*4,308,848*	*1.42*
2,100,000	ISS GLOBAL A/S 1.50% 31/08/2027	1,964,067	0.65
1,200,000	NYKREDIT REALKREDIT AS VAR 28/07/2031	1,124,328	0.37
1,300,000	NYKREDIT REALKREDIT AS 1.375% 12/07/2027	1,220,453	0.40
	Finland	*4,141,454*	*1.37*
900,000	NESTE CORPORATION 0.75% 25/03/2028	809,298	0.27
2,900,000	NORDEA BANK ABP VAR 18/08/2031	2,713,153	0.90
700,000	OP CORPORATE BANK PLC 0.375% 16/06/2028	619,003	0.20
	France	*33,697,868*	*11.11*
1,600,000	ARVAL SERVICE LEASE SA 4.75% 22/05/2027	1,640,112	0.54
900,000	AYVENS 4.00% 05/07/2027	908,253	0.30
600,000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.875% 04/11/2026	573,618	0.19
2,000,000	BOUYGUES SA 1.375% 07/06/2027	1,895,780	0.63
1,600,000	BPCE SA 0.01% 14/01/2027	1,463,632	0.48
3,200,000	BPCE SA 0.50% 15/09/2027	2,971,616	0.97
1,700,000	BPCE SA 2.875% 22/04/2026	1,666,935	0.55
500,000	CARREFOUR SA 1.875% 30/10/2026	481,135	0.16
800,000	CREDIT AGRICOLE ASSURANCES SA VAR 29/01/2048	746,560	0.25
2,900,000	CREDIT MUTUEL ARKEA SACCV 0.875% 07/05/2027	2,690,968	0.89
1,600,000	CREDIT MUTUEL ARKEA SACCV 3.375% 19/09/2027	1,589,104	0.52
3,500,000	ELECTRICITE DE FRANCE 3.875% 12/01/2027	3,510,780	1.15
1,000,000	LA POSTE 2.625% 14/09/2028	968,500	0.32
700,000	ORANGE SA VAR PERPETUAL EUR (ISIN FR0013447877)	652,526	0.22
1,000,000	ORANGE SA 0% 04/09/2026	928,670	0.31
1,000,000	ORANO SA 2.75% 08/03/2028	959,210	0.32
1,000,000	ORANO SA 5.375% 15/05/2027	1,034,890	0.34
1,600,000	PERNOD RICARD SA 3.25% 02/11/2028	1,585,488	0.52
1,900,000	SOCIETE GENERALE SA VAR 06/09/2032	1,945,011	0.64
2,500,000	SOCIETE GENERALE SA VAR 30/06/2031	2,336,100	0.77
1,000,000	SOCIETE GENERALE SA 1.25% 12/06/2030	854,830	0.28
2,500,000	VERALLIA SASU 1.625% 14/05/2028	2,294,150	0.76
	Germany	*2,473,733*	*0.82*
1,100,000	BERTELSMANN SE & CO 3.50% 29/05/2029	1,096,073	0.37
1,000,000	DEUTSCHE BORSE AG VAR 16/06/2047	923,520	0.30
500,000	VONOVIA SE 0.375% 16/06/2027	454,140	0.15
	Ireland	*3,795,917*	*1.25*
1,800,000	CRH FINANCE DESIGNATED ACTIVITY COMPANY 1.375% 18/10/2028	1,650,960	0.54
2,300,000	DELL BANK INTERNATIONAL DAC 0.50% 27/10/2026	2,144,957	0.71
	Italy	*4,595,033*	*1.52*
600,000	ASSICURAZIONI GENERALI SPA VAR 08/06/2048	614,862	0.20
400,000	ERG SPA 0.50% 11/09/2027	360,928	0.12
2,300,000	INTESA SANPAOLO SPA 1.00% 19/11/2026	2,161,218	0.72
1,000,000	INTESA SANPAOLO SPA 3.928% 15/09/2026	997,950	0.33
500,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.00% 08/09/2027	460,075	0.15
	Japan	*3,983,522*	*1.31*
900,000	ASAHI GROUP HOLDINGS LTD 0.336% 19/04/2027	824,706	0.27
3,200,000	EAST JAPAN RAILWAY CO 3.245% 08/09/2030	3,158,816	1.04
	Luxembourg	*3,107,338*	*1.03*
1,000,000	BECTON DICKINSON EURO FINANCE SARL 0.334% 13/08/2028	876,740	0.29
2,000,000	EUROFINS SCIENTIFIC BONDS 4.00% 06/07/2029	1,947,680	0.65
300,000	MEDTRONIC GLOBAL HOLDINGS S C A 1.125% 07/03/2027	282,918	0.09
	Netherlands	*19,718,998*	*6.50*
1,600,000	ABN AMRO BANK NV 0.60% 15/01/2027	1,484,800	0.49
500,000	CITYCON TREASURY BV 1.25% 08/09/2026	458,730	0.15
3,100,000	COOPERATIEVE RABOBANK UA VAR 01/12/2027	2,867,035	0.95
2,500,000	EASYJET FINCO BV 1.875% 03/03/2028	2,338,075	0.77
3,000,000	EURONEXT NV 0.125% 17/05/2026	2,820,090	0.93
800,000	ING GROUP NV VAR 09/06/2032	726,736	0.24
1,900,000	ING GROUP NV VAR 14/11/2027	1,947,120	0.64
1,000,000	NN GROUP NV VAR PERPETUAL	999,500	0.33
400,000	SCHLUMBERGER FINANCE BV 0.25% 15/10/2027	362,384	0.12
1,000,000	STELLANTIS NV 0.625% 30/03/2027	926,080	0.31
2,800,000	SUEDZUCKER INTERNATIONAL FINANCE BV 5.125% 31/10/2027	2,912,140	0.95
2,100,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2293060658)	1,876,308	0.62
	Portugal	*3,723,654*	*1.23*
2,300,000	CAIXA GERAL DE DEPOSITOS SA VAR 21/09/2027	2,134,929	0.71
1,500,000	CAIXA GERAL DE DEPOSITOS SA VAR 31/10/2028	1,588,725	0.52
	Spain	*16,393,531*	*5.40*
2,100,000	ABANCA CORPORACION BANCARIA SA VAR 14/09/2028	2,179,968	0.72
2,500,000	AMADEUS IT GROUP SA 2.875% 20/05/2027	2,456,650	0.81
1,000,000	BANKINTER SA 0.625% 06/10/2027	908,260	0.30
2,600,000	BANKINTER SA 0.875% 08/07/2026	2,460,848	0.81
3,000,000	CAIXABANK SA VAR 14/11/2030	3,210,630	1.06
700,000	CAIXABANK SA VAR 26/05/2028	645,645	0.21
1,000,000	CAIXABANK SA 1.125% 12/11/2026	943,650	0.31
1,800,000	CRITERIA CAIXA SA 0.875% 28/10/2027	1,638,072	0.54

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
1,500,000	KUTXABANK SA VAR 14/10/2027	1,392,630	0.46
600,000	MAPFRE SA 2.875% 13/04/2030	557,178	0.18
	Sweden	*745,776*	*0.25*
800,000	CASTELLUM AB 0.75% 04/09/2026	745,776	0.25
	United Kingdom	*807,492*	*0.27*
193,000	ITV PLC 1.375% 26/09/2026	183,612	0.06
600,000	SMITH AND NEPHEW PLC 4.565% 11/10/2029	623,880	0.21
	United States of America	*9,870,057*	*3.26*
1,000,000	ABBVIE INC 0.75% 18/11/2027	920,170	0.30
3,100,000	AT&T INC 1.80% 05/09/2026	2,991,810	1.00
2,000,000	BOOKING HOLDING INC 1.80% 03/03/2027	1,919,800	0.63
500,000	BOOKING HOLDING INC 4.25% 15/05/2029	516,150	0.17
1,000,000	FIDELITY NATIONAL INFORMATION SERVICES INC 1.50% 21/05/2027	943,910	0.31
700,000	GENERAL MOTORS FINANCIAL CO INC 0.60% 20/05/2027	642,719	0.21
1,300,000	LEVI STRAUSS CO 3.375% 15/03/2027	1,273,935	0.42
700,000	WORLEY US FINANCE SUB LIMITED 0.875% 09/06/2026	661,563	0.22
Shares/Units of UCITS/UCIS		**28,219,560**	**9.31**
	Shares/Units in investment funds	**28,219,560**	**9.31**
	France	*1,568,428*	*0.52*
153	BFT FRANCE OBLIGATIONS DURABLES ISR FCP EUR (ISIN FR001400C9Y2)	1,568,428	0.52
	Luxembourg	*26,651,132*	*8.79*
268,363	CPR INVEST SICAV SMART BETA CREDIT ESG	26,651,132	8.79
Total securities portfolio		**291,157,042**	**96.07**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**60,387,796**	**96.92**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**55,737,102**	**89.46**
	Shares	**27,847,121**	**44.69**
	Australia	*534,870*	*0.86*
59,075	BRAMBLES LIMITED	534,870	0.86
	Austria	*678,985*	*1.09*
11,737	ANDRITZ AG	678,985	1.09
	China	*74,716*	*0.12*
9,380	SUNGROW POWER SUPPLY CO LTD	74,716	0.12
	Denmark	*272,765*	*0.44*
3,603	ORSTED SH	179,052	0.29
4,334	VESTAS WIND SYSTEM A/S	93,713	0.15
	Finland	*285,393*	*0.46*
22,375	STORA ENSO OYJ-R	285,393	0.46
	France	*5,419,061*	*8.69*
24,272	CARREFOUR SA	320,390	0.51
16,057	CIE GENERALE DES ETABLISSEMENTS MICHELIN SA	579,818	0.93
7,792	COMPAGNIE DE SAINT-GOBAIN SA	565,855	0.91
2,353	DANONE SA	134,309	0.22
10,375	LA FRANCAISE DES JEUX SA	329,925	0.53
633	LOREAL SA	259,562	0.42
3,071	SCHNEIDER ELECTRIC SA	688,825	1.10
4,276	SEB SA	408,786	0.66
7,593	SODEXO	637,812	1.02
32,247	VEOLIA ENVIRONNEMENT	900,337	1.44
17,516	VERALLIA SASU	593,442	0.95
	Germany	*672,818*	*1.08*
3,873	SIEMENS AG-NOM	672,818	1.08
	Ireland	*1,997,501*	*3.21*
8,903	JOHNSON CONTROLS INTERNATIONAL PLC	557,398	0.89
7,723	KERRY GROUP A	584,245	0.94
2,001	PENTAIR PLC	144,210	0.23
2,292	TRANE TECHNOLOGIES PLC	711,648	1.15
	Japan	*1,085,404*	*1.74*
2,400	DAIKIN INDUSTRIES LTD	311,412	0.50
19,500	PANASONIC HOLDINGS CORPORATION	148,963	0.24
7,900	SONY GROUP CORPORATION	625,029	1.00
	Netherlands	*384,893*	*0.62*
16,519	SIGNIFY NV	384,893	0.62
	Norway	*115,862*	*0.19*
10,378	TOMRA SYSTEMS ASA	115,862	0.19
	Portugal	*147,387*	*0.24*
8,076	JERONIMO MARTINS SGPS SA	147,387	0.24
	South Korea	*128,506*	*0.21*
5,365	DOOSAN FUEL CELL CO LTD	76,915	0.13
215	SAMSUNG SDI	51,591	0.08
	Spain	*1,462,836*	*2.35*
56,111	EDP RENOVAVEIS	732,249	1.18
15,759	INDITEX	730,587	1.17
	Switzerland	*1,051,001*	*1.69*
11,137	ABB LTD-NOM	577,290	0.93
27,733	SIG GROUP LTD	473,711	0.76
	United Kingdom	*2,317,674*	*3.71*
8,432	COMPASS GROUP PLC	214,815	0.34
4,937	CRODA INTERNATIONAL PLC	229,891	0.37
62,620	HALEON PLC	238,264	0.38
28,396	SSE PLC	599,335	0.96
205,598	TESCO PLC	742,030	1.19
5,724	UNILEVER	293,339	0.47
	United States of America	*11,217,449*	*17.99*
4,093	AMERICAN WATER WORKS	490,931	0.79
1,091	A.O.SMITH CORP	83,514	0.13
2,587	BALL CORP	145,311	0.23
8,086	COLGATE PALMOLIVE CO	737,341	1.18
15,742	CONAGRA BRANDS INC	415,674	0.67
2,829	CROWN HOLDINGS	198,314	0.32
9,095	DARLING INGREDIENTS	309,913	0.50
804	DEERE & CO	283,469	0.45
1,905	DYNATRACE INC	79,186	0.13
946	ECOLAB INC	211,346	0.34
7,024	EMERSON ELECTRIC CO	721,701	1.16
6,062	ESSENTIAL UTILITIESINC	211,541	0.34
1,232	FIRST SOLAR INC	264,965	0.43
396	IDEX CORP	73,639	0.12
8,163	INGERSOLL RAND INC	690,209	1.11
1,865	MICROSOFT CORP	788,642	1.26
3,086	ORACLE CORP	408,702	0.66
3,823	OWENS CORNING	621,204	1.00
1,449	PARKER-HANNIFIN CORP	687,800	1.10
4,746	RENT-A-CENTER	135,682	0.22
4,466	REPUBLIC SERVICES INC	814,652	1.30
4,272	SPROUTS FARMERS MARKETS INC	330,081	0.53
1,458	TELEDYNE TECHNOLOGIES INC.	528,607	0.85
18,977	VONTIER CORP	675,328	1.08
4,125	WASTE MANAGEMENT INC	822,189	1.31
10,456	WESTROCK CO	487,508	0.78

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
	Bonds	**27,889,981**	**44.77**
	Belgium	*392,084*	*0.63*
400,000	GROUPE BRUXELLES LAMBERT SA 3.125% 06/09/2029	392,084	0.63
	Canada	*499,120*	*0.80*
550,000	THE TORONTO DOMINION BANK CANADA 1.952% 08/04/2030	499,120	0.80
	Denmark	*645,545*	*1.04*
200,000	CARLSBERG BREWERIES A/S 0.875% 01/07/2029	176,140	0.28
500,000	NYKREDIT REALKREDIT AS 1.375% 12/07/2027	469,405	0.76
	Finland	*1,122,684*	*1.80*
1,200,000	NORDEA BANK ABP VAR 18/08/2031	1,122,684	1.80
	France	*9,724,968*	*15.62*
1,000,000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.625% 15/11/2027	928,800	1.49
500,000	BOUYGUES SA 2.25% 29/06/2029	472,605	0.76
1,400,000	BPCE SA 0.50% 15/09/2027	1,300,081	2.10
400,000	CAPGEMINI SE 1.75% 18/04/2028	376,936	0.60
800,000	CARMILA SAS 1.625% 30/05/2027	746,536	1.20
100,000	COMPAGNIE DE SAINT GOBAIN SA 2.125% 10/06/2028	95,279	0.15
700,000	CREDIT MUTUEL ARKEA SACCV VAR 11/06/2029	632,296	1.01
1,000,000	JCDECAUX SE 1.625% 07/02/2030	882,350	1.42
600,000	LA BANQUE POSTALE VAR 02/08/2032	535,956	0.86
200,000	ORANGE SA 1.375% 16/01/2030	180,020	0.29
300,000	ORANGE SA 1.375% 20/03/2028	279,477	0.45
800,000	ORANO SA 2.75% 08/03/2028	767,368	1.23
200,000	PERNOD RICARD SA 1.75% 08/04/2030	181,774	0.29
300,000	PERNOD RICARD SA 3.25% 02/11/2028	297,279	0.48
100,000	SOCIETE GENERALE SA VAR 06/09/2032	102,369	0.16
1,100,000	SOCIETE GENERALE SA VAR 30/06/2031	1,027,884	1.65
200,000	VEOLIA ENVIRONMENT SA 1.94% 07/01/2030	183,830	0.30
800,000	VERALLIA SASU 1.625% 14/05/2028	734,128	1.18
	Germany	*1,259,762*	*2.02*
200,000	BERTELSMANN SE & CO 3.50% 29/05/2029	199,286	0.32
200,000	E ON SE 1.625% 22/05/2029	185,076	0.30
200,000	INFINEON TECHNOLOGIES AG 1.625% 24/06/2029	183,926	0.30
300,000	VONOVIA SE 0.375% 16/06/2027	272,484	0.44
500,000	VONOVIA SE 0.625% 14/12/2029	418,990	0.66
	Ireland	*578,876*	*0.93*
200,000	BANK OF IRELAND GROUP PLC VAR 11/08/2031	189,066	0.30
425,000	CRH FINANCE DESIGNATED ACTIVITY COMPANY 1.375% 18/10/2028	389,810	0.63
	Italy	*586,982*	*0.94*
550,000	INTESA SANPAOLO SPA 0.75% 16/03/2028	494,967	0.79
100,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.00% 08/09/2027	92,015	0.15
	Japan	*493,565*	*0.79*
500,000	EAST JAPAN RAILWAY CO 3.245% 08/09/2030	493,565	0.79
	Luxembourg	*939,855*	*1.51*
350,000	BECTON DICKINSON EURO FINANCE SARL 0.334% 13/08/2028	306,859	0.49
650,000	EUROFINS SCIENTIFIC BONDS 4.00% 06/07/2029	632,996	1.02
	Netherlands	*4,086,734*	*6.56*
600,000	COOPERATIEVE RABOBANK UA VAR 05/05/2028	556,488	0.89
750,000	EASYJET FINCO BV 1.875% 03/03/2028	701,423	1.13
400,000	EURONEXT NV 1.125% 12/06/2029	359,036	0.58
400,000	IBERDROLA INTERNATIONAL BV VAR PERPETUAL EUR (ISIN XS2244941063)	384,064	0.62
200,000	ING GROUP NV VAR 09/06/2032	181,684	0.29
200,000	ING GROUP NV VAR 16/11/2032	180,110	0.29
1,300,000	STELLANTIS NV 0.625% 30/03/2027	1,203,904	1.93
500,000	SUEDZUCKER INTERNATIONAL FINANCE BV 5.125% 31/10/2027	520,025	0.83
	Spain	*3,401,284*	*5.46*
600,000	ABANCA CORPORACION BANCARIA SA VAR 14/09/2028	622,848	1.00
900,000	ABERTIS INFRAESTRUCTURAS SA 1.25% 07/02/2028	824,490	1.32
600,000	BANKINTER SA VAR 23/12/2032	544,542	0.87
900,000	CAIXABANK SA VAR 18/06/2031	849,222	1.37
200,000	CAIXABANK SA 1.125% 12/11/2026	188,730	0.30
400,000	MAPFRE SA 2.875% 13/04/2030	371,452	0.60
	Sweden	*1,365,239*	*2.19*
1,000,000	SECURITAS AB 0.25% 22/02/2028	890,360	1.43
490,000	SVENSKA HANDELSBANKEN AB 2.625% 05/09/2029	474,879	0.76
	United Kingdom	*1,706,782*	*2.74*
450,000	ASTRAZENECA PLC 1.25% 12/05/2028	417,717	0.67
1,300,000	HSBC HOLDINGS PLC VAR 24/09/2029	1,143,493	1.84
140,000	SMITH AND NEPHEW PLC 4.565% 11/10/2029	145,572	0.23
	United States of America	*1,086,501*	*1.74*
250,000	ABBVIE INC 0.75% 18/11/2027	230,043	0.37
200,000	AT&T INC 1.60% 19/05/2028	186,452	0.30
525,000	FIDELITY NATIONAL INFORMATION SERVICES INC 1.50% 21/05/2027	495,552	0.79
200,000	INTERNATIONAL BUSINESS MACHINES CORP 0.875% 09/02/2030	174,454	0.28
Shares/Units of UCITS/UCIS		**4,650,694**	**7.46**
	Shares/Units in investment funds	**4,650,694**	**7.46**
	Luxembourg	*4,650,694*	*7.46*
46,830	CPR INVEST SICAV SMART BETA CREDIT ESG	4,650,694	7.46
Total securities portfolio		**60,387,796**	**96.92**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**60,799,119**	**97.24**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**56,528,789**	**90.41**
	Shares	**28,680,460**	**45.87**
	Australia	*1,581,998*	*2.53*
27,119	BHP GROUP LTD	721,236	1.15
11,608	RIO TINTO LTD	860,762	1.38
	Canada	*8,138,384*	*13.02*
16,917	AGNICO EAGLE MINES	1,042,324	1.67
29,006	BARRICK GOLD CORPORATION	455,892	0.73
9,298	CAMECO CORP	441,838	0.71
31,100	ERO COPPER CORP	640,004	1.02
9,100	FIRST QUANTUM MINERALS LTD	116,158	0.19
6,611	FRANCO NEVADA	737,936	1.18
39,100	IVANHOE MINES LTD SHS A	475,503	0.76
56,800	LUNDIN MINING	596,835	0.95
32,100	NUTRIEN LTD	1,542,018	2.46
17,500	TECK RESOURCES B	785,653	1.26
8,100	WEST FRASER TIMBER CO LTD	580,153	0.93
14,673	WHEATON PRECIOUS METALS CORP	724,070	1.16
	Curacao	*693,778*	*1.11*
15,730	SLB	693,778	1.11
	Finland	*694,803*	*1.11*
54,473	STORA ENSO OYJ-R	694,803	1.11
	France	*1,497,478*	*2.40*
24,025	TOTAL ENERGIES SE	1,497,478	2.40
	Ireland	*849,098*	*1.36*
20,411	SMURFIT KAPPA	849,098	1.36
	Luxembourg	*101,614*	*0.16*
4,755	ARCELORMITTAL SA	101,614	0.16
	Netherlands	*285,601*	*0.46*
13,639	TECHNIP ENERGIES NV	285,601	0.46
	Norway	*299,116*	*0.48*
11,230	EQUINOR ASA	299,116	0.48
	Spain	*292,425*	*0.47*
30,178	ACERINOX SA	292,425	0.47
	Switzerland	*302,382*	*0.48*
3,037	BUNGE GLOBAL LTD	302,382	0.48
	United Kingdom	*5,479,765*	*8.76*
39,460	ANGLO AMERICAN PLC	1,164,462	1.86
215,860	BP PLC	1,209,845	1.94
24,581	MONDI PLC	440,246	0.70
60,013	SHELL PLC	2,016,137	3.23
101,187	SMITH (DS) PLC	502,444	0.80
6,020	TECHNIPFMC PLC	146,631	0.23
	United States of America	*8,464,018*	*13.53*
6,492	ALBEMARLE	571,151	0.91
16,586	ALCOA CORP	612,835	0.98
5,288	ARCHER-DANIELS MIDLAND CO	298,161	0.48
12,119	BAKER HUGHES REGISTERED SHS A	397,408	0.64
4,346	CF INDUSTRIES HOLDINGS INC	305,345	0.49
6,874	CHEVRON CORP	1,010,432	1.62
21,763	CLEVELAND-CLIFFS INC	314,541	0.50
18,037	CORTEVA INC	911,653	1.46
5,750	FMC CORP	308,759	0.49
31,985	FREEPORT MCMORAN INC	1,458,761	2.32
1,798	MARATHON PETROLEUM	292,713	0.47
11,286	MOSAIC CO THE -WI	307,594	0.49
3,304	NUCOR CORP	489,889	0.78
4,334	STEEL DYNAMICS	524,043	0.84
2,076	VALERO ENERGY CORPORATION	303,821	0.49
7,655	WESTROCK CO	356,912	0.57
	Bonds	**27,848,329**	**44.54**
	Belgium	*304,731*	*0.49*
300,000	KBC GROUP SA/NV VAR 25/04/2033	304,731	0.49
	Canada	*829,249*	*1.33*
700,000	THE TORONTO DOMINION BANK CANADA 1.952% 08/04/2030	635,243	1.02
200,000	THE TORONTO DOMINION BANK CANADA 2.551% 03/08/2027	194,006	0.31
	Denmark	*187,762*	*0.30*
200,000	NYKREDIT REALKREDIT AS 1.375% 12/07/2027	187,762	0.30
	Finland	*1,041,624*	*1.67*
1,200,000	OP CORPORATE BANK PLC 0.375% 08/12/2028	1,041,624	1.67
	France	*9,738,005*	*15.57*
300,000	AYVENS 4.00% 05/07/2027	302,751	0.48
900,000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625% 03/11/2028	786,321	1.26
400,000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.625% 15/11/2027	371,520	0.59
300,000	BPCE SA 3.50% 25/01/2028	298,896	0.48
300,000	CAPGEMINI SE 1.75% 18/04/2028	282,702	0.45
400,000	CARMILA SAS 1.625% 30/05/2027	373,268	0.60
400,000	CARREFOUR SA 4.125% 12/10/2028	407,448	0.65
700,000	CREDIT AGRICOLE ASSURANCES SA VAR 29/01/2048	653,240	1.04
500,000	CREDIT MUTUEL ARKEA SACCV 0.375% 03/10/2028	437,450	0.70
500,000	ENGIE SA 3.625% 11/01/2030	499,680	0.80
1,000,000	JCDECAUX SE 1.625% 07/02/2030	882,350	1.41
600,000	LA BANQUE POSTALE VAR 02/08/2032	535,956	0.86
300,000	LA BANQUE POSTALE VAR 09/02/2028	277,347	0.44
300,000	ORANGE SA 1.375% 20/03/2028	279,477	0.45

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Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
1,000,000	ORANO SA 2.75% 08/03/2028	959,210	1.54
200,000	PERNOD RICARD SA 3.25% 02/11/2028	198,186	0.32
700,000	SOCIETE GENERALE SA VAR 06/09/2032	716,583	1.15
500,000	SOCIETE GENERALE SA 2.125% 27/09/2028	465,300	0.74
600,000	VEOLIA ENVIRONMENT SA 1.94% 07/01/2030	551,490	0.88
500,000	VERALLIA SASU 1.625% 14/05/2028	458,830	0.73
	Germany	*1,677,334*	*2.68*
300,000	BERTELSMANN SE & CO 3.50% 29/05/2029	298,929	0.48
700,000	INFINEON TECHNOLOGIES AG 1.625% 24/06/2029	643,741	1.03
400,000	VONOVIA SE 0.375% 16/06/2027	363,312	0.58
400,000	VONOVIA SE 1.875% 28/06/2028	371,352	0.59
	Italy	*1,873,884*	*3.00*
270,000	FINECOBANK SPA VAR 23/02/2029	276,002	0.44
1,000,000	INTESA SANPAOLO SPA 0.75% 16/03/2028	899,940	1.44
353,000	INTESA SANPAOLO SPA 1.75% 20/03/2028	329,882	0.53
400,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.00% 08/09/2027	368,060	0.59
	Japan	*1,681,709*	*2.69*
700,000	EAST JAPAN RAILWAY CO 3.245% 08/09/2030	690,991	1.11
900,000	MIZUHO FINANCIAL GROUP INC VAR 06/09/2029	790,686	1.26
200,000	MIZUHO FINANCIAL GROUP INC 3.49% 05/09/2027	200,032	0.32
	Luxembourg	*1,090,928*	*1.74*
800,000	BECTON DICKINSON EURO FINANCE SARL 0.334% 13/08/2028	701,392	1.12
400,000	EUROFINS SCIENTIFIC BONDS 4.00% 06/07/2029	389,536	0.62
	Netherlands	*2,577,765*	*4.12*
1,000,000	EASYJET FINCO BV 1.875% 03/03/2028	935,230	1.49
900,000	ING GROUP NV VAR 16/11/2032	810,495	1.30
800,000	SUEDZUCKER INTERNATIONAL FINANCE BV 5.125% 31/10/2027	832,040	1.33
	Spain	*3,744,527*	*5.99*
800,000	ABANCA CORPORACION BANCARIA SA VAR 14/09/2028	830,464	1.32
700,000	ABERTIS INFRAESTRUCTURAS SA 1.25% 07/02/2028	641,270	1.03
300,000	BANCO DE SABADELL SA VAR 10/11/2028	312,903	0.50
700,000	CAIXABANK SA VAR 14/11/2030	749,147	1.20
200,000	CAIXABANK SA VAR 26/05/2028	184,470	0.30
400,000	CELLNEX FINANCE COMPANY SAU 1.50% 08/06/2028	368,000	0.59
400,000	MAPFRE SA 2.875% 13/04/2030	371,452	0.59
300,000	TELEFONICA EMISIONES SAU 2.318% 17/10/2028	286,821	0.46
	Sweden	*445,180*	*0.71*
500,000	SECURITAS AB 0.25% 22/02/2028	445,180	0.71
	United States of America	*2,655,631*	*4.25*
800,000	AT&T INC 1.60% 19/05/2028	745,808	1.19
200,000	BOOKING HOLDING INC 4.25% 15/05/2029	206,460	0.33
500,000	FIDELITY NATIONAL INFORMATION SERVICES INC 1.00% 03/12/2028	446,365	0.71
500,000	FIDELITY NATIONAL INFORMATION SERVICES INC 1.50% 21/05/2027	471,955	0.75
900,000	INTERNATIONAL BUSINESS MACHINES CORP 0.875% 09/02/2030	785,043	1.27
Shares/Units of UCITS/UCIS		**4,270,330**	**6.83**
	Shares/Units in investment funds	**4,270,330**	**6.83**
	Luxembourg	*4,270,330*	*6.83*
43,000	CPR INVEST SICAV SMART BETA CREDIT ESG	4,270,330	6.83
Total securities portfolio		**60,799,119**	**97.24**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**132,465,108**	**98.81**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**132,465,108**	**98.81**
	Shares	**59,367,321**	**44.28**
	Canada	*795,723*	*0.59*
17,800	CANADIAN IMPERIAL BANK OF COM	795,723	0.59
	Denmark	*1,318,649*	*0.98*
9,779	NOVO NORDISK AS	1,318,649	0.98
	France	*5,207,626*	*3.88*
13,466	BNP PARIBAS	801,631	0.60
5,934	CAPGEMINI SE	1,101,944	0.82
9,199	COMPAGNIE DE SAINT-GOBAIN SA	668,031	0.50
6,736	PUBLICIS GROUPE	669,424	0.50
5,672	SCHNEIDER ELECTRIC SA	1,272,230	0.94
7,058	VINCI SA	694,366	0.52
	Germany	*3,263,203*	*2.43*
3,203	ALLIANZ SE-NOM	831,179	0.62
5,733	BAYERISCHE MOTORENWERKE	506,683	0.38
5,581	DEUTSCHE BOERSE AG	1,066,528	0.79
1,839	MUENCHENER RUECKVERSICHERUNGS AG-NOM	858,813	0.64
	Ireland	*2,901,472*	*2.16*
11,822	KINGSPAN GROUP PLC	939,849	0.70
14,224	MEDTRONIC PLC	1,049,397	0.78
2,938	TRANE TECHNOLOGIES PLC	912,226	0.68
	Japan	*2,983,688*	*2.23*
38,300	SEKISUI HOUSE LTD	791,540	0.59
14,500	SONY GROUP CORPORATION	1,147,205	0.86
30,000	TOKIO MARINE HLDGS INC	1,044,943	0.78
	Netherlands	*1,526,451*	*1.14*
22,629	KONINKLIJKE AHOLD DELHAIZE	624,334	0.47
251,988	KONINKLIJKE KPN NV	902,117	0.67
	Sweden	*888,754*	*0.66*
37,209	VOLVO AB-B SHS	888,754	0.66
	Switzerland	*813,914*	*0.61*
184	GIVAUDAN N	813,914	0.61
	United Kingdom	*6,125,347*	*4.57*
8,796	ASTRAZENECA PLC	1,281,870	0.96
18,762	COCA COLA EUROPEAN PARTNERS PLC	1,283,321	0.96
1,947,666	LLOYDS BANKING GROUP PLC	1,257,478	0.94
93,166	NATIONAL GRID PLC	969,845	0.72
12,506	NEXT PLC	1,332,833	0.99
	United States of America	*33,542,494*	*25.03*
7,955	ABBVIE INC	1,259,959	0.94
6,165	ADVANCED DRAINAGE SYSTEMS IN	932,041	0.70
7,741	ADVANCED MICRO DEVICES INC	1,171,966	0.87
4,531	APPLIED INDUSTRIAL TECH INC	818,053	0.61
6,360	APPLIED MATERIALS INC	1,414,659	1.06
1,035	BROADCOM INC	1,543,446	1.15
26,968	CISCO SYSTEMS INC	1,196,984	0.89
3,107	DEERE & CO	1,095,444	0.82
3,161	DELL TECHNOLOGIES INC	407,664	0.30
4,038	ECOLAB INC	902,131	0.67
2,279	ELEVANCE HEALTH INC	1,150,526	0.86
4,360	HOME DEPOT INC	1,396,827	1.04
10,112	JP MORGAN CHASE & CO	1,899,178	1.42
3,493	MASTERCARD INC SHS A	1,452,769	1.08
12,623	MERCK AND CO INC	1,520,413	1.13
10,978	MICROSOFT CORP	4,642,207	3.47
28,866	NVIDIA CORP	3,380,695	2.53
9,139	PROLOGIS REIT	947,710	0.71
4,631	QUALCOMM INC	866,009	0.65
6,826	TEXAS INSTRUMENTS	1,250,558	0.93
2,471	THERMO FISHER SCIE	1,277,404	0.95
3,299	TRACTOR SUPPLY	841,257	0.63
1,162	WW GRAINGER INC	980,872	0.73
9,372	XYLEM	1,193,722	0.89
	Bonds	**73,097,787**	**54.53**
	Belgium	*921,190*	*0.69*
1,000,000	KBC GROUP SA/NV VAR 07/12/2031	921,190	0.69
	Denmark	*954,080*	*0.71*
1,000,000	ORSTED 2.25% 14/06/2028	954,080	0.71
	Finland	*2,079,108*	*1.55*
2,484,000	FINLAND 0% 15/09/2030	2,079,108	1.55
	France	*16,666,136*	*12.43*
400,000	BNP PARIBAS SA VAR 31/08/2033	347,784	0.26
1,000,000	CREDIT AGRICOLE SA 0.375% 20/04/2028	884,710	0.66
4,353,000	FRANCE OAT 0% 25/11/2031	3,474,782	2.59
4,180,000	FRENCH REPUBLIC 3.00% 25/05/2033	4,115,670	3.07
2,200,000	LEGRAND SA 0.375% 06/10/2031	1,785,542	1.33
1,000,000	ORANGE SA 0% 29/06/2026	934,140	0.70
1,800,000	PERNOD RICARD SA 0.125% 04/10/2029	1,517,418	1.13
1,000,000	SCHNEIDER ELECTRIC SE 3.25% 12/06/2028	1,003,040	0.75
1,000,000	SOCIETE GENERALE SA VAR 24/11/2030	953,690	0.71
1,600,000	VALEO SA 5.375% 28/05/2027	1,649,360	1.23
	Germany	*10,773,833*	*8.04*
600,000	DEUTSCHE BAHN FINANCE GMBH 3.25% 19/05/2033	604,218	0.45
2,873,000	FEDERAL REPUBLIC OF GERMANY 0% 15/02/2031	2,456,788	1.83
4,870,000	FEDERAL REPUBLIC OF GERMANY 2.30% 15/02/2033	4,811,950	3.60
3,047,076	GERMANY BUND 0% 10/04/2026	2,900,877	2.16

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
	Ireland	*8,599,910*	*6.42*
1,000,000	CRH SMW FINANCE DAC 4.00% 11/07/2031	1,014,680	0.76
3,580,000	IRELAND 0% 18/10/2031	2,923,428	2.19
2,200,000	IRELAND 0.20% 15/05/2027	2,043,338	1.52
3,200,000	IRISH REPUBLIC 0.35% 18/10/2032	2,618,464	1.95
	Italy	*15,608,598*	*11.64*
5,146,000	ITALIAN REPUBLIC 4.40% 01/05/2033	5,335,527	3.97
2,953,000	ITALY BTP 0.60% 01/08/2031	2,384,548	1.78
5,154,000	ITALY BTP 2.10% 15/07/2026	5,025,923	3.75
2,000,000	ITALY CCT FRN 15/01/2025	2,019,720	1.51
1,000,000	SNAM SPA 0.75% 17/06/2030	842,880	0.63
	Luxembourg	*860,610*	*0.64*
1,000,000	REPSOL EUROPE FINANCE 0.375% 06/07/2029	860,610	0.64
	Netherlands	*3,590,180*	*2.68*
1,000,000	ABN AMRO BANK NV 0.60% 15/01/2027	928,000	0.70
1,000,000	CRH PLC 1.625% 05/05/2030	897,320	0.67
1,000,000	EDP FINANCE BV 1.875% 21/09/2029	917,220	0.68
1,000,000	ENEL FINANCE INTERNATIONAL NV 0.50% 17/06/2030	847,640	0.63
	Portugal	*3,399,433*	*2.54*
4,100,000	PORTUGAL 0.30% 17/10/2031	3,399,433	2.54
	Spain	*7,618,579*	*5.68*
1,000,000	CELLNEX FINANCE COMPANY SAU 1.00% 15/09/2027	918,880	0.69
1,000,000	IBERDROLA FINANZAS SAU 3.125% 22/11/2028	993,330	0.74
2,520,000	KINGDOM OF SPAIN 3.15% 30/04/2033	2,494,624	1.86
3,931,000	SPAIN 0.10% 30/04/2031	3,211,745	2.39
	Sweden	*2,026,130*	*1.51*
1,000,000	SKANDINAVISKA ENSKILDA BANKEN AB 4.125% 29/06/2027	1,021,560	0.76
1,000,000	TELIA COMPANY AB 3.625% 22/02/2032	1,004,570	0.75
Total securities portfolio		**132,465,108**	**98.81**

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Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**54,739,954**	**95.15**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**54,739,954**	**95.15**
	Shares	**23,631,032**	**41.07**
	Argentina	*196,077*	*0.34*
10,266	YPF SA ADR	196,077	0.34
	Belgium	*185,338*	*0.32*
6,369	TITAN CEMENT INTERNATIONAL NV	185,338	0.32
	Bermuda	*98,859*	*0.17*
495	CREDICORP LTD.	73,690	0.13
26,000	KUNLUN ENERGY CO LTD	25,169	0.04
	Brazil	*1,061,886*	*1.85*
15,463	3R PETROLEUM OLEO E GAS SA	70,757	0.12
32,500	BANCO BRADESCO SA BRAD N1	61,092	0.11
33,300	BCO BTG PACTUAL SA	176,431	0.31
8,600	EMBRAER EMPRESA	52,990	0.09
14,600	ENAUTA PARTICIPACEOS SA	53,858	0.09
31,380	MARCOPOLO PREF	34,158	0.06
14,400	PETROBRAS DISTRIBUIDORA SA PETROBRAS BR	50,895	0.09
41,500	PETROLEO BRASILEIRO PREF.SHS	264,631	0.46
105,700	SANTOS BRASIL PARTICIPACOES SA	242,191	0.42
20,600	TIM RG	54,883	0.10
	British Virgin Islands	*57,362*	*0.10*
2,594	BBB FOODS INCORPORATION	57,362	0.10
	Cayman Islands	*1,445,058*	*2.51*
52,000	ALIBABA GROUP HOLDING LTD	438,119	0.76
28,000	CHINA STATE CONSTRUCTION INTL	35,671	0.06
6,582	INTER AND COMPANY INCORPORATION GDR	37,825	0.07
1,988	JD.COM ADR	48,116	0.08
13,120	MEITUAN	174,200	0.30
8,400	NETEASE INC	149,677	0.26
2,111	PINDUODUO INC ADR	263,976	0.46
2,700	TENCENT HOLDINGS LTD	120,163	0.21
2,650	TRIP COM GROUP LTD	118,635	0.21
13,821	YALLA GROUP LIMITED ADR	58,676	0.10
	Chile	*134,225*	*0.23*
3,501	SOC QUIM&MIN SP ADR	134,225	0.23
	China	*582,140*	*1.01*
2,000	BYD CO LTD-H	55,452	0.10
61,000	CHINA CITIC BANK CORP LTD-H	36,523	0.06
384,000	CHINA CONSTRUCTION BANK H	264,793	0.46
4,800	MIDEA GROUP CO	39,757	0.07
128,000	PETROCHINA CO LTD-H	120,847	0.21
800	SZ MINDRAY BIO MEDICAL ELECTRONICS CO LTD	29,885	0.05
57,800	ZOOMLION HEAVY INDUSTRY - H	34,883	0.06
	Colombia	*101,452*	*0.18*
193,805	ECOPETROL SA	101,452	0.18
	Cyprus	*-*	*0.00*
5,665	HEADHUNTER GROUP PLC ADR	-	0.00
	Egypt	*73,803*	*0.13*
80,387	ELSWEDY CABLES	73,803	0.13
	France	*208,432*	*0.36*
3,344	TOTAL ENERGIES SE	208,432	0.36
	Greece	*718,708*	*1.25*
1,797	JUMBO SA	48,303	0.08
12,635	MOTOR OIL HELLAS	296,164	0.51
9,253	PIRAEUS FINANCIAL HOLDINGS SOCIETE ANONYME	31,516	0.05
13,709	PIRAEUS PORT AUTHORITY	342,725	0.61
	Hong Kong (China)	*485,778*	*0.84*
25,200	AIA GROUP LTD -H-	159,616	0.27
138,000	CITIC TELECOM INTERNATIONAL -H-	43,210	0.08
142,000	LENOVO GROUP LTD -H-	187,011	0.32
9,000	TECHTRONIC INDUSTRIES CO LTD -H-	95,941	0.17
	India	*1,764,268*	*3.07*
8,618	AXIS BANK	122,008	0.21
3,944	HCL TECHNOLOGIES LTD	64,413	0.11
899	HDFC ASSET MANAGEMENT COMPANY LTD	40,170	0.07
6,297	HDFC BANK LTD	118,640	0.21
23,933	HINDALCO INDUSTRIES	185,728	0.32
6,871	ICICI BANK LTD	92,228	0.16
7,258	INFOSYS TECHNOLOGIES	127,240	0.22
6,265	JIO FINANCIAL SERVICES LIMITED	25,107	0.04
1,965	LARSEN & TOUBRO LTD	78,020	0.14
15,612	L&T FINANCE LTD	31,648	0.06
32,316	MACROTECH DEVELOPERS LIMITED	543,676	0.94
36,946	POWER GRID CORP OF INDIA	136,816	0.24
1,611	RELIANCE INDUSTRIES LTD	56,436	0.10
6,446	STATE BANK OF INDIA	61,232	0.11
36,052	ZOMATO LIMITED	80,906	0.14
	Indonesia	*402,531*	*0.70*
517,400	ANEKA KIMIA RAYA	47,760	0.08
491,500	BANK MANDIRI	172,236	0.31
134,200	BANK NEGARA INDONESIA PERSERO	35,634	0.06
181,400	INDOFOOD SUKSES	62,793	0.11
158,500	PT BANK RAKYAT INDONESIA	41,544	0.07
149,400	PT CISARUA MOUNTAIN DAIRY TBK	42,564	0.07
	Italy	*405,102*	*0.70*
30,008	ENEL SPA	194,872	0.34
12,575	ENI SPA	180,502	0.31
521	MONCLER SPA	29,728	0.05

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Securities Portfolio as at 30/06/24

Quantity		Market Value EUR	% of NaV
	Japan	*243,759*	*0.42*
1,000	HITACHI LTD	20,887	0.04
2,300	TDK CORPORATION	131,609	0.22
300	TOKYO ELECTRON LTD	60,730	0.11
1,600	TOYOTA MOTOR CORP	30,533	0.05
	Kazakhstan	*1,514,001*	*2.63*
18,620	HALYK SAVINGS GDR SPONSORED	312,375	0.54
7,021	KASPI KZ JSC GDR	868,003	1.51
8,939	NATIONAL ATOMIC COMPANY KAZATOMPROM JSC GDR	333,623	0.58
	Kenya	*187,638*	*0.33*
539,400	KCB GROUP LIMITED	121,684	0.22
528,100	SAFARICOM	65,954	0.11
	Luxembourg	*163,556*	*0.28*
7,602	INPOST SA	125,129	0.21
13,800	SAMSONITE INTERNATIONAL SA	38,427	0.07
	Malaysia	*166,312*	*0.29*
41,600	CIMB GROUP HOLDINGS BERHAD	55,949	0.10
20,400	PETRONAS DAGANGAN BHD	70,368	0.12
36,700	RHB CAPITAL BHD	39,995	0.07
	Mauritius	*242,532*	*0.42*
3,086	MAKEMYTRIP LTD	242,532	0.42
	Mexico	*430,368*	*0.75*
52,907	DEUTSCHE BANK MEXICO SADEUTSCHE BANK MEXICO REITS	161,684	0.28
54,211	GRUPO MEXICO SAB DE CV -B-	268,684	0.47
	Morocco	*534,080*	*0.93*
11,067	ATTIJARIWAFA BANK SA	534,080	0.93
	Netherlands	*700,852*	*1.22*
20,242	PROSUS N V	673,249	1.17
1,494	STELLANTIS NV	27,603	0.05
14,376	YANDEX CL A	-	0.00
	Nigeria	*112,011*	*0.19*
5,094,483	ZENITH BANK	112,011	0.19
	Philippines	*517,593*	*0.90*
165,900	CENTURY PACIFIC FOOD	84,912	0.15
753,400	CONVERGE INFORMATION & COMMUNICATIONS TECHNOLOGY SOLUTION	137,932	0.24
47,560	INTERNATIONAL CONTAINER TERMIN	264,853	0.46
27,800	METRO BANK & TRUST	29,896	0.05
	Poland	*190,504*	*0.33*
607	GRUPA KETY	126,091	0.22
6,592	SHOPER SPOLKA AKCYJNA	64,413	0.11
	Qatar	*774,677*	*1.35*
73,680	QATAR ISLAMIC BANK	351,194	0.61
113,110	QATAR NATIONAL BANK	423,483	0.74
	Romania	*370,972*	*0.64*
57,700	BANCA TRANSILVANIA	370,972	0.64
	Russia	-	*0.00*
169,870	ALROSA CJSC	-	0.00
144,417	GAZPROM PJSC-SPON ADR REG	-	0.00
10,204	LUKOIL OAO	-	0.00
116,700	MINING AND METALLURGICAL COMPANY NORILSK NICKEL PJSC	-	0.00
3,380	NOVATEK OAO-SPONS GDR REG S	-	0.00
71,430	SBERBANK OF RUSSIA PJSC	-	0.00
463,000	UNITED COMPANY RUSAL INTERNATIONAL PUBLIC JOINT STOCK COMPAN	-	0.00
	Saudi Arabia	*784,148*	*1.36*
3,870	MOUWASAT AB	116,656	0.20
1,757	SABIC AGRI-NUTRIENTS COMPANY	49,292	0.09
18,465	SAUDI ARABIAN OIL COMPANY	127,210	0.22
17,019	THE SAUDI NATIONAL BANK	155,343	0.27
2,976	UNITED ELECTRONICS CO	69,945	0.12
12,140	UNITED INTERNATIONAL TRANSPORT COMPANY LTD	265,702	0.46
	Singapore	*136,337*	*0.24*
28,700	SINGAPORE AIRLINES	136,337	0.24
	South Africa	*213,879*	*0.37*
3,993	NEDBANK GROUP LTD	52,317	0.09
7,086	NORTHAM PLATINUM HOLDINGS LIMITED	46,093	0.08
7,956	SHOPRIETE HOLDINGS LTD	115,469	0.20
	South Korea	*2,009,270*	*3.49*
332	DB INSURANCE CO LTD	25,768	0.04
2,437	DOOSAN BOBCAT INC	84,743	0.15
1,339	HANA FINANCIAL GROUP	55,093	0.10
1,007	HYUNDAI F & M INS	23,549	0.04
1,652	KIA CORPORATION	144,790	0.25
737	SAMSUNG ELECTRONICS GDR	1,017,737	1.77
8,988	SAMSUNG ELECTRONICS PREF SHS	387,481	0.67
1,247	SK HYNIX INC	199,907	0.35
2,011	SK TELECOM	70,202	0.12
	Switzerland	*119,709*	*0.21*
822	CIE FINANCIERE RICHEMONT SA	119,709	0.21
	Taiwan	*3,322,485*	*5.79*
35,000	GETAC TECHNOLOGY CORP	114,757	0.20
19,000	HON HAI PRECISION INDUSTRY	116,943	0.20
5,000	MEDIATEK INC	201,328	0.36
104,000	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	2,889,457	5.03

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Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
	Thailand	*42,125*	*0.07*
10,900	PTT EXPLORATION PRODUC PUBLIC FOREIGN	42,125	0.07
	Turkey	*448,504*	*0.78*
4,780	FORD OTOMOTIV	152,913	0.27
25,724	TURK HAVA YOLLARI	226,046	0.39
72,293	YAPI VE KREDI BANKASI	69,545	0.12
	United Arab Emirates	*1,083,546*	*1.88*
70,919	1ST AB DHANI BK RG	224,474	0.39
57,120	ADNOC GAS PLC	41,934	0.07
217,741	DUBAI TAXI COMPANY PJSC	113,944	0.20
69,434	EMAAR PROPERTIES REIT	144,634	0.25
101,850	EMIRATES NBD PJSC	426,903	0.74
215,052	FERTIGLOBE PLC	131,657	0.23
	United Kingdom	*417,155*	*0.73*
110,547	AIRTEL AFRICA PLC	156,592	0.28
14,400	HSBC HOLDINGS PLC	116,155	0.20
17,100	STANDARD CHARTERED	144,408	0.25
	United States of America	*195,995*	*0.34*
550	ADVANCED MICRO DEVICES INC	83,268	0.14
73	MERCADOLIBRE	112,727	0.20
	Viet Nam	*788,005*	*1.37*
282,438	HO CHI MINH CITY DEVELOPMENT JOINT STOCK COMMERCIAL BANK	238,114	0.41
106,240	MOBILE WORLD INVESTMENT CORP	243,000	0.43
24,800	SAIGON BEER ALCOHOL BEVERAGE CORP	54,543	0.09
226,900	VINCOM RETAIL JOINT STOCK COMPANY	170,083	0.30
59,610	VINHOMES JOINT STOCK CO	82,265	0.14
	Bonds	**31,108,922**	**54.08**
	Argentina	*1,072,997*	*1.87*
700,000	ARGENTINA VAR 09/07/2035 USD	276,924	0.48
500,000	PAMPA ENERGIA SA 7.50% REGS 24/01/2027	450,160	0.79
400,000	YPF SOCIEDAD ANONIMA 8.50% REGS 27/06/2029	345,913	0.60
	Bahrain	*171,301*	*0.30*
200,000	BAHRAIN 5.45% REGS 16/09/2032	171,301	0.30
	Bermuda	*22,393*	*0.04*
1,200,000	DIGICEL HOLDINGS BERMUDA LTD 0% REGS 31/12/2026	22,393	0.04
	Brazil	*7,451,028*	*12.96*
2,188	BRAZILI 6.00% 15/08/2030	1,580,371	2.75
400,000	MC BRAZIL DOWNSTREAM TRADING SARL 7.25% REGS 30/06/2031	316,011	0.55
411,965	SAMARCO MINERACAO SA VAR 30/06/2031	357,644	0.62
900,000	VALE SA VAR PERPETUAL	5,197,002	9.04
	British Virgin Islands	*709,524*	*1.23*
800,000	STUDIO CITY FINANCE LTD 6.50% REGS 15/01/2028	709,524	1.23
	Canada	*559,140*	*0.97*
200,000	FIRST QUANTUM MINERALS LTD 9.375% 01/03/2029 USD (ISIN USC3535CAQ18)	195,053	0.34
500,000	FRONTERA ENERGY CORPORATION 7.875% REGS 21/06/2028	364,087	0.63
	Cayman Islands	*1,169,468*	*2.03*
550,000	FANTASIA HOLDING VAR 31/12/2049 DEFAULTED	7,698	0.01
400,000	KAISA GROUP HOLDINGS LIMITED 0% REGS 22/10/2022	11,596	0.02
427,126	MODERN LAND CHINA CO LTD 9.00% REGS 30/12/2027	2,244	0.00
209,483	MODERN LAND CHINA CO LTD 9.00% 28/12/2024	1,292	0.00
400,000	SA GLOBAL SUKUK LTD 2.694% REGS 17/06/2031	320,049	0.56
605,000	SHIMAO GROUP HOLDINGS LIMITED 0% 16/01/2027 DEFAULTED	25,865	0.04
1,000,000	SHIMAO GROUP HOLDINGS LIMITED 0% 31/12/2049	42,855	0.07
500,000	WEIBO CORP 3.375% 08/07/2030	408,261	0.72
400,000	WYNN MACAU LTD 5.625% REGS 26/08/2028	349,608	0.61
	Colombia	*960,864*	*1.67*
600,000	BANCOLOMBIA SA VAR 24/12/2034	572,025	1.00
200,000	REPUBLIC OF COLOMBIA 8.00% 14/11/2035	191,963	0.33
200,000	REPUBLIC OF COLOMBIA 8.75% 14/11/2053	196,876	0.34
	Czech Republic	*241,054*	*0.42*
240,000	EPF FIN INTERNATIONAL AS 5.875% 30/11/2029	241,054	0.42
	Egypt	*398,995*	*0.69*
500,000	EGYPT 5.625% REGS 16/04/2030	398,995	0.69
	Greece	*243,696*	*0.42*
220,000	ALPHA SERVICES AND HOLDINGS SA VAR PERPETUAL	243,696	0.42
	Hong Kong (China)	*365,477*	*0.64*
400,000	THE BANK OF EAST ASIA LIMITED VAR PERPETUAL USD (ISIN XS2222027364)	365,477	0.64
	Hungary	*487,310*	*0.85*
500,000	OTP BANK PLC VAR 15/05/2033	487,310	0.85
	India	*951,369*	*1.65*
611,000	ADANI ELECTRICITY MUMBAI LTD 3.949% REGS 12/02/2030	488,276	0.85
500,000	ADANI GREEN ENERGY LTD 4.375% REGS 08/09/2024	463,093	0.80
	Indonesia	*1,409,695*	*2.45*
1,000,000	INDONESIA 3.05% 12/03/2051	632,349	1.10
900,000	PT BANK NEGARA IND VAR PERPETUAL	777,346	1.35

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
	Ireland	-	*0.00*
900,000	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY 0% REGS 07/04/2030	-	0.00
	Israel	*454,117*	*0.79*
500,000	BANK LEUMI LE ISRAEL BM VAR 18/07/2033	454,117	0.79
	Ivory Coast	*167,054*	*0.29*
200,000	IVORY COAST 4.875% REGS 30/01/2032	167,054	0.29
	Kenya	*823,588*	*1.43*
1,000,000	EASTERN AND SOUTHERN AFRICAN TRADE AND DEV BANK 4.125% 30/06/2028	823,588	1.43
	Luxembourg	*732,543*	*1.27*
400,000	3R LUX 9.75% 05/02/2031 USD (ISIN USL9R621AA97)	392,356	0.68
500,000	KERNEL HOLDING SA 6.75% REGS 27/10/2027	340,187	0.59
	Mexico	*941,873*	*1.64*
400,000	CEMEX SAB DE CV VAR REGS PERPETUAL	398,780	0.70
300,000	PETROLEOS MEXICANOS PEMEX 6.50% 13/03/2027	267,191	0.46
300,000	TRUST F/1401 7.375% 13/02/2034	275,902	0.48
	Netherlands	*1,336,740*	*2.32*
400,000	BRASKEM NETHERLANDS 8.50% REGS 12/01/2031	381,503	0.66
250,000	IHS NETHERLANDS HOLDCO BV 8.00% REGS 18/09/2027	226,030	0.39
300,000	METINVEST BV 5.625% REGS 17/06/2025	271,110	0.47
750,000	PROSUS NV 3.832% REGS 08/02/2051	458,097	0.80
	Oman	*287,600*	*0.50*
300,000	OMAN 6.25% REGS 25/01/2031	287,600	0.50
	Peru	*427,368*	*0.74*
520,000	MINSUR SA 4.50% REGS 28/10/2031	427,368	0.74
	Qatar	*607,712*	*1.06*
700,000	AL AHLI BANK OF QATAR Q S C 4.00% PERPETUAL	607,712	1.06
	Romania	*970,199*	*1.69*
300,000	BANCA TRANSILVANIA SA VAR 27/04/2027	316,326	0.55
700,000	ROMANIA 2.625% REGS 02/12/2040	452,578	0.79
200,000	ROMANIA 7.625% REGS 17/01/2053	201,295	0.35
	Singapore	*375,509*	*0.65*
400,000	MEDCO OAK TREE LTD 7.375% REGS 14/05/2026	375,509	0.65
	South Africa	*361,730*	*0.63*
400,000	ABSA GROUP LIMITED VAR PERPETUAL	361,730	0.63
	Sri Lanka	*273,511*	*0.48*
500,000	SRI LANKA 0% REGS 14/03/2029	273,511	0.48
	Turkey	*2,075,020*	*3.61*
600,000	AKBANK T A S VAR PERPETUAL	555,695	0.97
400,000	AYDEM YENILENEBILIR ENERJI AS 7.75% REGS 02/02/2027	364,592	0.63
600,000	MERSIN ULUSLARARASI LIMANI ISLETMECILIGI AS 8.25% 15/11/2028	572,714	1.00
650,000	TURKCELL ILETISIM HIZMETLERI A.S. 5.80% REGS 11/04/2028	582,019	1.01
	Ukraine	*744,655*	*1.29*
2,800,000	UKRAINE 0% REGS 15/03/2035	744,655	1.29
	United Arab Emirates	*1,185,495*	*2.06*
800,000	ABU DHABI CRUDE OIL PIPELINE LLC 4.60% REGS 02/11/2047	668,171	1.16
600,000	NBK TIER 1 FINANCING LTD VAR REGS PERPETUAL	517,324	0.90
	United Kingdom	*2,759,788*	*4.80*
400,000	HSBC HOLDINGS PLC VAR PERPETUAL USD (ISIN US404280AT69)	371,542	0.65
400,000	KONDOR FINANCE PLC 0% 19/07/2026	331,716	0.58
260,000	LIQUID TELECOMMUNICATIONS FINANCING PLC 5.50% REGS 04/09/2026	154,028	0.27
400,000	RAIL CAP MARKETS PLC 0% 15/07/2026	263,472	0.46
378,000	SISECAM UK PLC 8.625% 02/05/2032	358,732	0.62
717,000	TULLOW OIL PLC 10.25% REGS 15/05/2026	632,639	1.10
1,500,000	VEDANTA RESOURCES FNANCIAL II PLC 13.875% 21/01/2027	647,659	1.12
	United States of America	*370,109*	*0.64*
400,000	CONTINUUM GREEN SPV CO ISS 7.50% 26/06/2033	370,109	0.64
Total securities portfolio		**54,739,954**	**95.15**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**29,385,183**	**95.60**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**29,385,183**	**95.60**
	Shares	**12,610,248**	**41.03**
	Argentina	*105,583*	*0.34*
5,528	YPF SA ADR	105,583	0.34
	Belgium	*99,551*	*0.32*
3,421	TITAN CEMENT INTERNATIONAL NV	99,551	0.32
	Bermuda	*45,410*	*0.15*
214	CREDICORP LTD.	31,858	0.11
14,000	KUNLUN ENERGY CO LTD	13,552	0.04
	Brazil	*568,026*	*1.85*
8,381	3R PETROLEUM OLEO E GAS SA	38,350	0.12
17,600	BANCO BRADESCO SA BRAD N1	33,083	0.11
17,600	BCO BTG PACTUAL SA	93,249	0.30
4,600	EMBRAER EMPRESA	28,344	0.09
7,800	ENAUTA PARTICIPACEOS SA	28,774	0.09
16,920	MARCOPOLO PREF	18,418	0.06
7,700	PETROBRAS DISTRIBUIDORA SA PETROBRAS BR	27,215	0.09
22,200	PETROLEO BRASILEIRO PREF.SHS	141,561	0.47
56,500	SANTOS BRASIL PARTICIPACOES SA	129,459	0.42
11,100	TIM RG	29,573	0.10
	British Virgin Islands	*28,659*	*0.09*
1,296	BBB FOODS INCORPORATION	28,659	0.09
	Cayman Islands	*785,010*	*2.55*
27,700	ALIBABA GROUP HOLDING LTD	233,383	0.75
16,000	CHINA STATE CONSTRUCTION INTL	20,383	0.07
3,545	INTER AND COMPANY INCORPORATION GDR	20,372	0.07
1,046	JD.COM ADR	25,317	0.08
7,200	MEITUAN	95,598	0.31
4,600	NETEASE INC	81,966	0.27
1,159	PINDUODUO INC ADR	144,931	0.47
1,500	TENCENT HOLDINGS LTD	66,757	0.22
1,450	TRIP COM GROUP LTD	64,913	0.21
7,394	YALLA GROUP LIMITED ADR	31,390	0.10
	Chile	*71,234*	*0.23*
1,858	SOC QUIM&MIN SP ADR	71,234	0.23
	China	*311,378*	*1.01*
1,000	BYD CO LTD-H	27,726	0.09
33,000	CHINA CITIC BANK CORP LTD-H	19,758	0.06
207,000	CHINA CONSTRUCTION BANK H	142,740	0.46
2,600	MIDEA GROUP CO	21,535	0.07
70,000	PETROCHINA CO LTD-H	66,088	0.22
400	SZ MINDRAY BIO MEDICAL ELECTRONICS CO LTD	14,943	0.05
30,800	ZOOMLION HEAVY INDUSTRY - H	18,588	0.06
	Colombia	*53,928*	*0.18*
103,019	ECOPETROL SA	53,928	0.18
	Cyprus	*-*	*0.00*
2,034	HEADHUNTER GROUP PLC ADR	-	0.00
3,042	OZON HOLDINGS PLC ADR	-	0.00
	Egypt	*38,835*	*0.13*
42,300	ELSWEDY CABLES	38,835	0.13
	France	*112,568*	*0.37*
1,806	TOTAL ENERGIES SE	112,568	0.37
	Greece	*383,404*	*1.25*
946	JUMBO SA	25,428	0.08
6,774	MOTOR OIL HELLAS	158,783	0.52
4,901	PIRAEUS FINANCIAL HOLDINGS SOCIETE ANONYME	16,693	0.05
7,300	PIRAEUS PORT AUTHORITY	182,500	0.60
	Hong Kong (China)	*263,942*	*0.86*
13,400	AIA GROUP LTD -H-	84,875	0.28
82,000	CITIC TELECOM INTERNATIONAL -H-	25,675	0.08
76,000	LENOVO GROUP LTD -H-	100,091	0.33
5,000	TECHTRONIC INDUSTRIES CO LTD -H-	53,301	0.17
	India	*939,126*	*3.06*
4,606	AXIS BANK	65,209	0.21
2,075	HCL TECHNOLOGIES LTD	33,889	0.11
452	HDFC ASSET MANAGEMENT COMPANY LTD	20,196	0.07
3,319	HDFC BANK LTD	62,532	0.20
12,664	HINDALCO INDUSTRIES	98,278	0.32
3,632	ICICI BANK LTD	48,751	0.16
3,793	INFOSYS TECHNOLOGIES	66,495	0.22
3,550	JIO FINANCIAL SERVICES LIMITED	14,227	0.05
1,059	LARSEN & TOUBRO LTD	42,048	0.14
8,376	L&T FINANCE LTD	16,980	0.06
17,436	MACROTECH DEVELOPERS LIMITED	293,338	0.94
19,531	POWER GRID CORP OF INDIA	72,326	0.24
841	RELIANCE INDUSTRIES LTD	29,462	0.10
3,317	STATE BANK OF INDIA	31,509	0.10
19,556	ZOMATO LIMITED	43,886	0.14
	Indonesia	*216,386*	*0.70*
277,400	ANEKA KIMIA RAYA	25,606	0.08
263,100	BANK MANDIRI	92,198	0.30
71,900	BANK NEGARA INDONESIA PERSERO	19,092	0.06
93,400	INDOFOOD SUKSES	32,331	0.11
93,400	PT BANK RAKYAT INDONESIA	24,481	0.08
79,600	PT CISARUA MOUNTAIN DAIRY TBK	22,678	0.07
	Italy	*216,594*	*0.70*
16,112	ENEL SPA	104,631	0.34
6,695	ENI SPA	96,100	0.31
278	MONCLER SPA	15,863	0.05

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Securities Portfolio as at 30/06/24

Quantity		Market Value EUR	% of NaV
	Japan	*114,619*	*0.37*
500	HITACHI LTD	10,444	0.03
1,200	TDK CORPORATION	68,665	0.22
100	TOKYO ELECTRON LTD	20,243	0.07
800	TOYOTA MOTOR CORP	15,267	0.05
	Kazakhstan	*811,987*	*2.64*
9,962	HALYK SAVINGS GDR SPONSORED	167,126	0.54
3,764	KASPI KZ JSC GDR	465,342	1.52
4,810	NATIONAL ATOMIC COMPANY KAZATOMPROM JSC GDR	179,519	0.58
	Kenya	*99,553*	*0.32*
285,900	KCB GROUP LIMITED	64,497	0.21
280,700	SAFARICOM	35,056	0.11
	Luxembourg	*87,975*	*0.29*
4,076	INPOST SA	67,091	0.22
7,500	SAMSONITE INTERNATIONAL SA	20,884	0.07
	Malaysia	*92,784*	*0.30*
24,300	CIMB GROUP HOLDINGS BERHAD	32,682	0.11
11,200	PETRONAS DAGANGAN BHD	38,633	0.12
19,700	RHB CAPITAL BHD	21,469	0.07
	Mauritius	*127,789*	*0.42*
1,626	MAKEMYTRIP LTD	127,789	0.42
	Mexico	*229,718*	*0.75*
28,137	DEUTSCHE BANK MEXICO SADEUTSCHE BANK MEXICO REITS	85,987	0.28
29,000	GRUPO MEXICO SAB DE CV -B-	143,731	0.47
	Morocco	*281,156*	*0.91*
5,826	ATTIJARIWAFA BANK SA	281,156	0.91
	Netherlands	*375,659*	*1.22*
10,848	PROSUS N V	360,804	1.17
804	STELLANTIS NV	14,855	0.05
6,608	YANDEX CL A	-	0.00
	Nigeria	*62,042*	*0.20*
2,821,769	ZENITH BANK	62,042	0.20
	Philippines	*274,521*	*0.89*
1	ALTUS PROERTY VENTURES INC	-	0.00
78,500	CENTURY PACIFIC FOOD	40,178	0.13
404,800	CONVERGE INFORMATION & COMMUNICATIONS TECHNOLOGY SOLUTION	74,111	0.24
25,720	INTERNATIONAL CONTAINER TERMIN	143,230	0.46
15,810	METRO BANK & TRUST	17,002	0.06
	Poland	*101,154*	*0.33*
321	GRUPA KETY	66,681	0.22
3,528	SHOPER SPOLKA AKCYJNA	34,473	0.11
	Qatar	*409,474*	*1.33*
38,807	QATAR ISLAMIC BANK	184,973	0.60
59,963	QATAR NATIONAL BANK	224,501	0.73
	Romania	*195,432*	*0.64*
30,397	BANCA TRANSILVANIA	195,432	0.64
	Russia	-	*0.00*
63,220	ALROSA CJSC	-	0.00
71,014	GAZPROM PJSC-SPON ADR REG	-	0.00
4,926	LUKOIL OAO	-	0.00
48,100	MINING AND METALLURGICAL COMPANY NORILSK NICKEL PJSC	-	0.00
1,120	NOVATEK OAO-SPONS GDR REG S	-	0.00
33,040	SBERBANK OF RUSSIA PJSC	-	0.00
216,000	UNITED COMPANY RUSAL INTERNATIONAL PUBLIC JOINT STOCK COMPAN	-	0.00
	Saudi Arabia	*412,338*	*1.34*
1,985	MOUWASAT AB	59,835	0.19
896	SABIC AGRI-NUTRIENTS COMPANY	25,137	0.08
9,797	SAUDI ARABIAN OIL COMPANY	67,494	0.22
8,853	THE SAUDI NATIONAL BANK	80,807	0.26
1,659	UNITED ELECTRONICS CO	38,992	0.13
6,400	UNITED INTERNATIONAL TRANSPORT COMPANY LTD	140,073	0.46
	Singapore	*73,157*	*0.24*
15,400	SINGAPORE AIRLINES	73,157	0.24
	South Africa	*114,397*	*0.37*
2,217	NEDBANK GROUP LTD	29,047	0.09
3,248	NORTHAM PLATINUM HOLDINGS LIMITED	21,128	0.07
4,425	SHOPRIETE HOLDINGS LTD	64,222	0.21
	South Korea	*1,072,192*	*3.50*
178	DB INSURANCE CO LTD	13,815	0.04
1,345	DOOSAN BOBCAT INC	46,770	0.15
713	HANA FINANCIAL GROUP	29,337	0.10
541	HYUNDAI F & M INS	12,652	0.04
886	KIA CORPORATION	77,654	0.25
392	SAMSUNG ELECTRONICS GDR	541,319	1.77
4,792	SAMSUNG ELECTRONICS PREF SHS	206,587	0.68
663	SK HYNIX INC	106,286	0.35
1,082	SK TELECOM	37,772	0.12
	Switzerland	*64,806*	*0.21*
445	CIE FINANCIERE RICHEMONT SA	64,806	0.21
	Taiwan	*1,776,574*	*5.79*
21,000	GETAC TECHNOLOGY CORP	68,854	0.22
11,000	HON HAI PRECISION INDUSTRY	67,704	0.22
2,000	MEDIATEK INC	80,531	0.27
2,000	REALTEK SEMICONDUCTOR	31,407	0.10

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Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
55,000	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	1,528,078	4.98
	Thailand	*24,347*	*0.08*
6,300	PTT EXPLORATION PRODUC PUBLIC FOREIGN	24,347	0.08
	Turkey	*237,009*	*0.77*
2,494	FORD OTOMOTIV	79,784	0.26
13,675	TURK HAVA YOLLARI	120,167	0.39
38,523	YAPI VE KREDI BANKASI	37,058	0.12
	United Arab Emirates	*579,045*	*1.88*
37,837	1ST AB DHANI BK RG	119,762	0.39
31,097	ADNOC GAS PLC	22,830	0.07
113,441	DUBAI TAXI COMPANY PJSC	59,364	0.19
37,423	EMAAR PROPERTIES REIT	77,954	0.25
54,050	EMIRATES NBD PJSC	226,549	0.74
118,564	FERTIGLOBE PLC	72,586	0.24
	United Kingdom	*224,924*	*0.73*
58,681	AIRTEL AFRICA PLC	83,123	0.27
8,000	HSBC HOLDINGS PLC	64,530	0.21
9,150	STANDARD CHARTERED	77,271	0.25
	United States of America	*108,126*	*0.35*
296	ADVANCED MICRO DEVICES INC	44,814	0.15
41	MERCADOLIBRE	63,312	0.20
	Viet Nam	*419,836*	*1.37*
150,268	HO CHI MINH CITY DEVELOPMENT JOINT STOCK COMMERCIAL BANK	126,686	0.41
56,520	MOBILE WORLD INVESTMENT CORP	129,277	0.43
66	PHUNHUAN JEWELRY JOINT STOCK COMPANY	231	0.00
13,300	SAIGON BEER ALCOHOL BEVERAGE CORP	29,251	0.10
120,500	VINCOM RETAIL JOINT STOCK COMPANY	90,326	0.29
31,930	VINHOMES JOINT STOCK CO	44,065	0.14
	Bonds	**16,774,935**	**54.57**
	Argentina	*550,823*	*1.79*
500,000	ARGENTINA VAR 09/07/2035 USD	197,803	0.64
200,000	PAMPA ENERGIA SA 7.50% REGS 24/01/2027	180,064	0.59
200,000	YPF SOCIEDAD ANONIMA 8.50% REGS 27/06/2029	172,956	0.56
	Austria	*188,796*	*0.61*
200,000	ERSTE GROUP BANK AG VAR 08/09/2031	188,796	0.61
	Bermuda	*11,197*	*0.04*
600,000	DIGICEL HOLDINGS BERMUDA LTD 0% REGS 31/12/2026	11,197	0.04
	Brazil	*4,101,021*	*13.35*
1,523	BRAZILI 6.00% 15/08/2030	1,100,049	3.58
210,000	MC BRAZIL DOWNSTREAM TRADING SARL 7.25% REGS 30/06/2031	165,906	0.54
205,982	SAMARCO MINERACAO SA VAR 30/06/2031	178,821	0.58
460,000	VALE SA VAR PERPETUAL	2,656,245	8.65
	British Virgin Islands	*354,762*	*1.15*
400,000	STUDIO CITY FINANCE LTD 6.50% REGS 15/01/2028	354,762	1.15
	Canada	*218,452*	*0.71*
300,000	FRONTERA ENERGY CORPORATION 7.875% REGS 21/06/2028	218,452	0.71
	Cayman Islands	*583,846*	*1.90*
250,000	FANTASIA HOLDING VAR 31/12/2049 DEFAULTED	3,499	0.01
200,000	KAISA GROUP HOLDINGS LIMITED 0% REGS 22/10/2022	5,798	0.02
256,275	MODERN LAND CHINA CO LTD 9.00% REGS 30/12/2026	1,337	0.00
200,000	SA GLOBAL SUKUK LTD 2.694% REGS 17/06/2031	160,024	0.52
300,000	SHIMAO GROUP HOLDINGS LIMITED 0% 16/01/2027 DEFAULTED	12,826	0.04
500,000	SHIMAO GROUP HOLDINGS LIMITED 0% 31/12/2049	21,428	0.07
250,000	WEIBO CORP 3.375% 08/07/2030	204,130	0.67
200,000	WYNN MACAU LTD 5.625% REGS 26/08/2028	174,804	0.57
	Colombia	*477,975*	*1.56*
300,000	BANCOLOMBIA SA VAR 24/12/2034	286,012	0.94
200,000	REPUBLIC OF COLOMBIA 8.00% 14/11/2035	191,963	0.62
	Czech Republic	*120,527*	*0.39*
120,000	EPF FIN INTERNATIONAL AS 5.875% 30/11/2029	120,527	0.39
	Egypt	*159,598*	*0.52*
200,000	EGYPT 5.625% REGS 16/04/2030	159,598	0.52
	Greece	*221,542*	*0.72*
200,000	ALPHA SERVICES AND HOLDINGS SA VAR PERPETUAL	221,542	0.72
	Hong Kong (China)	*228,423*	*0.74*
250,000	THE BANK OF EAST ASIA LIMITED VAR PERPETUAL USD (ISIN XS2222027364)	228,423	0.74
	Hungary	*243,655*	*0.79*
250,000	OTP BANK PLC VAR 15/05/2033	243,655	0.79
	India	*440,922*	*1.43*
262,000	ADANI ELECTRICITY MUMBAI LTD 3.949% REGS 12/02/2030	209,375	0.68
250,000	ADANI GREEN ENERGY LTD 4.375% REGS 08/09/2024	231,547	0.75
	Indonesia	*748,034*	*2.43*
500,000	INDONESIA 3.05% 12/03/2051	316,174	1.03
500,000	PT BANK NEGARA IND VAR PERPETUAL	431,860	1.40
	Ireland	*-*	*0.00*
400,000	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY 0% REGS 07/04/2030	-	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
	Israel	*181,647*	*0.59*
200,000	BANK LEUMI LE ISRAEL BM VAR 18/07/2033	181,647	0.59
	Kenya	*411,794*	*1.34*
500,000	EASTERN AND SOUTHERN AFRICAN TRADE AND DEV BANK 4.125% 30/06/2028	411,794	1.34
	Luxembourg	*332,253*	*1.08*
200,000	3R LUX 9.75% 05/02/2031 USD (ISIN USL9R621AA97)	196,178	0.64
200,000	KERNEL HOLDING SA 6.75% REGS 27/10/2027	136,075	0.44
	Mexico	*621,269*	*2.02*
260,000	CEMEX SAB DE CV VAR REGS PERPETUAL	259,207	0.84
200,000	PETROLEOS MEXICANOS PEMEX 6.50% 13/03/2027	178,127	0.58
200,000	TRUST F/1401 7.375% 13/02/2034	183,935	0.60
	Netherlands	*796,634*	*2.59*
200,000	BRASKEM NETHERLANDS 8.50% REGS 12/01/2031	190,752	0.62
200,000	IHS NETHERLANDS HOLDCO BV 8.00% REGS 18/09/2027	180,824	0.59
200,000	METINVEST BV 5.625% REGS 17/06/2025	180,740	0.59
400,000	PROSUS NV 3.832% REGS 08/02/2051	244,318	0.79
	Oman	*191,733*	*0.62*
200,000	OMAN 6.25% REGS 25/01/2031	191,733	0.62
	Pakistan	*69,495*	*0.23*
100,000	PAKISTAN 7.875% REGS 31/03/2036	69,495	0.23
	Peru	*230,121*	*0.75*
280,000	MINSUR SA 4.50% REGS 28/10/2031	230,121	0.75
	Qatar	*524,676*	*1.71*
400,000	AL AHLI BANK OF QATAR Q S C 4.00% PERPETUAL	347,263	1.13
200,000	QATAR 3.75% REGS 16/04/2030	177,413	0.58
	Romania	*452,773*	*1.47*
150,000	BANCA TRANSILVANIA SA VAR 27/04/2027	158,163	0.51
300,000	ROMANIA 2.625% REGS 02/12/2040	193,962	0.63
100,000	ROMANIA 7.625% REGS 17/01/2053	100,648	0.33
	Singapore	*183,304*	*0.60*
200,000	MEDCO BELL PTE LTD 6.375% REGS 30/01/2027	183,304	0.60
	South Africa	*180,865*	*0.59*
200,000	ABSA GROUP LIMITED VAR PERPETUAL	180,865	0.59
	Sri Lanka	*164,106*	*0.53*
300,000	SRI LANKA 0% REGS 14/03/2029	164,106	0.53
	Turkey	*1,246,496*	*4.06*
300,000	AKBANK T A S VAR PERPETUAL	277,847	0.90
300,000	AYDEM YENILENEBILIR ENERJI AS 7.75% REGS 02/02/2027	273,444	0.89
400,000	MERSIN ULUSLARARASI LIMANI ISLETMECILIGI AS 8.25% 15/11/2028	381,810	1.25
350,000	TURKCELL ILETISIM HIZMETLERI A.S. 5.80% REGS 11/04/2028	313,395	1.02
	Ukraine	*372,328*	*1.21*
1,400,000	UKRAINE 0% REGS 15/03/2035	372,328	1.21
	United Arab Emirates	*509,226*	*1.66*
300,000	ABU DHABI CRUDE OIL PIPELINE LLC 4.60% REGS 02/11/2047	250,564	0.82
300,000	NBK TIER 1 FINANCING LTD VAR REGS PERPETUAL	258,662	0.84
	United Kingdom	*1,471,588*	*4.79*
200,000	HSBC HOLDINGS PLC VAR PERPETUAL USD (ISIN US404280AT69)	185,771	0.60
200,000	KONDOR FINANCE PLC 0% 19/07/2026	165,858	0.54
200,000	LIQUID TELECOMMUNICATIONS FINANCING PLC 5.50% REGS 04/09/2026	118,483	0.39
417,000	RAIL CAP MARKETS PLC 0% 15/07/2026	274,669	0.89
200,000	SISECAM UK PLC 8.625% 02/05/2032	189,805	0.62
315,000	TULLOW OIL PLC 10.25% REGS 15/05/2026	277,938	0.91
600,000	VEDANTA RESOURCES FNANCIAL II PLC 13.875% 21/01/2027	259,064	0.84
	United States of America	*185,054*	*0.60*
200,000	CONTINUUM GREEN SPV CO ISS 7.50% 26/06/2033	185,054	0.60
Total securities portfolio		**29,385,183**	**95.60**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**63,044,684**	**95.10**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**60,717,160**	**91.59**
	Shares	**59,917,157**	**90.38**
	Australia	*2,751,207*	*4.15*
321,857	AURIZON HOLDINGS	732,040	1.10
140,192	AUSTRALIAN PIPELINE TRUST	697,990	1.05
44,002	NEXTDC LTD	483,397	0.73
368,348	QUBE HOLDINGS LTD	837,780	1.27
	Brazil	*272,099*	*0.41*
78,100	RUMO REGISTERED SHS	272,099	0.41
	Canada	*9,820,788*	*14.80*
38,100	BCE INC	1,154,652	1.74
13,000	CANADIAN NATIONAL RAILWAY CO	1,438,949	2.17
37,400	CANADIAN PACIFIC KANSAS CITY LIMITED	2,770,794	4.17
36,900	ENBRIDGE	1,220,313	1.84
31,200	KEYERA	808,002	1.22
14,200	PEMBINA PIPELINE	491,537	0.74
30,900	QUEBECOR SUB VTG B	610,604	0.92
83,300	SECURE ENERGY SERVICES	689,836	1.04
18,100	TC ENERGY CORPORATION	636,101	0.96
	Chile	*312,725*	*0.47*
1,223,864	AGUAS ANDINAS	312,725	0.47
	China	*794,364*	*1.20*
3,612,000	CHINA TOWER CORP LTD-H	435,982	0.66
360,000	JIANGSU EXPRESS -H-	358,382	0.54
	France	*3,563,305*	*5.38*
5,574	ADP	633,206	0.96
2,731	AIR LIQUIDE	440,456	0.66
39,101	ALSTOM	613,886	0.93
83,538	ENGIE SA	1,113,979	1.68
49,306	GETLINK SE	761,778	1.15
	Germany	*1,640,936*	*2.48*
7,460	DEUTSCHE POST AG-NOM	281,913	0.43
57,880	DEUTSCHE TELEKOM AG-NOM	1,359,023	2.05
	Hong Kong (China)	*719,566*	*1.09*
87,000	BEIJING ENTERPRISES HLDGS -H-	272,408	0.41
322,000	CHINA MERCHANTS PORT HOLDINGS COMPANY LTD -H-	447,158	0.68
	Ireland	*461,700*	*0.70*
1,125	LINDE PLC	461,700	0.70
	Italy	*753,561*	*1.14*
182,416	SNAM RETE GAS	753,561	1.14
	Japan	*4,728,680*	*7.13*
62,800	CENTRAL JAPAN RAILWAY	1,265,094	1.91
74,600	EAST JAPAN RAILWAY CO	1,152,957	1.74
1,661,400	NIPPON TELEGRAPH & TELEPHONE	1,462,865	2.20
48,800	WEST JAPAN RAILWAY CO	847,764	1.28
	Mexico	*622,622*	*0.94*
159,771	GMEXICO TRANSPORTES SAB DE CV	298,142	0.45
37,525	PROMOTORA Y OPERAD	324,480	0.49
	Netherlands	*989,077*	*1.49*
18,391	KONINKLIJKE VOPAK N.V.	712,836	1.07
217,856	POSTNL N.V.	276,241	0.42
	New Zealand	*333,194*	*0.50*
76,807	AUCKLAND INTL AIRPORT	333,194	0.50
	Singapore	*355,787*	*0.54*
287,100	KEPPEL DC REIT UNITS REAL ESTATE INVESTMENT TRUST REG S	355,787	0.54
	Spain	*4,101,238*	*6.19*
6,007	AENA SME SA	1,129,316	1.70
50,646	ENAGAS	703,473	1.06
187,243	IBERDROLA SA	2,268,449	3.43
	Switzerland	*760,922*	*1.15*
3,688	FLUGHAFEN ZUERICH AG	760,922	1.15
	United Kingdom	*1,536,587*	*2.32*
609,772	BT GROUP PLC	1,009,394	1.52
77,939	PENNON GROUP PLC	527,193	0.80
	United States of America	*25,398,799*	*38.30*
2,046	AIR PRODUCTS & CHEMICALS INC	497,951	0.75
1	AMERICAN STATES WATER	68	0.00
7,356	AMERICAN WATER WORKS	883,406	1.33
51,879	AT&T INC	922,664	1.39
37,272	BLOOM ENERGY CORP	437,144	0.66
3,577	CHART INDUSTRIES	481,606	0.73
3,699	CLEAN HARBORS INC	790,984	1.19
11,697	CMS ENERGY CORP	645,777	0.97
60,613	COMCAST CLASS A	2,198,865	3.31
11,042	CONSOLIDATED EDISON INC	918,389	1.39
7,144	CONSTELLATION ENERGY CORP	1,349,811	2.04
4,211	CROWN CASTLE INC	383,558	0.58
38,906	CSX CORP	1,210,651	1.83
2,093	DIGITAL REALTY TRUST REIT	297,775	0.45
29,882	DOMINION ENERGY INC	1,365,915	2.06
12,351	DT MIDSTREAM INCORPORATION	825,935	1.25
1,725	EQUINIX INC COMMON STOCK REIT	1,222,927	1.84
22,465	EVERSOURCE ENERGY	1,185,137	1.79
17,138	FIRSTENERGY CORP	610,844	0.92
30,251	FRONTIER COMMUNICATIONS PARENT INC	729,919	1.10
10,001	GCI LIBERTY INC ESCROW	-	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
4,353	HCA HEALTHCARE RG REGISTERED SHS	1,328,462	2.00
12,811	NEXTERA ENERGY INC	846,058	1.28
37,183	PLAINS GP HOLDINGS LP-CL A	656,405	0.99
15,746	PUBLIC SERVICE ENTERPRISE GROU	1,076,766	1.62
4,876	SEMPRA ENERGY	343,811	0.52
9,661	T-MOBILE US INC	1,606,065	2.41
34,795	VERIZON COMMUNICATIONS INC	1,345,374	2.03
10,523	WEC ENERGY GRP	765,845	1.16
11,892	WILLIAMS COMPANIES INC	470,687	0.71
	Bonds	**800,003**	**1.21**
	United States of America	*800,003*	*1.21*
860,000	BANK OF AMERICA CORP 4.20% 26/08/2024	800,003	1.21
Money market instruments		**2,327,524**	**3.51**
	United States of America	*2,327,524*	*3.51*
2,500,000	USA T-BILLS 0% 16/07/2024	2,327,524	3.51
Total securities portfolio		**63,044,684**	**95.10**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**57,735,452**	**95.52**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**54,471,668**	**90.12**
	Shares	**54,471,668**	**90.12**
	Australia	*2,561,331*	*4.24*
292,347	AURIZON HOLDINGS	664,922	1.10
139,863	AUSTRALIAN PIPELINE TRUST	696,352	1.15
39,969	NEXTDC LTD	439,091	0.73
334,575	QUBE HOLDINGS LTD	760,966	1.26
	Brazil	*247,015*	*0.41*
70,900	RUMO REGISTERED SHS	247,015	0.41
	Canada	*8,925,991*	*14.77*
34,700	BCE INC	1,051,612	1.74
11,800	CANADIAN NATIONAL RAILWAY CO	1,306,123	2.16
34,000	CANADIAN PACIFIC KANSAS CITY LIMITED	2,518,904	4.17
33,500	ENBRIDGE	1,107,872	1.83
28,300	KEYERA	732,900	1.21
12,900	PEMBINA PIPELINE	446,537	0.74
28,100	QUEBECOR SUB VTG B	555,275	0.92
75,700	SECURE ENERGY SERVICES	626,897	1.04
16,500	TC ENERGY CORPORATION	579,871	0.96
	Chile	*286,450*	*0.47*
1,121,037	AGUAS ANDINAS	286,450	0.47
	China	*720,443*	*1.19*
3,280,000	CHINA TOWER CORP LTD-H	395,908	0.65
326,000	JIANGSU EXPRESS -H-	324,535	0.54
	France	*3,241,555*	*5.36*
5,106	ADP	580,042	0.96
2,481	AIR LIQUIDE	400,136	0.66
35,516	ALSTOM	557,601	0.92
75,878	ENGIE SA	1,011,832	1.68
44,786	GETLINK SE	691,944	1.14
	Germany	*1,490,503*	*2.47*
6,776	DEUTSCHE POST AG-NOM	256,065	0.42
52,574	DEUTSCHE TELEKOM AG-NOM	1,234,438	2.05
	Hong Kong (China)	*661,188*	*1.09*
79,000	BEIJING ENTERPRISES HLDGS -H-	247,359	0.41
298,000	CHINA MERCHANTS PORT HOLDINGS COMPANY LTD -H-	413,829	0.68
	Ireland	*419,429*	*0.69*
1,022	LINDE PLC	419,429	0.69
	Italy	*684,470*	*1.13*
165,691	SNAM RETE GAS	684,470	1.13
	Japan	*4,296,352*	*7.11*
57,000	CENTRAL JAPAN RAILWAY	1,148,254	1.90
68,000	EAST JAPAN RAILWAY CO	1,050,953	1.74
1,509,700	NIPPON TELEGRAPH & TELEPHONE	1,329,293	2.20
44,200	WEST JAPAN RAILWAY CO	767,852	1.27
	Mexico	*488,851*	*0.81*
104,025	GMEXICO TRANSPORTES SAB DE CV	194,117	0.32
34,085	PROMOTORA Y OPERAD	294,734	0.49
	Netherlands	*898,498*	*1.49*
16,705	KONINKLIJKE VOPAK N.V.	647,486	1.07
197,959	POSTNL N.V.	251,012	0.42
	New Zealand	*302,766*	*0.50*
69,793	AUCKLAND INTL AIRPORT	302,766	0.50
	Singapore	*326,045*	*0.54*
263,100	KEPPEL DC REIT UNITS REAL ESTATE INVESTMENT TRUST REG S	326,045	0.54
	Spain	*3,725,368*	*6.16*
5,457	AENA SME SA	1,025,916	1.70
46,003	ENAGAS	638,982	1.06
170,076	IBERDROLA SA	2,060,470	3.40
	Switzerland	*691,184*	*1.14*
3,350	FLUGHAFEN ZUERICH AG	691,184	1.14
	United Kingdom	*1,403,444*	*2.32*
558,541	BT GROUP PLC	924,588	1.53
70,793	PENNON GROUP PLC	478,856	0.79
	United States of America	*23,100,785*	*38.23*
1,893	AIR PRODUCTS & CHEMICALS INC	460,714	0.76
1	AMERICAN STATES WATER	68	0.00
6,681	AMERICAN WATER WORKS	802,343	1.33
47,123	AT&T INC	838,079	1.39
33,868	BLOOM ENERGY CORP	397,220	0.66
3,250	CHART INDUSTRIES	437,579	0.72
3,360	CLEAN HARBORS INC	718,493	1.19
10,626	CMS ENERGY CORP	586,648	0.97
55,056	COMCAST CLASS A	1,997,274	3.29
10,030	CONSOLIDATED EDISON INC	834,219	1.38
6,489	CONSTELLATION ENERGY CORP	1,226,053	2.03
3,826	CROWN CASTLE INC	348,490	0.58
35,339	CSX CORP	1,099,655	1.82
1,902	DIGITAL REALTY TRUST REIT	270,601	0.45
27,372	DOMINION ENERGY INC	1,251,182	2.07
11,314	DT MIDSTREAM INCORPORATION	756,589	1.25
1,566	EQUINIX INC COMMON STOCK REIT	1,110,205	1.84
20,405	EVERSOURCE ENERGY	1,076,463	1.78
15,698	FIRSTENERGY CORP	559,518	0.93
27,477	FRONTIER COMMUNICATIONS PARENT INC	662,986	1.10
6,202	GCI LIBERTY INC ESCROW	-	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
3,954	HCA HEALTHCARE RG REGISTERED SHS	1,206,694	2.00
1	IRIDIUM COMMUNICATIONS INC	25	0.00
11,641	NEXTERA ENERGY INC	768,789	1.27
33,774	PLAINS GP HOLDINGS LP-CL A	596,225	0.99
14,302	PUBLIC SERVICE ENTERPRISE GROU	978,021	1.62
4,430	SEMPRA ENERGY	312,363	0.52
8,776	T-MOBILE US INC	1,458,941	2.41
31,605	VERIZON COMMUNICATIONS INC	1,222,031	2.02
9,558	WEC ENERGY GRP	695,614	1.15
10,806	WILLIAMS COMPANIES INC	427,703	0.71
Money market instruments		**3,263,784**	**5.40**
	United States of America	*3,263,784*	*5.40*
3,500,000	USA T-BILLS 0% 05/07/2024	3,263,784	5.40
Total securities portfolio		**57,735,452**	**95.52**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**122,403,956**	**99.46**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**122,403,956**	**99.46**
	Shares	**59,767,350**	**48.57**
	Australia	*2,758,021*	*2.25*
33,803	BLUESCOPE STEEL LTD	430,331	0.35
17,591	COMMONWEALTH BANK OF AUSTRALIA	1,396,274	1.14
20,252	NATIONAL AUSTRALIA BANK	457,210	0.37
6,395	RIO TINTO LTD	474,206	0.39
	Belgium	*384,702*	*0.31*
3,025	ANHEUSER BUSCH INBEV SA/NV	163,713	0.13
2,682	KBC GROUPE	176,744	0.14
319	UCB SA	44,245	0.04
	Canada	*855,325*	*0.69*
13,882	AGNICO EAGLE MINES	855,325	0.69
	Curacao	*650,776*	*0.53*
14,755	SLB	650,776	0.53
	Denmark	*582,652*	*0.47*
3,060	GN GREAT NORDIC	79,645	0.06
2,947	NOVO NORDISK AS	397,388	0.32
1,282	NOVONESIS A/S	73,250	0.06
1,497	VESTAS WIND SYSTEM A/S	32,369	0.03
	Finland	*94,761*	*0.08*
2,056	KONE B	94,761	0.08
	France	*1,725,924*	*1.40*
1,488	AIR LIQUIDE	239,984	0.18
2,672	AXA SA	81,683	0.07
1,827	BNP PARIBAS	108,761	0.09
3,353	BUREAU VERITAS	86,709	0.07
657	CAPGEMINI SE	122,005	0.10
2,478	DANONE SA	141,444	0.11
3,327	DASSAULT SYSTEMES SE	117,443	0.10
233	LOREAL SA	95,542	0.08
116	LVMH MOET HENNESSY LOUIS VUITTON SE	82,778	0.07
1,364	SANOFI	122,678	0.10
633	SCHNEIDER ELECTRIC SA	141,982	0.12
1,951	TOTAL ENERGIES SE	121,606	0.10
3,867	VEOLIA ENVIRONNEMENT	107,967	0.09
1,579	VINCI SA	155,342	0.12
	Germany	*1,540,532*	*1.25*
647	ADIDAS NOM	144,281	0.12
750	ALLIANZ SE-NOM	194,625	0.15
2,680	DAIMLER TRUCK HOLDING AG	99,616	0.08
1,008	DEUTSCHE BOERSE AG	192,629	0.16
2,190	DEUTSCHE POST AG-NOM	82,760	0.07
4,471	DEUTSCHE TELEKOM AG-NOM	104,979	0.09
2,719	DWS GROUP GMBH CO KGAA	90,108	0.07
4,834	INFINEON TECHNOLOGIES AG-NOM	165,830	0.13
445	MERCK KGAA	68,864	0.06
568	SAP SE	107,647	0.09
1,067	SIEMENS AG-NOM	185,359	0.15
1,930	SIEMENS HEALTHINEERS AG	103,834	0.08
	Italy	*494,237*	*0.40*
9,874	FINECOBANK	137,446	0.11
31,505	INTESA SANPAOLO SPA	109,354	0.09
969	PRYSMIAN SPA	56,028	0.05
46,335	SNAM RETE GAS	191,409	0.15
	Netherlands	*1,959,033*	*1.59*
7,908	AERCAP HOLDINGS NV	688,716	0.56
1,158	AIRBUS BR BEARER SHS	148,525	0.12
359	ASML HOLDING N.V.	346,148	0.28
7,819	DAVIDE CAMPARI MILANO NV	68,995	0.06
1,543	EURONEXT	133,470	0.11
48,855	KONINKLIJKE KPN NV	174,901	0.14
4,439	LYONDELLBASELL	398,278	0.32
	Spain	*429,839*	*0.35*
2,194	CELLNEX TELECOM S.A.	66,632	0.05
15,917	IBERDROLA SA	192,834	0.16
3,675	INDITEX	170,373	0.14
	Sweden	*87,430*	*0.07*
4,672	SANDVIK	87,430	0.07
	Switzerland	*1,024,636*	*0.83*
1,128	ALCON INC	93,882	0.08
1,479	CIE FINANCIERE RICHEMONT SA	215,388	0.18
1,774	DSM FIRMENICH LTD	187,334	0.15
242	LONZA GROUP AG N	123,230	0.10
1,244	NOVARTIS AG-NOM	124,226	0.10
1,083	ROCHE HOLDING LTD	280,576	0.22
	United Kingdom	*2,253,884*	*1.84*
5,104	ANGLO AMERICAN PLC	150,619	0.12
1,744	ASTRAZENECA PLC	254,159	0.21
13,307	BARRATT DEVELOPMENTS	74,112	0.06
4,440	COMPASS GROUP PLC	113,114	0.09
6,744	DIAGEO	198,021	0.16
6,863	INFORMA PLC	69,274	0.06
218,693	LLOYDS BANKING GROUP PLC	141,195	0.11
22,443	NATIONAL GRID PLC	233,629	0.19
1,860	RECKITT BENCKISER GROUP PLC	93,938	0.08
13,266	SHELL PLC	445,670	0.36
5,961	SMITH & NEPHEW	68,943	0.06
5,393	SMITHS GROUP	108,452	0.09
4,757	UNILEVER	243,783	0.20
71,677	VODAFONE GROUP	58,975	0.05
	United States of America	*44,925,598*	*36.51*
11,579	ABBOTT LABORATORIES	1,125,543	0.91

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value EUR	% of NaV
7,986	ADVANCED MICRO DEVICES INC	1,209,058	0.98
2,418	AIR PRODUCTS & CHEMICALS INC	588,374	0.48
2,434	ALNYLAM PHARMACEUTICALS	554,114	0.45
16,650	AMERICAN ELECTRIC POWER INC	1,362,605	1.11
8,841	AMERICAN TOWER REDIT	1,606,600	1.31
5,093	ANALOG DEVICES INC	1,090,451	0.89
18,295	BAKER HUGHES REGISTERED SHS A	599,933	0.49
32,548	BANK OF AMERICA CORP	1,204,132	0.98
29,378	BANK OF NEW YORK MELLON CORP	1,635,629	1.33
8,941	BEST BUY CO INC	704,185	0.57
7,389	CDW CORP	1,550,742	1.26
12,745	CENTENE	793,656	0.64
32,779	CISCO SYSTEMS INC	1,454,907	1.18
16,057	CMS ENERGY CORP	886,337	0.72
16,659	COCA-COLA CO	990,602	0.80
15,984	COMCAST CLASS A	579,853	0.47
5,234	DANAHER CORP	1,230,619	1.00
2,514	DEERE & CO	886,368	0.72
3,410	ESTEE LAUDER COMPANIES INC-A	336,752	0.27
2,223	FEDEX CORP	622,461	0.51
2,845	HOME DEPOT INC	911,462	0.74
6,115	INTERCONTINENTALEXCHANGE GROUP	782,697	0.64
11,061	INTL BUSINESS MACHINES CORP	1,782,146	1.45
5,631	JP MORGAN CHASE & CO	1,057,582	0.86
6,773	KEYSIGHT TECHNOLOGIES SHS WI INC	873,491	0.71
45,561	KRAFT HEINZ CO/THE	1,366,936	1.11
18,374	MERCK AND CO INC	2,213,110	1.80
6,205	MICRON TECHNOLOGY INC	766,832	0.62
6,153	MICROSOFT CORP	2,601,886	2.10
9,944	NEWMONT CORPORATION	393,286	0.32
6,048	NVIDIA CORP	708,323	0.58
7,935	PAYPAL HOLDINGS INC	429,419	0.35
24,256	PFIZER INC	631,663	0.51
22,689	PURE STORAGE INC - CLASS A	1,386,638	1.13
52,787	REGIONS FINANCIAL CORP	979,151	0.80
1,909	ROCKWELL AUTOMATION INC	486,819	0.40
7,077	SALESFORCE.COM	1,709,310	1.39
8,758	TJX COMPANIES INC	903,706	0.73
1,867	ULTA BEAUTY INC.	670,813	0.55
3,822	UNION PACIFIC CORP	806,052	0.65
3,200	VISA INC-A	793,946	0.65
17,806	WALT DISNEY CO/THE	1,657,409	1.35
	Bonds	**58,039,974**	**47.16**
	Austria	*197,110*	*0.16*
200,000	ERSTE GROUP BANK AG VAR 07/06/2033	197,110	0.16
	Belgium	*3,188,208*	*2.59*
800,000	EUROPEAN UNION 1.25% 04/02/2043	563,184	0.46
1,000,000	KBC GROUP SA/NV VAR 20/09/2028	1,186,224	0.96
1,500,000	KBC GROUP SA/NV 3.00% 25/08/2030	1,438,800	1.17
	Denmark	*767,277*	*0.62*
300,000	ORSTED 2.875% 14/06/2033	280,332	0.23
500,000	ORSTED 3.25% 13/09/2031	486,945	0.39
	Finland	*1,457,844*	*1.18*
400,000	NORDEA BANK ABP VAR 18/08/2031	374,228	0.30
1,140,000	NORDEA BANK ABP 2.875% 24/08/2032	1,083,616	0.88
	France	*9,799,001*	*7.96*
800,000	AUTOROUTES DU SUD DE LA FRANCE 2.75% 02/09/2032	752,624	0.61
500,000	AXA SA VAR 10/03/2043	486,740	0.40
600,000	AXA SA 3.75% 12/10/2030	612,090	0.50
700,000	BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/06/2032	690,669	0.56
600,000	BNP PARIBAS SA VAR 19/01/2030	514,842	0.42
800,000	BOUYGUES SA 4.625% 07/06/2032	849,000	0.69
300,000	CREDIT AGRICOLE SA 2.50% 29/08/2029	284,523	0.23
500,000	DANONE SA 3.071% 07/09/2032	485,705	0.39
500,000	FRANCE OAT 0.75% 25/05/2052	250,370	0.20
300,000	ICADE SA 0.625% 18/01/2031	237,786	0.19
300,000	KLEPIERRE 1.625% 13/12/2032	252,234	0.20
800,000	LA BANQUE POSTALE VAR 21/09/2028	941,044	0.77
400,000	LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE 2.125% 23/06/2031	344,608	0.28
700,000	ORANGE SA 3.625% 16/11/2031	705,796	0.57
600,000	SOCIETE GENERALE SA VAR 06/09/2032	614,214	0.50
1,000,000	SOCIETE GENERALE SA 4.25% 16/11/2032	1,033,790	0.85
700,000	SUEZ 5.00% 03/11/2032	742,966	0.60
	Germany	*4,757,716*	*3.87*
600,000	ALLIANZ SE VAR 05/07/2052	592,836	0.48
1,000,000	ALLIANZ SE VAR 07/09/2038	1,013,000	0.83
600,000	COMMERZBANK AG VAR 06/12/2032	633,606	0.51
400,000	COMMERZBANK AG VAR 14/09/2027	392,416	0.32
500,000	DEUTSCHE TELEKOM AG 2.25% 29/03/2039	428,055	0.35
300,000	E ON SE 1.625% 29/03/2031	267,081	0.22
350,000	E ON SE 2.875% 26/08/2028	344,292	0.28
300,000	EUROGRID GMBH 3.279% 05/09/2031	291,903	0.24
300,000	EVONIK INDUSTRIES AG 2.25% 25/09/2027	288,057	0.23
1,000,000	GERMANY BUND 0% 15/08/2050	506,470	0.41
	Ireland	*1,213,652*	*0.99*
900,000	AIB GROUP PLC VAR 04/04/2028	862,992	0.71
400,000	ZURICH FINANCE IRELAND DESIGNATED ACTIVITY COMPANY VAR 17/09/2050	350,660	0.28
	Italy	*11,703,246*	*9.51*
600,000	ASSICURAZIONI GENERALI SPA 5.80% 06/07/2032	648,438	0.53
500,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2312746345)	413,365	0.34
300,000	ERG SPA 0.875% 15/09/2031	239,814	0.19
750,000	INTESA SANPAOLO SPA 4.75% 06/09/2027	771,390	0.63
1,000,000	ITALIAN REPUBLIC 4.20% 01/03/2034	1,016,070	0.83
4,500,000	ITALY BTP 1.35% 01/04/2030	3,978,989	3.22
2,400,000	ITALY BTP 3.45% 01/03/2048	2,054,376	1.67
1,500,000	ITALY BTP 4.75% 01/09/2044	1,560,285	1.27
500,000	SNAM SPA 1.25% 20/06/2034	393,975	0.32
600,000	UNICREDIT SPA VAR 15/11/2027	626,544	0.51

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Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
	Luxembourg	*850,722*	*0.69*
300,000	AROUNDTOWN SA 1.625% 31/01/2028	262,668	0.21
600,000	PROLOGIS INTERNATIONAL FUNDING II SA 3.625% 07/03/2030	588,054	0.48
	Netherlands	*8,784,596*	*7.14*
300,000	ABN AMRO BANK NV 2.375% 01/06/2027	291,030	0.24
700,000	ABN AMRO BANK NV 4.50% 21/11/2034	736,435	0.60
900,000	COOPERATIEVE RABOBANK UA VAR 30/11/2032	893,349	0.73
300,000	EDP FINANCE BV 3.875% 11/03/2030	303,483	0.25
1,100,000	ENEL FINANCE INTERNATIONAL NV 3.875% 09/03/2029	1,111,297	0.90
600,000	ENEL FINANCE INTERNATIONAL NV 7.50% REGS 14/10/2032	621,284	0.50
700,000	ING GROUP NV VAR 14/11/2033	764,561	0.62
800,000	ING GROUP NV VAR 24/08/2033	794,024	0.65
500,000	ING GROUP NV VAR 29/09/2028	449,970	0.37
210,000	KONINKLIJKE KPN NV VAR PERPETUAL EUR (ISIN XS2486270858)	220,009	0.18
1,100,000	NN GROUP NV VAR 01/03/2043	1,133,429	0.91
600,000	STEDIN HOLDING NV 2.375% 03/06/2030	563,748	0.46
400,000	STELLANTIS NV 2.75% 01/04/2032	368,012	0.30
500,000	TENNET HOLDING BV 4.50% 28/10/2034	533,965	0.43
	Norway	*692,790*	*0.56*
700,000	DNB BANK ASA VAR 21/09/2027	692,790	0.56
	Portugal	*285,741*	*0.23*
300,000	EDP ENERGIAS DE PORTUGAL 1.625% 15/04/2027	285,741	0.23
	Spain	*3,031,810*	*2.46*
400,000	BANCO BILBAO VIZCAYA ARGENTARIA 3.375% 20/09/2027	399,692	0.32
300,000	BANCO DE SABADELL SA VAR 10/11/2028	312,903	0.25
500,000	BANCO SANTANDER SA 3.25% 04/04/2026	494,885	0.40
500,000	IBERDROLA FINANZAS SAU 1.375% 11/03/2032	433,905	0.35
1,500,000	SPAIN 2.35% 30/07/2033	1,390,425	1.14
	Sweden	*675,828*	*0.55*
280,000	SWEDBANK AB VAR 23/08/2032	275,036	0.22
400,000	TELIA COMPANY AB VAR 21/12/2082	400,792	0.33
	United Kingdom	*2,664,589*	*2.17*
400,000	ANGLO AMERICAN CAPITAL PLC 4.75% 21/09/2032	415,380	0.34
400,000	BARCLAYS PLC VAR 31/01/2027	394,772	0.32
800,000	LLOYDS BANKING GROUP PLC VAR 24/08/2030	772,496	0.64
400,000	NATIONAL GRID PLC 3.245% 30/03/2034	374,836	0.30
700,000	NATWEST GROUP PLC VAR 06/09/2028	707,105	0.57
	United States of America	*7,969,844*	*6.48*
200,000	BOOKING HOLDING INC 4.75% 15/11/2034	215,220	0.17
1,200,000	JPMORGAN CHASE AND CO VAR 23/03/2030	1,111,332	0.90
750,000	PNC FINANCIAL SERVICES GROUP INC VAR 28/10/2033	723,716	0.59
400,000	THERMO FISHER SCIENTIFIC INC 3.65% 21/11/2034	402,420	0.33
4,500,000	UNITED STATES OF AMERICA 3.50% 31/01/2030	4,024,886	3.28
500,000	VERIZON COMMUNICATIONS INC 1.30% 18/05/2033	410,550	0.33
1,000,000	VERIZON COMMUNICATIONS INC 4.75% 31/10/2034	1,081,720	0.88
	ETC Securities	**4,596,632**	**3.73**
	Ireland	*4,596,632*	*3.73*
53,256	AMUNDI PHYSICAL GOLD ETC	4,596,632	3.73
Total securities portfolio		**122,403,956**	**99.46**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**53,829,812**	**98.98**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**53,801,454**	**98.93**
	Shares	**23,050,688**	**42.38**
	Australia	*988,188*	*1.82*
13,014	BLUESCOPE STEEL LTD	165,675	0.30
6,016	COMMONWEALTH BANK OF AUSTRALIA	477,516	0.89
7,796	NATIONAL AUSTRALIA BANK	176,003	0.32
2,279	RIO TINTO LTD	168,994	0.31
	Belgium	*142,593*	*0.26*
1,156	ANHEUSER BUSCH INBEV SA/NV	62,563	0.12
1,025	KBC GROUPE	67,547	0.12
90	UCB SA	12,483	0.02
	Canada	*331,853*	*0.61*
5,386	AGNICO EAGLE MINES	331,853	0.61
	Curacao	*252,548*	*0.46*
5,726	SLB	252,548	0.46
	Denmark	*223,234*	*0.41*
1,188	GN GREAT NORDIC	30,921	0.06
1,124	NOVO NORDISK AS	151,565	0.28
491	NOVONESIS A/S	28,055	0.05
587	VESTAS WIND SYSTEM A/S	12,693	0.02
	Finland	*36,042*	*0.07*
782	KONE B	36,042	0.07
	France	*660,207*	*1.21*
568	AIR LIQUIDE	91,606	0.16
1,022	AXA SA	31,243	0.06
698	BNP PARIBAS	41,552	0.08
1,281	BUREAU VERITAS	33,127	0.06
251	CAPGEMINI SE	46,611	0.09
947	DANONE SA	54,055	0.10
1,269	DASSAULT SYSTEMES SE	44,796	0.08
89	LOREAL SA	36,494	0.07
45	LVMH MOET HENNESSY LOUIS VUITTON SE	32,112	0.06
522	SANOFI	46,949	0.09
243	SCHNEIDER ELECTRIC SA	54,505	0.09
746	TOTAL ENERGIES SE	46,498	0.09
1,477	VEOLIA ENVIRONNEMENT	41,238	0.08
604	VINCI SA	59,421	0.10
	Germany	*589,617*	*1.08*
249	ADIDAS NOM	55,527	0.10
287	ALLIANZ SE-NOM	74,477	0.13
1,024	DAIMLER TRUCK HOLDING AG	38,062	0.07
386	DEUTSCHE BOERSE AG	73,765	0.14
837	DEUTSCHE POST AG-NOM	31,630	0.06
1,708	DEUTSCHE TELEKOM AG-NOM	40,104	0.07
1,037	DWS GROUP GMBH CO KGAA	34,366	0.06
1,847	INFINEON TECHNOLOGIES AG-NOM	63,361	0.12
172	MERCK KGAA	26,617	0.05
217	SAP SE	41,126	0.08
408	SIEMENS AG-NOM	70,878	0.13
738	SIEMENS HEALTHINEERS AG	39,704	0.07
	Italy	*188,639*	*0.35*
3,774	FINECOBANK	52,534	0.10
12,034	INTESA SANPAOLO SPA	41,770	0.08
370	PRYSMIAN SPA	21,393	0.04
17,657	SNAM RETE GAS	72,942	0.13
	Netherlands	*756,333*	*1.39*
3,070	AERCAP HOLDINGS NV	267,370	0.50
444	AIRBUS BR BEARER SHS	56,947	0.10
138	ASML HOLDING N.V.	133,060	0.24
2,987	DAVIDE CAMPARI MILANO NV	26,357	0.05
590	EURONEXT	51,035	0.09
18,657	KONINKLIJKE KPN NV	66,792	0.12
1,725	LYONDELLBASELL	154,772	0.29
	Spain	*163,769*	*0.30*
838	CELLNEX TELECOM S.A.	25,450	0.05
6,056	IBERDROLA SA	73,369	0.13
1,401	INDITEX	64,950	0.12
	Sweden	*33,329*	*0.06*
1,781	SANDVIK	33,329	0.06
	Switzerland	*392,816*	*0.72*
431	ALCON INC	35,871	0.07
566	CIE FINANCIERE RICHEMONT SA	82,428	0.15
679	DSM FIRMENICH LTD	71,702	0.13
94	LONZA GROUP AG N	47,866	0.09
475	NOVARTIS AG-NOM	47,433	0.09
415	ROCHE HOLDING LTD	107,516	0.19
	United Kingdom	*861,471*	*1.58*
1,947	ANGLO AMERICAN PLC	57,456	0.11
667	ASTRAZENECA PLC	97,203	0.18
5,225	BARRATT DEVELOPMENTS	29,100	0.05
1,694	COMPASS GROUP PLC	43,157	0.08
2,573	DIAGEO	75,550	0.14
2,619	INFORMA PLC	26,436	0.05
83,532	LLOYDS BANKING GROUP PLC	53,931	0.10
8,568	NATIONAL GRID PLC	89,192	0.16
711	RECKITT BENCKISER GROUP PLC	35,909	0.07
5,057	SHELL PLC	169,889	0.30
2,301	SMITH & NEPHEW	26,613	0.05
2,058	SMITHS GROUP	41,386	0.08
1,817	UNILEVER	93,116	0.17
27,386	VODAFONE GROUP	22,533	0.04
	United States of America	*17,430,049*	*32.06*
4,491	ABBOTT LABORATORIES	436,550	0.80

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
3,099	ADVANCED MICRO DEVICES INC	469,180	0.86
939	AIR PRODUCTS & CHEMICALS INC	228,488	0.42
954	ALNYLAM PHARMACEUTICALS	217,184	0.40
6,458	AMERICAN ELECTRIC POWER INC	528,511	0.97
3,432	AMERICAN TOWER REDIT	623,668	1.15
1,978	ANALOG DEVICES INC	423,505	0.78
7,099	BAKER HUGHES REGISTERED SHS A	232,792	0.43
12,636	BANK OF AMERICA CORP	467,476	0.86
11,399	BANK OF NEW YORK MELLON CORP	634,643	1.17
3,470	BEST BUY CO INC	273,294	0.50
2,868	CDW CORP	601,912	1.11
4,943	CENTENE	307,810	0.57
12,716	CISCO SYSTEMS INC	564,404	1.04
6,230	CMS ENERGY CORP	343,893	0.63
6,457	COCA-COLA CO	383,956	0.71
6,206	COMCAST CLASS A	225,136	0.41
2,037	DANAHER CORP	478,940	0.88
977	DEERE & CO	344,464	0.63
1,331	ESTEE LAUDER COMPANIES INC-A	131,442	0.24
864	FEDEX CORP	241,928	0.44
1,104	HOME DEPOT INC	353,692	0.65
2,376	INTERCONTINENTALEXCHANGE GROUP	304,119	0.56
4,293	INTL BUSINESS MACHINES CORP	691,686	1.27
2,188	JP MORGAN CHASE & CO	410,938	0.76
2,631	KEYSIGHT TECHNOLOGIES SHS WI INC	339,311	0.62
17,677	KRAFT HEINZ CO/THE	530,351	0.98
7,125	MERCK AND CO INC	858,190	1.57
2,407	MICRON TECHNOLOGY INC	297,464	0.55
2,390	MICROSOFT CORP	1,010,645	1.85
3,559	NEWMONT CORPORATION	140,759	0.26
2,348	NVIDIA CORP	274,990	0.51
3,081	PAYPAL HOLDINGS INC	166,735	0.31
9,410	PFIZER INC	245,051	0.45
8,800	PURE STORAGE INC - CLASS A	537,812	0.99
20,477	REGIONS FINANCIAL CORP	379,830	0.70
743	ROCKWELL AUTOMATION INC	189,475	0.35
2,746	SALESFORCE.COM	663,241	1.22
3,400	TJX COMPANIES INC	350,834	0.65
726	ULTA BEAUTY INC.	260,852	0.48
1,485	UNION PACIFIC CORP	313,184	0.58
1,245	VISA INC-A	308,895	0.57
6,906	WALT DISNEY CO/THE	642,819	1.18
	Bonds	**28,727,526**	**52.83**
	Belgium	*1,548,243*	*2.85*
350,000	EUROPEAN UNION 1.25% 04/02/2043	246,393	0.45
600,000	KBC GROUP SA/NV VAR 23/11/2027	607,782	1.12
400,000	KBC GROUP SA/NV VAR 25/04/2033	406,308	0.75
300,000	KBC GROUP SA/NV 3.00% 25/08/2030	287,760	0.53
	Finland	*280,671*	*0.52*
300,000	NORDEA BANK ABP VAR 18/08/2031	280,671	0.52
	France	*8,211,948*	*15.10*
400,000	AXA SA 3.625% 10/01/2033	405,576	0.75
600,000	BANQUE FEDERAL CRED MUTUEL 3.75% 01/02/2033	599,448	1.10
400,000	BANQUE FEDERAL CRED MUTUEL 4.00% 26/01/2033	401,144	0.74
500,000	BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/06/2032	493,335	0.91
800,000	BNP PARIBAS SA VAR 10/01/2031	806,624	1.47
500,000	BNP PARIBAS SA VAR 19/01/2030	429,035	0.79
600,000	BNP PARIBAS SA VAR 25/07/2028	581,718	1.07
200,000	BOUYGUES SA 4.625% 07/06/2032	212,250	0.39
600,000	BPCE SA 4.00% 29/11/2032	609,876	1.12
500,000	BPCE SA 4.375% 13/07/2028	509,470	0.94
400,000	CREDIT AGRICOLE SA 3.875% 28/11/2034	405,236	0.75
400,000	ENGIE SA 4.25% 11/01/2043	392,512	0.72
300,000	FRANCE OAT 0.75% 25/05/2052	150,222	0.28
500,000	FRENCH REPUBLIC 0% 25/05/2032	392,290	0.72
300,000	LA BANQUE POSTALE VAR 05/03/2034	309,747	0.57
400,000	ORANGE SA 3.625% 16/11/2031	403,312	0.74
800,000	SOCIETE GENERALE SA VAR 06/12/2030	800,016	1.47
300,000	SOCIETE GENERALE SA 4.25% 16/11/2032	310,137	0.57
	Germany	*1,419,071*	*2.61*
700,000	ALLIANZ SE VAR 07/09/2038	709,100	1.30
200,000	BERTELSMANN SE & CO 3.50% 29/05/2029	199,286	0.37
400,000	GERMANY BUND 0% 15/08/2050	202,588	0.37
300,000	VONOVIA SE 4.75% 23/05/2027	308,097	0.57
	Ireland	*248,223*	*0.46*
250,000	VODAFONE INTL FINANCING DAC 3.25% 02/03/2029	248,223	0.46
	Italy	*8,346,169*	*15.34*
400,000	ASSICURAZIONI GENERALI SPA 5.80% 06/07/2032	432,292	0.79
300,000	INTESA SANPAOLO SPA 4.75% 06/09/2027	308,556	0.57
1,000,000	ITALIAN REPUBLIC 4.20% 01/03/2034	1,016,070	1.87
4,000,000	ITALY BTP 1.35% 01/04/2030	3,536,879	6.50
1,000,000	ITALY BTP 2.00% 01/02/2028	953,390	1.75
1,000,000	ITALY BTP 3.45% 01/03/2048	855,990	1.57
300,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 07/02/2029	308,376	0.57
400,000	UNICREDIT SPA VAR 15/11/2027	417,696	0.77
500,000	UNICREDIT SPA VAR 17/01/2029	516,920	0.95
	Netherlands	*2,176,269*	*4.00*
600,000	ABN AMRO BANK NV VAR 22/02/2033	612,558	1.13
200,000	ABN AMRO BANK NV 4.50% 21/11/2034	210,410	0.39
300,000	ASR NEDERLAND NV VAR 07/12/2043	339,021	0.62
400,000	COOPERATIEVE RABOBANK UA 4.00% 10/01/2030	408,792	0.75
100,000	ING GROUP NV VAR 14/11/2033	109,223	0.20
500,000	ING GROUP NV VAR 24/08/2033	496,265	0.91
	Norway	*405,536*	*0.75*
400,000	DNB BANK ASA VAR 28/02/2033	405,536	0.75

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
	Spain	*2,136,614*	*3.93*
600,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR 13/01/2031	620,376	1.14
100,000	CAIXABANK SA VAR 23/02/2033	105,310	0.19
600,000	IBERDROLA FINANZAS SAU 3.375% 22/11/2032	593,898	1.09
1,000,000	SPAIN 0.10% 30/04/2031	817,030	1.51
	United Kingdom	*599,777*	*1.10*
290,000	BARCLAYS PLC VAR 02/01/2034	310,091	0.57
300,000	LLOYDS BANKING GROUP PLC VAR 24/08/2030	289,686	0.53
	United States of America	*3,355,005*	*6.17*
200,000	BOOKING HOLDING INC 4.75% 15/11/2034	215,220	0.40
400,000	JPMORGAN CHASE AND CO VAR 23/03/2030	370,444	0.68
100,000	THERMO FISHER SCIENTIFIC INC 3.65% 21/11/2034	100,605	0.18
2,500,000	UNITED STATES OF AMERICA 3.50% 31/01/2030	2,236,048	4.11
400,000	VERIZON COMMUNICATIONS INC 4.75% 31/10/2034	432,688	0.80
	ETC Securities	**2,023,240**	**3.72**
	Ireland	*2,023,240*	*3.72*
23,441	AMUNDI PHYSICAL GOLD ETC	2,023,240	3.72
Shares/Units of UCITS/UCIS		**28,358**	**0.05**
	Shares/Units in investment funds	**28,358**	**0.05**
	France	*28,358*	*0.05*
0.966	AMUNDI EURO LIQUIDITY SHORT TERM SRI	9,999	0.02
2	AMUNDI EURO LIQUIDITY SRI EUR (ISIN FR0013095312)	18,359	0.03
Total securities portfolio		**53,829,812**	**98.98**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
Long positions		**158,403,898**	**99.21**
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**158,403,898**	**99.21**
	Shares	**59,036,536**	**36.98**
	Australia	*2,394,785*	*1.50*
29,679	BLUESCOPE STEEL LTD	377,830	0.24
15,193	COMMONWEALTH BANK OF AUSTRALIA	1,205,934	0.75
17,780	NATIONAL AUSTRALIA BANK	401,402	0.25
5,524	RIO TINTO LTD	409,619	0.26
	Belgium	*359,625*	*0.23*
2,917	ANHEUSER BUSCH INBEV SA/NV	157,868	0.10
2,588	KBC GROUPE	170,549	0.11
225	UCB SA	31,208	0.02
	Canada	*855,757*	*0.54*
13,889	AGNICO EAGLE MINES	855,757	0.54
	Curacao	*651,481*	*0.41*
14,771	SLB	651,481	0.41
	Denmark	*564,713*	*0.35*
3,038	GN GREAT NORDIC	79,072	0.05
2,840	NOVO NORDISK AS	382,960	0.24
1,237	NOVONESIS A/S	70,679	0.04
1,480	VESTAS WIND SYSTEM A/S	32,002	0.02
	Finland	*91,212*	*0.06*
1,979	KONE B	91,212	0.06
	France	*1,665,352*	*1.04*
1,431	AIR LIQUIDE	230,792	0.14
2,578	AXA SA	78,809	0.05
1,763	BNP PARIBAS	104,951	0.07
3,234	BUREAU VERITAS	83,631	0.05
635	CAPGEMINI SE	117,920	0.07
2,389	DANONE SA	136,364	0.09
3,207	DASSAULT SYSTEMES SE	113,207	0.07
225	LOREAL SA	92,261	0.06
113	LVMH MOET HENNESSY LOUIS VUITTON SE	80,637	0.05
1,316	SANOFI	118,361	0.07
612	SCHNEIDER ELECTRIC SA	137,272	0.09
1,881	TOTAL ENERGIES SE	117,243	0.07
3,731	VEOLIA ENVIRONNEMENT	104,170	0.07
1,522	VINCI SA	149,734	0.09
	Germany	*1,489,134*	*0.93*
631	ADIDAS NOM	140,713	0.09
724	ALLIANZ SE-NOM	187,878	0.13
2,586	DAIMLER TRUCK HOLDING AG	96,122	0.06
969	DEUTSCHE BOERSE AG	185,175	0.12
2,113	DEUTSCHE POST AG-NOM	79,850	0.05
4,310	DEUTSCHE TELEKOM AG-NOM	101,199	0.06
2,619	DWS GROUP GMBH CO KGAA	86,794	0.05
4,659	INFINEON TECHNOLOGIES AG-NOM	159,827	0.10
430	MERCK KGAA	66,543	0.04
547	SAP SE	103,667	0.06
1,043	SIEMENS AG-NOM	181,190	0.11
1,862	SIEMENS HEALTHINEERS AG	100,176	0.06
	Italy	*474,836*	*0.30*
9,527	FINECOBANK	132,616	0.08
30,387	INTESA SANPAOLO SPA	105,473	0.07
932	PRYSMIAN SPA	53,888	0.03
44,265	SNAM RETE GAS	182,859	0.12
	Netherlands	*1,930,719*	*1.21*
7,914	AERCAP HOLDINGS NV	689,240	0.43
1,128	AIRBUS BR BEARER SHS	144,677	0.09
349	ASML HOLDING N.V.	336,506	0.21
7,537	DAVIDE CAMPARI MILANO NV	66,506	0.04
1,470	EURONEXT	127,155	0.08
47,002	KONINKLIJKE KPN NV	168,267	0.11
4,440	LYONDELLBASELL	398,368	0.25
	Spain	*414,860*	*0.26*
2,115	CELLNEX TELECOM S.A.	64,233	0.04
15,445	IBERDROLA SA	187,115	0.12
3,527	INDITEX	163,512	0.10
	Sweden	*84,268*	*0.05*
4,503	SANDVIK	84,268	0.05
	Switzerland	*988,510*	*0.62*
1,087	ALCON INC	90,469	0.06
1,422	CIE FINANCIERE RICHEMONT SA	207,087	0.13
1,722	DSM FIRMENICH LTD	181,843	0.11
233	LONZA GROUP AG N	118,647	0.07
1,199	NOVARTIS AG-NOM	119,732	0.07
1,045	ROCHE HOLDING LTD	270,732	0.18
	United Kingdom	*2,172,538*	*1.36*
4,838	ANGLO AMERICAN PLC	142,769	0.09
1,682	ASTRAZENECA PLC	245,124	0.14
13,187	BARRATT DEVELOPMENTS	73,443	0.05
4,282	COMPASS GROUP PLC	109,089	0.07
6,504	DIAGEO	190,974	0.12
6,593	INFORMA PLC	66,548	0.04
210,930	LLOYDS BANKING GROUP PLC	136,183	0.09
21,665	NATIONAL GRID PLC	225,530	0.14
1,792	RECKITT BENCKISER GROUP PLC	90,504	0.06
12,762	SHELL PLC	428,740	0.26
5,808	SMITH & NEPHEW	67,174	0.04
5,201	SMITHS GROUP	104,590	0.07
4,586	UNILEVER	235,020	0.15
69,095	VODAFONE GROUP	56,850	0.04
	United States of America	*44,898,746*	*28.12*
11,587	ABBOTT LABORATORIES	1,126,320	0.71

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Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
7,990	ADVANCED MICRO DEVICES INC	1,209,664	0.76
2,416	AIR PRODUCTS & CHEMICALS INC	587,888	0.37
2,453	ALNYLAM PHARMACEUTICALS	558,439	0.35
16,666	AMERICAN ELECTRIC POWER INC	1,363,914	0.85
8,852	AMERICAN TOWER REDIT	1,608,599	1.01
5,095	ANALOG DEVICES INC	1,090,879	0.68
18,328	BAKER HUGHES REGISTERED SHS A	601,015	0.38
32,571	BANK OF AMERICA CORP	1,204,983	0.75
29,411	BANK OF NEW YORK MELLON CORP	1,637,466	1.03
8,947	BEST BUY CO INC	704,657	0.44
7,391	CDW CORP	1,551,162	0.97
12,746	CENTENE	793,719	0.50
32,800	CISCO SYSTEMS INC	1,455,840	0.91
16,064	CMS ENERGY CORP	886,724	0.56
16,667	COCA-COLA CO	991,078	0.62
16,010	COMCAST CLASS A	580,797	0.36
5,241	DANAHER CORP	1,232,265	0.77
2,513	DEERE & CO	886,016	0.55
3,429	ESTEE LAUDER COMPANIES INC-A	338,629	0.21
2,224	FEDEX CORP	622,741	0.39
2,845	HOME DEPOT INC	911,462	0.57
6,122	INTERCONTINENTALEXCHANGE GROUP	783,593	0.49
11,071	INTL BUSINESS MACHINES CORP	1,783,755	1.12
5,643	JP MORGAN CHASE & CO	1,059,836	0.66
6,780	KEYSIGHT TECHNOLOGIES SHS WI INC	874,394	0.55
45,601	KRAFT HEINZ CO/THE	1,368,136	0.86
18,383	MERCK AND CO INC	2,214,192	1.39
6,206	MICRON TECHNOLOGY INC	766,956	0.48
6,155	MICROSOFT CORP	2,602,730	1.63
8,441	NEWMONT CORPORATION	333,842	0.21
6,052	NVIDIA CORP	708,791	0.44
7,940	PAYPAL HOLDINGS INC	429,690	0.27
24,274	PFIZER INC	632,132	0.40
22,702	PURE STORAGE INC - CLASS A	1,387,433	0.87
52,839	REGIONS FINANCIAL CORP	980,116	0.61
1,907	ROCKWELL AUTOMATION INC	486,309	0.30
7,078	SALESFORCE.COM	1,709,550	1.07
8,768	TJX COMPANIES INC	904,738	0.57
1,865	ULTA BEAUTY INC.	670,095	0.42
3,819	UNION PACIFIC CORP	805,420	0.50
3,202	VISA INC-A	794,443	0.50
17,816	WALT DISNEY CO/THE	1,658,338	1.04
	Bonds	**93,535,001**	**58.58**
	Australia	*822,008*	*0.51*
800,000	AUSTRALIA NEW ZEALAND BANKING GROUP LTD VAR 03/02/2033	822,008	0.51
	Belgium	*1,719,750*	*1.08*
1,000,000	EUROPEAN UNION 1.25% 04/02/2043	703,980	0.44
1,000,000	KBC GROUP SA/NV VAR 25/04/2033	1,015,770	0.64
	Finland	*201,784*	*0.13*
200,000	NESTE OYJ 3.875% 16/03/2029	201,784	0.13
	France	*16,130,505*	*10.10*
300,000	ARVAL SERVICE LEASE SA 4.00% 22/09/2026	300,981	0.19
500,000	AXA SA 3.625% 10/01/2033	506,970	0.32
800,000	BANQUE FEDERAL CRED MUTUEL 4.00% 26/01/2033	802,288	0.50
800,000	BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 16/06/2032	789,336	0.49
1,600,000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.125% 13/03/2029	1,632,432	1.02
1,000,000	BNP PARIBAS SA VAR 19/01/2030	858,070	0.54
1,500,000	BNP PARIBAS SA VAR 23/02/2029	1,510,170	0.95
700,000	BPCE SA VAR 02/03/2030	719,257	0.45
1,000,000	BPCE SA 4.375% 13/07/2028	1,018,940	0.64
1,000,000	CREDIT AGRICOLE SA 3.875% 28/11/2034	1,013,090	0.63
600,000	ENGIE SA 4.25% 11/01/2043	588,768	0.37
600,000	FRANCE OAT 0.75% 25/05/2052	300,444	0.19
3,500,000	FRENCH REPUBLIC 0% 25/05/2032	2,746,030	1.71
800,000	LA BANQUE POSTALE VAR 05/03/2034	825,992	0.52
1,000,000	SOCIETE GENERALE SA VAR 06/12/2030	1,000,020	0.63
700,000	TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2290960876)	579,257	0.36
500,000	VIGIE 0% 09/06/2026	467,405	0.29
500,000	VIGIE 1.25% 02/04/2027	471,055	0.30
	Germany	*5,241,592*	*3.28*
1,000,000	ALLIANZ SE VAR 07/09/2038	1,013,000	0.63
1,700,000	BASF SE 4.00% 08/03/2029	1,744,047	1.09
500,000	FEDERAL REPUBLIC OF GERMANY 1.70% 15/08/2032	473,570	0.30
900,000	GERMANY BUND 0% 15/08/2050	455,823	0.29
400,000	RWE AG 3.625% 13/02/2029	405,360	0.25
170,000	RWE AG 4.125% 13/02/2035	172,552	0.11
1,000,000	VOLKSWAGEN FINANCIAL SERVICES AG 0% 12/02/2025	977,240	0.61
	Ireland	*1,417,405*	*0.89*
1,000,000	VODAFONE INTL FINANCING DAC 4.00% 10/02/2043	979,080	0.62
500,000	ZURICH FINANCE IRELAND DESIGNATED ACTIVITY COMPANY VAR 17/09/2050	438,325	0.27
	Italy	*38,055,722*	*23.84*
1,000,000	ASSICURAZIONI GENERALI SPA 5.80% 06/07/2032	1,080,730	0.68
900,000	INTESA SANPAOLO SPA VAR 08/03/2028	926,271	0.58
600,000	INTESA SANPAOLO SPA VAR 20/02/2034	630,642	0.39
800,000	INTESA SANPAOLO SPA 4.75% 06/09/2027	822,816	0.52
900,000	INTESA SANPAOLO SPA 5.625% 08/03/2033	985,500	0.62
7,000,000	ITALIAN REPUBLIC 4.20% 01/03/2034	7,112,490	4.45
15,500,000	ITALY BTP 1.35% 01/04/2030	13,705,409	8.59
7,000,000	ITALY BTP 2.00% 01/02/2028	6,673,730	4.18
2,600,000	ITALY BTP 3.45% 01/03/2048	2,225,574	1.39
500,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 07/02/2029	513,960	0.32
1,200,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 14/03/2028	1,230,060	0.77
800,000	SNAM SPA 1.25% 28/08/2025	778,128	0.49

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Securities Portfolio as at 30/06/24

Quantity		Market Value	% of NaV
		EUR	
1,350,000	UNICREDIT SPA VAR 16/02/2029	1,370,412	0.86
	Japan	*817,024*	*0.51*
800,000	MIZUHO FINANCIAL GROUP INC 4.157% 20/05/2028	817,024	0.51
	Luxembourg	*899,229*	*0.56*
600,000	BECTON DICKINSON EURO FINANCE SARL 3.553% 13/09/2029	598,548	0.37
300,000	TRATON FINANCE LUXEMBOURG SA 4.125% 22/11/2025	300,681	0.19
	Netherlands	*8,759,686*	*5.49*
500,000	ABN AMRO BANK NV VAR 22/02/2033	510,465	0.32
500,000	ABN AMRO BANK NV 4.50% 21/11/2034	526,025	0.33
1,000,000	ASR NEDERLAND NV VAR 07/12/2043	1,130,070	0.71
700,000	ENEL FINANCE INTERNATIONAL NV 4.00% 20/02/2031	710,787	0.45
500,000	ENEL FINANCE INTERNATIONAL NV 4.50% 20/02/2043	498,040	0.31
800,000	ING GROUP NV VAR 16/02/2027	769,040	0.48
1,000,000	ING GROUP NV VAR 20/02/2035	1,023,700	0.64
1,500,000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 3.375% 24/08/2031	1,512,570	0.95
1,000,000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 3.625% 24/02/2043	978,330	0.61
700,000	UNILEVER FINANCE NETERLANDS BV 3.25% 23/02/2031	698,943	0.44
400,000	UNILEVER FINANCE NETERLANDS BV 3.50% 23/02/2035	401,716	0.25
	Norway	*1,609,912*	*1.01*
800,000	DNB BANK ASA VAR 16/02/2027	798,840	0.50
800,000	DNB BANK ASA VAR 28/02/2033	811,072	0.51
	Portugal	*973,940*	*0.61*
1,000,000	PORTUGAL 2.125% 17/10/2028	973,940	0.61
	Spain	*6,411,086*	*4.02*
800,000	ABERTIS INFRAESTRUCTURAS SA 4.125% 07/08/2029	809,616	0.51
1,000,000	BANCO SANTANDER SA 3.25% 04/04/2026	989,770	0.62
500,000	CAIXABANK SA VAR 23/02/2033	526,550	0.33
5,000,000	SPAIN 0.10% 30/04/2031	4,085,150	2.56
	Sweden	*1,503,450*	*0.94*
1,000,000	TELIA COMPANY AB 3.625% 22/02/2032	1,004,570	0.63
500,000	VOLVO TREASURY AB 3.50% 17/11/2025	498,880	0.31
	United Kingdom	*1,651,490*	*1.03*
600,000	ANGLO AMERICAN CAPITAL PLC 4.75% 21/09/2032	623,070	0.39
400,000	BRITISH TELECOMMUNICATIONS PLC 3.75% 13/05/2031	401,264	0.25
600,000	NATWEST GROUP PLC VAR 28/02/2034	627,156	0.39
	United States of America	*7,320,418*	*4.58*
300,000	ABBVIE INC 0.75% 18/11/2027	276,051	0.17
300,000	AUTOLIV INC 4.25% 15/03/2028	303,804	0.19
5,000,000	UNITED STATES OF AMERICA 3.50% 31/01/2030	4,472,096	2.80
2,000,000	USA T-BONDS 1.50% 31/01/2027	1,727,607	1.08
500,000	VERIZON COMMUNICATIONS INC 4.75% 31/10/2034	540,860	0.34
	ETC Securities	**5,832,361**	**3.65**
	Ireland	*5,832,361*	*3.65*
67,573	AMUNDI PHYSICAL GOLD ETC	5,832,361	3.65
Total securities portfolio		**158,403,898**	**99.21**

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	Note	Amundi Soluzioni Italia - Formula Leader Globali Giugno 2025		Amundi Soluzioni Italia - Formula Leader Globali Luglio 2025	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*31,307,740*	*46,951,421*	*37,274,780*	*55,762,188*
Net unrealised gains/(losses) on securities		*1,845,468*	*2,561,693*	*1,929,087*	*2,249,862*
Investments in securities at market value	2	33,153,208	49,513,114	39,203,867	58,012,050
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	-	-	-	-
Cash at bank and brokers		31,043	996	40,092	151
Interest receivable		240,386	330,885	268,910	350,869
Interest accruals on swaps		21,059	30,305	43,000	68,511
Dividends receivable		-	-	-	-
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		116,982	112,725	261,277	430,772
Other receivables		156,128	324,810	-	-
Total Assets		**33,718,806**	**50,312,835**	**39,817,146**	**58,862,353**
Liabilities					
Bank overdraft/brokers payable		410,000	1,690,000	980,000	2,580,000
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	1,194,323	3,442,658	852,648	2,985,217
Payables resulting from redemptions		-	-	-	-
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		151,121	163,407	177,801	206,304
Accrued expenses		34,616	55,097	39,041	61,264
Other payables		-	-	-	-
Total Liabilities		**1,790,060**	**5,351,162**	**2,049,490**	**5,832,785**
Net Assets		**31,928,746**	**44,961,673**	**37,767,656**	**53,029,568**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Formula Leader Globali Agosto 2025		Amundi Soluzioni Italia - Formula Leader Globali Settembre 2025	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*38,034,758*	*59,916,199*	*35,993,096*	*55,466,603*
Net unrealised gains/(losses) on securities		*1,669,026*	*2,628,494*	*-314,513*	*-243,881*
Investments in securities at market value	2	39,703,784	62,544,693	35,678,583	55,222,722
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	-	-	-	-
Cash at bank and brokers		37,252	537	30,613	934
Interest receivable		381,409	566,393	445,125	610,140
Interest accruals on swaps		14,792	27,203	-	-
Dividends receivable		-	-	-	-
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		394,493	378,177	358,228	533,518
Other receivables		258,644	387,058	1,762,406	2,539,053
Total Assets		**40,790,374**	**63,904,061**	**38,274,955**	**58,906,367**
Liabilities					
Bank overdraft/brokers payable		290,000	590,000	230,000	460,000
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	1,272,706	3,865,461	1,544,623	4,703,389
Payables resulting from redemptions		-	-	-	-
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		266,989	358,741	364,584	402,316
Accrued expenses		39,317	55,667	35,290	56,224
Other payables		-	-	-	-
Total Liabilities		**1,869,012**	**4,869,869**	**2,174,497**	**5,621,929**
Net Assets		**38,921,362**	**59,034,192**	**36,100,458**	**53,284,438**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Formula Selezione Europa 6 Dicembre 2024		Amundi Soluzioni Italia - Formula Selezione Europa 13 Dicembre 2024	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*70,209,620*	*135,186,871*	*31,135,669*	*57,479,055*
Net unrealised gains/(losses) on securities		*4,474,759*	*8,527,299*	*1,215,016*	*2,307,284*
Investments in securities at market value	2	74,684,379	143,714,170	32,350,685	59,786,339
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	-	-	-	-
Cash at bank and brokers		69,635	-	32,072	130
Interest receivable		927,479	1,490,081	397,039	614,950
Interest accruals on swaps		15,214	24,931	8,760	9,925
Dividends receivable		-	-	-	-
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		463,311	346,491	171,783	431,131
Other receivables		2,170,190	3,828,189	622,553	4,888,307
Total Assets		**78,330,208**	**149,403,862**	**33,582,892**	**65,730,782**
Liabilities					
Bank overdraft/brokers payable		80,000	386,606	-	-
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	5,010,170	13,298,446	1,740,026	8,708,323
Payables resulting from redemptions		-	-	-	-
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		775,537	979,760	312,880	459,153
Accrued expenses		39,166	158,798	23,819	64,490
Other payables		-	-	-	-
Total Liabilities		**5,904,873**	**14,823,610**	**2,076,725**	**9,231,966**
Net Assets		**72,425,335**	**134,580,252**	**31,506,167**	**56,498,816**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Formula Selezione Globale 20 Dicembre 2024		Amundi Soluzioni Italia - Formula Globale Dividendo Ottobre 2025	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*28,143,079*	*49,174,675*	*25,616,345*	*42,004,846*
Net unrealised gains/(losses) on securities		*1,395,945*	*2,511,236*	*1,018,930*	*1,831,804*
Investments in securities at market value	2	29,539,024	51,685,911	26,635,275	43,836,650
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	-	-	-	-
Cash at bank and brokers		19,980	892	10,593	864
Interest receivable		317,257	462,395	374,486	494,716
Interest accruals on swaps		-	-	-	-
Dividends receivable		-	-	-	-
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		170,243	133,220	245,899	-
Other receivables		701,975	2,001,233	46,471	65,877
Total Assets		**30,748,479**	**54,283,651**	**27,312,724**	**44,398,107**
Liabilities					
Bank overdraft/brokers payable		-	-	250,000	250,000
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	1,790,875	5,650,402	67,200	3,193,046
Payables resulting from redemptions		-	-	-	-
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		226,810	293,408	345,469	390,811
Accrued expenses		1,950	44,525	20,540	33,551
Other payables		-	-	-	-
Total Liabilities		**2,019,635**	**5,988,335**	**683,209**	**3,867,408**
Net Assets		**28,728,844**	**48,295,316**	**26,629,515**	**40,530,699**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Formula Selezione Euro 05/2026		Amundi Soluzioni Italia - Formula Selezione Euro 12/2028	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*22,616,864*	*32,276,884*	*122,337,802*	*170,911,654*
Net unrealised gains/(losses) on securities		*-794,438*	*-1,466,168*	*5,408,256*	*4,721,660*
Investments in securities at market value	2	21,822,426	30,810,716	127,746,058	175,633,314
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	-	-	-	-
Cash at bank and brokers		21,213	-	174,112	950,000
Interest receivable		142,741	188,900	487,530	906,821
Interest accruals on swaps		15,880	26,545	118,959	149,170
Dividends receivable		-	-	-	-
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		138,886	309,473	1,109,227	-
Other receivables		2,106,337	3,150,340	5,567,781	12,016,878
Total Assets		**24,247,483**	**34,485,974**	**135,203,667**	**189,656,183**
Liabilities					
Bank overdraft/brokers payable		498,000	600,632	3,620,000	15,749
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	3,010,368	4,751,822	3,780,028	10,355,482
Payables resulting from redemptions		-	-	-	-
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		100,361	124,385	250,117	464,760
Accrued expenses		16,553	10,800	145,751	171,228
Other payables		-	-	-	-
Total Liabilities		**3,625,282**	**5,487,639**	**7,795,896**	**11,007,219**
Net Assets		**20,622,201**	**28,998,335**	**127,407,771**	**178,648,964**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Formula Selezione Euro 02/2029		Amundi Soluzioni Italia - Formula Selezione Euro 04/2029	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*139,549,433*	*205,590,506*	*141,263,967*	*205,232,277*
Net unrealised gains/(losses) on securities		*4,989,585*	*2,558,359*	*5,090,212*	*3,489,045*
Investments in securities at market value	2	144,539,018	208,148,865	146,354,179	208,721,322
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	-	46,814	9,655,279	14,196,977
Cash at bank and brokers		128,644	-	154,319	69,791
Interest receivable		535,352	762,563	512,270	669,356
Interest accruals on swaps		150,167	210,262	188,382	260,069
Dividends receivable		-	-	-	-
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		765,590	345,449	1,047,636	335,853
Other receivables		8,020,378	7,821,723	1,966,339	-
Total Assets		**154,139,149**	**217,335,676**	**159,878,404**	**224,253,368**
Liabilities					
Bank overdraft/brokers payable		8,926,000	7,440,539	12,775,000	15,277,000
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	112,959	-	-	-
Payables resulting from redemptions		-	-	-	-
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		292,622	298,376	300,133	268,285
Accrued expenses		174,811	207,945	183,468	219,758
Other payables		-	-	-	-
Total Liabilities		**9,506,392**	**7,946,860**	**13,258,601**	**15,765,043**
Net Assets		**144,632,757**	**209,388,816**	**146,619,803**	**208,488,325**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Obbligazionario Euro 07/2024		Amundi Soluzioni Italia - Obbligazionario Euro 07/2024 (II)	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*95,857,511*	*212,118,410*	*31,657,324*	*111,929,050*
Net unrealised gains/(losses) on securities		*259,259*	*-12,108,607*	*-458,438*	*-6,360,558*
Investments in securities at market value	2	96,116,770	200,009,803	31,198,886	105,568,492
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	31,978	-	105,765
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	-	2,263,424	-	928,754
Cash at bank and brokers		224,209	386,940	8,255,922	280,630
Interest receivable		368,986	1,802,976	127,365	897,500
Interest accruals on swaps		-	164,347	-	70,159
Dividends receivable		-	-	-	-
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		-	1,309,984	10,890,381	1,410,752
Other receivables		24	696,805	24	257,998
Total Assets		**96,709,989**	**206,666,257**	**50,472,578**	**109,520,050**
Liabilities					
Bank overdraft/brokers payable		-	3,485,443	-	2,730,155
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	-	-	11,661	-
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		-	-	-	-
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		-	13,000	-	7,440
Accrued expenses		220,389	249,315	291,492	132,396
Other payables		-	-	-	-
Total Liabilities		**220,389**	**3,747,758**	**303,153**	**2,869,991**
Net Assets		**96,489,600**	**202,918,499**	**50,169,425**	**106,650,059**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Obbligazionario Euro 04/2025		Amundi Soluzioni Italia - Obbligazionario Euro 05/2025	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*41,606,837*	*76,698,992*	*9,068,990*	*15,416,932*
Net unrealised gains/(losses) on securities		*-3,103,109*	*-7,809,378*	*257,260*	*205,883*
Investments in securities at market value	2	38,503,728	68,889,614	9,326,250	15,622,815
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	-	-	3,027
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	197,895	628,932	49,802	112,974
Cash at bank and brokers		440,384	63,422	68,543	235,085
Interest receivable		498,648	838,744	72,342	145,002
Interest accruals on swaps		8,032	17,512	2,030	3,680
Dividends receivable		-	-	-	-
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		-	-	198,554	-
Other receivables		-	-	-	-
Total Assets		**39,648,687**	**70,438,224**	**9,717,521**	**16,122,583**
Liabilities					
Bank overdraft/brokers payable		23,009	-	-	-
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	555,542	690,308	454	-
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		-	-	-	-
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		-	-	-	-
Accrued expenses		173,087	64,055	198,723	212,092
Other payables		-	-	-	-
Total Liabilities		**751,638**	**754,363**	**199,177**	**212,092**
Net Assets		**38,897,049**	**69,683,861**	**9,518,344**	**15,910,491**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Obbligazionario Euro 06/2025		Amundi Soluzioni Italia - Obbligazionario Euro 08/2025	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*28,495,918*	*50,263,094*	*41,156,628*	*79,173,378*
Net unrealised gains/(losses) on securities		*-367,322*	*-2,345,185*	*-1,353,315*	*-4,741,690*
Investments in securities at market value	2	28,128,596	47,917,909	39,803,313	74,431,688
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	88,676	-	-
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	310,017	687,072	270,856	448,244
Cash at bank and brokers		129,275	279,863	1,886,338	1,223,679
Interest receivable		168,109	350,321	345,636	768,314
Interest accruals on swaps		8,717	15,239	8,706	17,315
Dividends receivable		-	-	-	-
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		-	-	1,338,738	-
Other receivables		-	-	-	-
Total Assets		**28,744,714**	**49,339,080**	**43,653,587**	**76,889,240**
Liabilities					
Bank overdraft/brokers payable		340,000	590,000	21,515	1,418
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	21,865	-	1,565,648	1,482,605
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		-	-	-	-
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		-	-	-	-
Accrued expenses		309,698	120,655	286,577	77,204
Other payables		-	-	-	-
Total Liabilities		**671,563**	**710,655**	**1,873,740**	**1,561,227**
Net Assets		**28,073,151**	**48,628,425**	**41,779,847**	**75,328,013**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Obbligazionario Euro 11/2025		Amundi Soluzioni Italia - Obbligazionario Euro 12/2025	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*39,790,406*	*69,386,525*	*19,992,098*	*29,298,205*
Net unrealised gains/(losses) on securities		*-1,798,697*	*-5,038,488*	*-885,688*	*-2,252,543*
Investments in securities at market value	2	37,991,709	64,348,037	19,106,410	27,045,662
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	185,675	-	114,929
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	376,995	586,914	177,536	185,561
Cash at bank and brokers		206,001	250,380	105,118	295,152
Interest receivable		344,687	589,268	208,340	277,498
Interest accruals on swaps		9,546	13,141	4,203	6,065
Dividends receivable		-	-	-	-
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		799,630	-	-	-
Other receivables		-	-	-	-
Total Assets		**39,728,568**	**65,973,415**	**19,601,607**	**27,924,867**
Liabilities					
Bank overdraft/brokers payable		520,000	780,000	-	-
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	38,316	-	21,039	-
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		-	-	-	-
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		-	-	-	-
Accrued expenses		96,381	73,151	41,189	30,064
Other payables		-	-	-	-
Total Liabilities		**654,697**	**853,151**	**62,228**	**30,064**
Net Assets		**39,073,871**	**65,120,264**	**19,539,379**	**27,894,803**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Obbligazionario Euro 02/2026		Amundi Soluzioni Italia - Obbligazionario Euro 07/2027	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*29,508,506*	*37,578,801*	*396,833,588*	*529,176,420*
Net unrealised gains/(losses) on securities		*-1,270,957*	*-3,860,834*	*8,201,281*	*-23,085,984*
Investments in securities at market value	2	28,237,549	33,717,967	405,034,869	506,090,436
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	125,972	-	101,868
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	257,861	323,982	5,614,895	3,496,724
Cash at bank and brokers		141,172	206,107	851,034	836,923
Interest receivable		321,007	400,090	3,680,620	4,518,349
Interest accruals on swaps		6,053	8,348	75,608	90,646
Dividends receivable		-	-	-	-
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		-	-	8,564,638	-
Other receivables		-	-	-	-
Total Assets		**28,963,642**	**34,782,466**	**423,821,664**	**515,134,946**
Liabilities					
Bank overdraft/brokers payable		260,000	260,000	5,940,000	3,380,000
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	25,617	-	30,314	-
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		-	-	-	-
Payables resulting from purchases of securities		-	-	1,451,707	-
Interest accruals on swaps		-	-	-	-
Accrued expenses		36,334	40,671	1,316,525	608,117
Other payables		-	-	-	-
Total Liabilities		**321,951**	**300,671**	**8,738,546**	**3,988,117**
Net Assets		**28,641,691**	**34,481,795**	**415,083,118**	**511,146,829**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Obbligazionario Euro 09/2027		Amundi Soluzioni Italia - Obbligazionario Euro 10/2027	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*1,096,881,538*	*1,542,065,705*	*660,957,899*	*903,585,286*
Net unrealised gains/(losses) on securities		*71,314,147*	*29,264,495*	*28,649,433*	*2,546,511*
Investments in securities at market value	2	1,168,195,685	1,571,330,200	689,607,332	906,131,797
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	1,230,711	1,680,374	5,051,278	7,580,148
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	13,237,732	10,825,645	9,488,430	7,695,889
Cash at bank and brokers		3,852,834	2,493,283	2,319,967	1,503,307
Interest receivable		11,240,052	13,029,322	6,914,456	8,126,813
Interest accruals on swaps		170,933	221,444	134,008	196,667
Dividends receivable		-	-	-	-
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		11,747,574	-	7,892,452	-
Other receivables		-	-	-	-
Total Assets		**1,209,675,521**	**1,599,580,268**	**721,407,923**	**931,234,621**
Liabilities					
Bank overdraft/brokers payable		16,372,709	12,200,000	15,175,610	14,170,000
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		-	-	-	-
Payables resulting from purchases of securities		-	-	3,484,097	-
Interest accruals on swaps		-	-	-	-
Accrued expenses		8,338,108	4,456,693	5,055,286	2,558,863
Other payables		-	-	-	-
Total Liabilities		**24,710,817**	**16,656,693**	**23,714,993**	**16,728,863**
Net Assets		**1,184,964,704**	**1,582,923,575**	**697,692,930**	**914,505,758**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Obbligazionario Euro 12/2027		Amundi Soluzioni Italia - Obbligazionario Euro 01/2028	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*848,351,007*	*1,156,528,280*	*758,502,479*	*937,426,844*
Net unrealised gains/(losses) on securities		*46,571,820*	*5,736,624*	*22,116,477*	*-11,166,377*
Investments in securities at market value	2	894,922,827	1,162,264,904	780,618,956	926,260,467
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	2,570,337	-	1,374,049
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	7,693,195	4,471,873	15,386,389	8,943,746
Cash at bank and brokers		11,712,011	576,955	4,176,073	589,888
Interest receivable		10,148,289	12,276,576	8,665,778	9,270,481
Interest accruals on swaps		109,629	138,889	219,258	277,778
Dividends receivable		-	-	-	-
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		8,747,584	-	4,861,864	-
Other receivables		-	-	-	-
Total Assets		**933,333,535**	**1,182,299,534**	**813,928,318**	**946,716,409**
Liabilities					
Bank overdraft/brokers payable		16,506,068	6,840,000	15,224,827	10,270,000
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	1,261,552	-	3,086,825	-
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		-	-	-	-
Payables resulting from purchases of securities		1,935,610	-	-	-
Interest accruals on swaps		-	-	-	-
Accrued expenses		5,376,557	1,653,905	2,974,955	1,183,994
Other payables		-	-	-	-
Total Liabilities		**25,079,787**	**8,493,905**	**21,286,607**	**11,453,994**
Net Assets		**908,253,748**	**1,173,805,629**	**792,641,711**	**935,262,415**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Obbligazionario Euro 02/2028		Amundi Soluzioni Italia - Obbligazionario Euro 03/2028	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*697,352,973*	*889,412,196*	*734,916,963*	*883,743,799*
Net unrealised gains/(losses) on securities		*34,657,191*	*6,060,124*	*35,092,122*	*1,907,658*
Investments in securities at market value	2	732,010,164	895,472,320	770,009,085	885,651,457
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	444,161	-	884,625
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	17,309,688	10,061,714	13,847,750	8,049,371
Cash at bank and brokers		1,519,841	1,542,375	3,349,905	135,586
Interest receivable		7,046,607	7,843,850	6,150,261	7,041,785
Interest accruals on swaps		246,665	312,500	197,332	250,000
Dividends receivable		-	-	-	-
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		8,810,681	-	7,499,280	-
Other receivables		-	-	-	-
Total Assets		**766,943,646**	**915,676,920**	**801,053,613**	**902,012,824**
Liabilities					
Bank overdraft/brokers payable		17,670,000	10,080,000	15,618,211	9,390,333
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	79,407	-	217,687	-
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		-	-	-	-
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		-	-	-	-
Accrued expenses		5,120,815	1,706,652	4,243,000	1,178,702
Other payables		-	-	-	-
Total Liabilities		**22,870,222**	**11,786,652**	**20,078,898**	**10,569,035**
Net Assets		**744,073,424**	**903,890,268**	**780,974,715**	**891,443,789**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Obbligazionario Euro 04/2028		Amundi Soluzioni Italia - Obbligazionario Euro 05/2028	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*594,656,418*	*681,890,257*	*870,575,183*	*942,295,074*
Net unrealised gains/(losses) on securities		*23,881,791*	*-1,858,426*	*26,096,437*	*-10,270,340*
Investments in securities at market value	2	618,538,209	680,031,831	896,671,620	932,024,734
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	655,423	440,209	2,411,788
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	11,539,792	6,707,809	16,155,709	9,390,933
Cash at bank and brokers		1,618,807	15,820,894	3,729,645	33,282,878
Interest receivable		7,313,091	8,044,576	8,079,107	8,450,242
Interest accruals on swaps		164,443	208,333	230,221	291,667
Dividends receivable		-	-	-	-
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		11,786,356	-	6,913,267	-
Other receivables		-	-	-	-
Total Assets		**650,960,698**	**711,468,866**	**932,219,778**	**985,852,242**
Liabilities					
Bank overdraft/brokers payable		9,821,343	-	18,735,904	4,149,156
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	2,297,200	-	-	-
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		-	-	-	-
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		-	-	-	-
Accrued expenses		3,849,566	860,279	4,077,264	1,079,806
Other payables		-	-	-	10,520,000
Total Liabilities		**15,968,109**	**860,279**	**22,813,168**	**15,748,962**
Net Assets		**634,992,589**	**710,608,587**	**909,406,610**	**970,103,280**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Obbligazionario Euro 06/2028		Amundi Soluzioni Italia - Obbligazionario Euro 07/2028	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*746,902,068*	-	*847,149,587*	-
Net unrealised gains/(losses) on securities		*29,673,800*	-	*24,652,543*	-
Investments in securities at market value	2	776,575,868	-	871,802,130	-
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	13,140,311	-	14,455,139	-
Cash at bank and brokers		2,276,685	-	2,375,455	-
Interest receivable		7,803,054	-	8,783,705	-
Interest accruals on swaps		180,888	-	198,987	-
Dividends receivable		-	-	-	-
Receivables resulting from subscriptions		-	20	-	-
Receivables resulting from sales of securities		6,698,733	-	5,517,076	-
Other receivables		-	-	-	-
Total Assets		**806,675,539**	**20**	**903,132,492**	**-**
Liabilities					
Bank overdraft/brokers payable		13,651,343	-	14,981,343	-
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	206,344	-	220,400	-
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		-	-	-	-
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		-	-	-	-
Accrued expenses		4,527,626	-	3,432,568	-
Other payables		-	-	-	-
Total Liabilities		**18,385,313**	**-**	**18,634,311**	**-**
Net Assets		**788,290,226**	**20**	**884,498,181**	**-**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Obbligazionario Euro 09/2028		Amundi Soluzioni Italia - Obbligazionario Euro 10/2028	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*1,450,314,881*	-	*991,436,396*	-
Net unrealised gains/(losses) on securities		*58,047,533*	-	*43,206,640*	-
Investments in securities at market value	2	1,508,362,414	-	1,034,643,036	-
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	392,268	-	-	-
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	24,671,238	-	17,849,821	-
Cash at bank and brokers		3,636,085	-	12,408,580	-
Interest receivable		23,534,908	-	14,896,737	-
Interest accruals on swaps		362,970	-	259,152	-
Dividends receivable		-	-	-	-
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		1,028,438	-	5,358,608	-
Other receivables		-	-	-	-
Total Assets		**1,561,988,321**	**-**	**1,085,415,934**	**-**
Liabilities					
Bank overdraft/brokers payable		26,377,647	-	21,474,575	-
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	-	-	7,485,781	-
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		-	-	-	-
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		-	-	-	-
Accrued expenses		10,627,236	-	8,142,662	-
Other payables		-	-	-	-
Total Liabilities		**37,004,883**	**-**	**37,103,018**	**-**
Net Assets		**1,524,983,438**	**-**	**1,048,312,916**	**-**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Obbligazionario Euro 11/2028		Amundi Soluzioni Italia - Obbligazionario Euro 12/2028	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*1,069,066,771*	-	*293,845,358*	-
Net unrealised gains/(losses) on securities		*17,963,419*	-	*1,553,392*	-
Investments in securities at market value	2	1,087,030,190	-	295,398,750	-
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	19,981,139	-	4,502,105	-
Cash at bank and brokers		7,075,029	-	2,560,440	-
Interest receivable		14,895,946	-	4,453,275	-
Interest accruals on swaps		303,406	-	287,719	-
Dividends receivable		-	-	-	-
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		4,881,608	-	1,030,478	-
Other receivables		-	-	-	-
Total Assets		**1,134,167,318**	**-**	**308,232,767**	**-**
Liabilities					
Bank overdraft/brokers payable		20,841,470	-	4,920,000	-
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	5,574,891	-	1,905,403	-
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		-	-	-	-
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		-	-	-	-
Accrued expenses		2,964,556	-	485,282	-
Other payables		-	-	-	-
Total Liabilities		**29,380,917**	**-**	**7,310,685**	**-**
Net Assets		**1,104,786,401**	**-**	**300,922,082**	**-**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Obbligazionario Euro 01/2029		Amundi Soluzioni Italia - Obbligazionario Euro 02/2029	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*1,572,357,008*	-	*1,080,124,720*	-
Net unrealised gains/(losses) on securities		*-11,230,688*	-	*4,956,950*	-
Investments in securities at market value	2	1,561,126,320	-	1,085,081,670	-
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	13,717,386	-	-	-
Cash at bank and brokers		4,081,213	-	5,535,017	-
Interest receivable		22,680,573	-	17,279,613	-
Interest accruals on swaps		1,134,869	-	45,050	-
Dividends receivable		-	-	-	-
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		4,881,608	-	-	-
Other receivables		-	-	-	-
Total Assets		**1,607,621,969**	**-**	**1,107,941,350**	**-**
Liabilities					
Bank overdraft/brokers payable		13,800,000	-	-	-
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	3,005,855	-	3,617,666	-
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	-	-	1,887,750	-
Payables resulting from redemptions		-	-	-	-
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		-	-	-	-
Accrued expenses		1,953,694	-	1,293,211	-
Other payables		-	-	-	-
Total Liabilities		**18,759,549**	**-**	**6,798,627**	**-**
Net Assets		**1,588,862,420**	**-**	**1,101,142,723**	**-**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Obbligazionario Euro 03/2029		Amundi Soluzioni Italia - Obbligazionario Euro 04/2029	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*736,514,416*	-	*644,351,366*	-
Net unrealised gains/(losses) on securities		*-3,155,554*	-	*1,821,356*	-
Investments in securities at market value	2	733,358,862	-	646,172,722	-
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	-	119,106	-
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	-	-	-	-
Cash at bank and brokers		5,797,882	-	3,095,566	-
Interest receivable		9,437,757	-	7,611,833	-
Interest accruals on swaps		484,760	-	44,972	-
Dividends receivable		-	-	-	-
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		873,706	-	60,930,003	-
Other receivables		-	-	-	-
Total Assets		**749,952,967**	**-**	**717,974,202**	**-**
Liabilities					
Bank overdraft/brokers payable		-	-	-	-
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	285,106	-	-	-
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	2,689,834	-	1,745,942	-
Payables resulting from redemptions		-	-	-	-
Payables resulting from purchases of securities		-	-	60,067,975	-
Interest accruals on swaps		-	-	-	-
Accrued expenses		827,171	-	871,072	-
Other payables		151,421	-	-	-
Total Liabilities		**3,953,532**	**-**	**62,684,989**	**-**
Net Assets		**745,999,435**	**-**	**655,289,213**	**-**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Obbligazionario Euro 05/2029		Amundi Soluzioni Italia - Obbligazionario Euro 06/2029	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*650,520,082*	-	-	-
Net unrealised gains/(losses) on securities		*1,959,664*	-	-	-
Investments in securities at market value	2	652,479,746	-	-	-
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	113,140	-	-	-
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	-	-	-	-
Cash at bank and brokers		3,945,869	-	-	-
Interest receivable		6,941,934	-	-	-
Interest accruals on swaps		31,111	-	-	-
Dividends receivable		-	-	-	-
Receivables resulting from subscriptions		-	-	20	-
Receivables resulting from sales of securities		968,681	-	-	-
Other receivables		-	-	-	-
Total Assets		**664,480,481**	**-**	**20**	**-**
Liabilities					
Bank overdraft/brokers payable		-	-	-	-
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	2,419,808	-	-	-
Payables resulting from redemptions		-	-	-	-
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		-	-	-	-
Accrued expenses		705,644	-	-	-
Other payables		-	-	-	-
Total Liabilities		**3,125,452**	**-**	**-**	**-**
Net Assets		**661,355,029**	**-**	**20**	**-**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Progetto Obbligazionario Emergenti		Amundi Soluzioni Italia - Obbligazionario Euro 5 anni 11/2024	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*59,250,974*	*113,256,715*	*31,371,936*	*71,850,767*
Net unrealised gains/(losses) on securities		*-6,603,180*	*-20,222,665*	*-1,614,279*	*-5,973,506*
Investments in securities at market value	2	52,647,794	93,034,050	29,757,657	65,877,261
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	-	-	55,390	646,461
Cash at bank and brokers		1,889,524	1,514,846	238,113	10,359
Interest receivable		895,901	1,274,440	368,596	774,375
Interest accruals on swaps		-	-	6,317	18,028
Dividends receivable		-	-	-	-
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		-	-	-	-
Other receivables		206	-	-	-
Total Assets		**55,433,425**	**95,823,336**	**30,426,073**	**67,326,484**
Liabilities					
Bank overdraft/brokers payable		-	-	-	-
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	-	-	396,464	324,362
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		363,094	179,124	-	-
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		-	-	-	-
Accrued expenses		117,141	181,106	71,073	66,590
Other payables		-	-	-	-
Total Liabilities		**480,235**	**360,230**	**467,537**	**390,952**
Net Assets		**54,953,190**	**95,463,106**	**29,958,536**	**66,935,532**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Obbligazionario Alto Rendimento 10/2025		Amundi Soluzioni Italia - Obbligazionario Alto Rendimento 11/2025	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*246,827,858*	*441,266,555*	*136,611,860*	*247,561,416*
Net unrealised gains/(losses) on securities		*-4,941,252*	*-29,470,574*	*-1,888,636*	*-20,534,957*
Investments in securities at market value	2	241,886,606	411,795,981	134,723,224	227,026,459
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	3,563,689	-	1,521,192
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	698,356	527,781	450,552	340,504
Cash at bank and brokers		5,882,950	13,497,949	2,546,351	2,283,836
Interest receivable		3,702,245	6,217,955	1,872,658	3,530,768
Interest accruals on swaps		15,587	19,338	10,056	12,476
Dividends receivable		-	-	-	-
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		-	-	-	-
Other receivables		-	-	-	-
Total Assets		**252,185,744**	**435,622,693**	**139,602,841**	**234,715,235**
Liabilities					
Bank overdraft/brokers payable		208,146	-	134,296	-
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	1,855,646	-	720,282	-
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		-	-	-	-
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		-	-	-	-
Accrued expenses		324,312	664,713	319,578	354,386
Other payables		-	-	-	-
Total Liabilities		**2,388,104**	**664,713**	**1,174,156**	**354,386**
Net Assets		**249,797,640**	**434,957,980**	**138,428,685**	**234,360,849**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Obbligazionario Alto Rendimento Diversificato 01/2026		Amundi Soluzioni Italia - Obbligazionario Alto Rendimento Diversificato 02/2026	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*138,491,005*	*196,684,845*	*106,210,234*	*157,575,450*
Net unrealised gains/(losses) on securities		*-912,535*	*-15,563,259*	*282,503*	*-12,617,559*
Investments in securities at market value	2	137,578,470	181,121,586	106,492,737	144,957,891
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	1,261,730	73,177	87,201
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	327,551	247,547	252,760	191,023
Cash at bank and brokers		791,064	4,166,055	2,205,594	4,116,353
Interest receivable		1,961,806	2,738,144	1,608,801	2,271,346
Interest accruals on swaps		7,311	9,070	5,642	6,999
Dividends receivable		-	-	-	-
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		-	-	-	-
Other receivables		-	-	-	-
Total Assets		**140,666,202**	**189,544,132**	**110,638,711**	**151,630,813**
Liabilities					
Bank overdraft/brokers payable		97,627	-	75,335	-
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	898,173	-	-	-
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		-	-	-	-
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		-	-	-	-
Accrued expenses		178,454	248,260	137,516	216,455
Other payables		-	-	-	-
Total Liabilities		**1,174,254**	**248,260**	**212,851**	**216,455**
Net Assets		**139,491,948**	**189,295,872**	**110,425,860**	**151,414,358**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Obbligazionario Alto Rendimento Diversificato 03/2026		Amundi Soluzioni Italia - Obbligazionario Rendimento Plus 01/2025	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*14,468,342*	*20,562,908*	*16,398,494*	*38,076,577*
Net unrealised gains/(losses) on securities		*90,986*	*-1,616,708*	*115,617*	*1,656,624*
Investments in securities at market value	2	14,559,328	18,946,200	16,514,111	39,733,201
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	47,564	-	442,023	248,868
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	35,594	73,208	-	-
Cash at bank and brokers		146,665	958,484	42,204	580,467
Interest receivable		239,507	326,833	61,748	42,554
Interest accruals on swaps		794	2,682	-	-
Dividends receivable		-	-	-	-
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		-	-	-	-
Other receivables		-	-	-	-
Total Assets		**15,029,452**	**20,307,407**	**17,060,086**	**40,605,090**
Liabilities					
Bank overdraft/brokers payable		10,609	-	311,282	800,000
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	-	56,172	-	-
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		-	-	-	-
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		-	-	-	-
Accrued expenses		331,535	252,271	112,972	96,338
Other payables		-	-	-	-
Total Liabilities		**342,144**	**308,443**	**424,254**	**896,338**
Net Assets		**14,687,308**	**19,998,964**	**16,635,832**	**39,708,752**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Obbligazionario Ripresa Globale 07/2026		Amundi Soluzioni Italia - Obbligazionario Ripresa Globale 09/2026	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*80,956,534*	*112,446,272*	*158,734,843*	*228,508,316*
Net unrealised gains/(losses) on securities		*111,415*	*-6,717,297*	*-1,951,119*	*-13,409,040*
Investments in securities at market value	2	81,067,949	105,728,975	156,783,724	215,099,276
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	-	-	1,545,876
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	-	-	-	-
Cash at bank and brokers		1,502,901	1,067,845	2,896,035	747,211
Interest receivable		649,595	917,717	1,407,097	2,415,972
Interest accruals on swaps		-	-	-	-
Dividends receivable		-	-	-	-
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		-	-	-	-
Other receivables		-	-	-	-
Total Assets		**83,220,445**	**107,714,537**	**161,086,856**	**219,808,335**
Liabilities					
Bank overdraft/brokers payable		-	-	-	-
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	1,834	-	1,098,185	-
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		-	-	-	-
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		-	-	-	-
Accrued expenses		79,246	113,577	158,866	246,661
Other payables		-	-	-	-
Total Liabilities		**81,080**	**113,577**	**1,257,051**	**246,661**
Net Assets		**83,139,365**	**107,600,960**	**159,829,805**	**219,561,674**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Obbligazionario Globale 09/2027		Amundi Soluzioni Italia - Progetto Cedola 04/2023	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*196,364,049*	*234,213,266*	*3,511,569*	*13,524,244*
Net unrealised gains/(losses) on securities		*-4,847,365*	*-18,151,930*	*-55,194*	*-742,268*
Investments in securities at market value	2	191,516,684	216,061,336	3,456,375	12,781,976
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	45,525
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	-	5,001	-
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	-	-	-	133,421
Cash at bank and brokers		3,510,341	2,328,727	66,238	561,815
Interest receivable		2,017,170	2,675,508	44,217	154,354
Interest accruals on swaps		-	-	-	24,784
Dividends receivable		-	-	-	-
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		-	-	25,747	1,055,875
Other receivables		-	-	-	12,884
Total Assets		**197,044,195**	**221,065,571**	**3,597,578**	**14,770,634**
Liabilities					
Bank overdraft/brokers payable		-	-	-	488,253
Upfront premium Options contracts written at market value	2, 10	-	-	-	18,293
Net unrealised loss on forward foreign exchange contracts	2, 9	4,237	3,127	-	21,422
Net unrealised loss on financial futures contracts	2, 8	-	-	-	58,111
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		-	-	-	-
Payables resulting from purchases of securities		-	-	-	163,824
Interest accruals on swaps		-	-	-	6,331
Accrued expenses		199,510	250,214	20,676	56,304
Other payables		-	-	-	10,071
Total Liabilities		**203,747**	**253,341**	**20,676**	**822,609**
Net Assets		**196,840,448**	**220,812,230**	**3,576,902**	**13,948,025**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Progetto Cedola 05/2023		Amundi Soluzioni Italia - Progetto Cedola 06/2023	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*3,106,619*	*18,152,531*	*2,602,647*	*13,181,808*
Net unrealised gains/(losses) on securities		*-30,804*	*-804,638*	*-31,433*	*-553,435*
Investments in securities at market value	2	3,075,815	17,347,893	2,571,214	12,628,373
Upfront premium Options contracts purchased at market value	2, 10	-	55,320	-	38,961
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	5,218	-	3,123	-
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	-	249,228	-	76,808
Cash at bank and brokers		305,358	578,066	89,900	424,878
Interest receivable		40,037	200,193	36,283	152,718
Interest accruals on swaps		-	38,662	-	22,825
Dividends receivable		-	-	-	-
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		24,759	972,167	19,925	1,526,911
Other receivables		-	16,104	-	112,731
Total Assets		**3,451,187**	**19,457,633**	**2,720,445**	**14,984,205**
Liabilities					
Bank overdraft/brokers payable		-	337,434	110,000	-
Upfront premium Options contracts written at market value	2, 10	-	23,348	-	15,990
Net unrealised loss on forward foreign exchange contracts	2, 9	-	24,998	-	17,738
Net unrealised loss on financial futures contracts	2, 8	-	95,577	-	110,957
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		-	-	-	-
Payables resulting from purchases of securities		21,683	-	-	-
Interest accruals on swaps		-	9,440	-	5,112
Accrued expenses		27,432	56,372	20,489	41,787
Other payables		-	89	-	624
Total Liabilities		**49,115**	**547,258**	**130,489**	**192,208**
Net Assets		**3,402,072**	**18,910,375**	**2,589,956**	**14,791,997**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Progetto Cedola 07/2023		Amundi Soluzioni Italia - Progetto Cedola 09/2023	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*3,179,543*	*14,141,869*	*5,243,937*	*19,829,942*
Net unrealised gains/(losses) on securities		*-39,275*	*-625,185*	*-180,039*	*-875,549*
Investments in securities at market value	2	3,140,268	13,516,684	5,063,898	18,954,393
Upfront premium Options contracts purchased at market value	2, 10	-	46,787	3,280	61,550
Net unrealised gain on futures-style options contracts	2, 10	-	-	1,400	-
Net unrealised gain on forward foreign exchange contracts	2, 9	4,605	-	8	-
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	-	362,335	-	538,235
Cash at bank and brokers		9,915	622,445	243,436	631,527
Interest receivable		40,423	129,811	99,393	199,312
Interest accruals on swaps		-	23,843	-	54,264
Dividends receivable		-	5,206	-	7,268
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		18,508	726,732	24,408	958,379
Other receivables		-	163	-	109
Total Assets		**3,213,719**	**15,434,006**	**5,435,823**	**21,405,037**
Liabilities					
Bank overdraft/brokers payable		-	4,487	-	499,848
Upfront premium Options contracts written at market value	2, 10	-	124,663	5,802	156,371
Net unrealised loss on forward foreign exchange contracts	2, 9	-	18,883	-	25,905
Net unrealised loss on financial futures contracts	2, 8	-	94,847	30,764	86,763
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		-	-	-	-
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		-	5,686	-	10,414
Accrued expenses		22,665	34,089	33,444	45,883
Other payables		-	29,442	-	19,782
Total Liabilities		**22,665**	**312,097**	**70,010**	**844,966**
Net Assets		**3,191,054**	**15,121,909**	**5,365,813**	**20,560,071**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Progetto Cedola 10/2023		Amundi Soluzioni Italia - Progetto Cedola 12/2023	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*4,154,288*	*16,455,449*	*4,021,501*	*13,645,472*
Net unrealised gains/(losses) on securities		*-84,506*	*-620,680*	*-132,829*	*-481,830*
Investments in securities at market value	2	4,069,782	15,834,769	3,888,672	13,163,642
Upfront premium Options contracts purchased at market value	2, 10	3,018	51,283	2,887	43,141
Net unrealised gain on futures-style options contracts	2, 10	890	-	890	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	-	453,215	-	403,211
Cash at bank and brokers		80,680	954,154	124,389	604,942
Interest receivable		84,039	169,699	77,477	124,681
Interest accruals on swaps		-	59,045	-	34,816
Dividends receivable		-	5,734	-	5,109
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		23,825	935,513	15,217	780,947
Other receivables		-	120	-	62
Total Assets		**4,262,234**	**18,463,532**	**4,109,532**	**15,160,551**
Liabilities					
Bank overdraft/brokers payable		-	598,977	-	535,083
Upfront premium Options contracts written at market value	2, 10	5,161	134,224	4,694	127,600
Net unrealised loss on forward foreign exchange contracts	2, 9	890	22,476	421	18,136
Net unrealised loss on financial futures contracts	2, 8	20,832	111,068	22,150	85,540
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		-	-	-	-
Payables resulting from purchases of securities		-	-	1,455	1,422
Interest accruals on swaps		-	4,684	-	5,724
Accrued expenses		28,160	41,605	27,849	42,822
Other payables		-	21,622	-	11,271
Total Liabilities		**55,043**	**934,656**	**56,569**	**827,598**
Net Assets		**4,207,191**	**17,528,876**	**4,052,963**	**14,332,953**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Progetto Cedola 01/2024		Amundi Soluzioni Italia - Progetto Cedola 04/2024	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*8,774,003*	*30,371,343*	*5,550,000*	*15,778,756*
Net unrealised gains/(losses) on securities		*-238,405*	*-1,512,281*	*-134,459*	*-1,009,952*
Investments in securities at market value	2	8,535,598	28,859,062	5,415,541	14,768,804
Upfront premium Options contracts purchased at market value	2, 10	5,905	94,153	3,149	49,747
Net unrealised gain on futures-style options contracts	2, 10	1,780	-	1,400	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	-	537,223	-	221,650
Cash at bank and brokers		305,879	1,468,233	141,504	1,028,505
Interest receivable		168,914	308,478	102,456	150,110
Interest accruals on swaps		-	39,495	-	18,462
Dividends receivable		-	10,957	-	5,918
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		32,631	1,443,275	18,700	746,556
Other receivables		-	356	-	81
Total Assets		**9,050,707**	**32,761,232**	**5,682,750**	**16,989,833**
Liabilities					
Bank overdraft/brokers payable		-	780,506	-	466,105
Upfront premium Options contracts written at market value	2, 10	8,193	264,003	5,044	133,129
Net unrealised loss on forward foreign exchange contracts	2, 9	538	36,305	2,166	20,525
Net unrealised loss on financial futures contracts	2, 8	40,789	221,548	31,525	97,383
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		-	-	-	-
Payables resulting from purchases of securities		1,064	1,042	-	-
Interest accruals on swaps		-	8,641	-	3,491
Accrued expenses		68,394	69,960	37,680	37,077
Other payables		-	64,405	-	224,721
Total Liabilities		**118,978**	**1,446,410**	**76,415**	**982,431**
Net Assets		**8,931,729**	**31,314,822**	**5,606,335**	**16,007,402**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Progetto Azione Sostenibile		Amundi Soluzioni Italia - Progetto Azione Sostenibile (III)	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*7,365,246*	*14,850,479*	*10,235,856*	*17,948,355*
Net unrealised gains/(losses) on securities		*799,159*	*172,555*	*990,701*	*220,669*
Investments in securities at market value	2	8,164,405	15,023,034	11,226,557	18,169,024
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	79,781	-	101,373
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	-	-	-	-
Cash at bank and brokers		163,133	213,186	157,511	876,601
Interest receivable		7,912	28,027	17,898	20,017
Interest accruals on swaps		-	-	-	-
Dividends receivable		6,533	11,730	8,768	15,287
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		62,705	17	50,560	56
Other receivables		12	-	48	-
Total Assets		**8,404,700**	**15,355,775**	**11,461,342**	**19,182,358**
Liabilities					
Bank overdraft/brokers payable		-	-	-	-
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	13,103	-	13,747	-
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		251,838	69,793	280,343	193,964
Payables resulting from purchases of securities		3,172	-	4,005	-
Interest accruals on swaps		-	-	-	-
Accrued expenses		26,792	37,995	34,670	53,878
Other payables		-	37	-	-
Total Liabilities		**294,905**	**107,825**	**332,765**	**247,842**
Net Assets		**8,109,795**	**15,247,950**	**11,128,577**	**18,934,516**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Progetto Azione Megatrend		Amundi Soluzioni Italia - Progetto Azione Megatrend (II)	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*25,724,335*	*50,453,192*	*17,527,365*	*37,278,208*
Net unrealised gains/(losses) on securities		*7,162,067*	*5,722,021*	*4,459,988*	*3,425,770*
Investments in securities at market value	2	32,886,402	56,175,213	21,987,353	40,703,978
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	2,805	-	7,779
Net unrealised gain on financial futures contracts	2, 8	101,200	-	83,320	-
Net unrealised gain on swaps contracts	2, 11	-	-	-	-
Cash at bank and brokers		1,368,248	1,192,265	722,255	664,341
Interest receivable		28,502	62,038	25,982	55,399
Interest accruals on swaps		-	-	-	-
Dividends receivable		-	-	-	-
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		-	-	-	-
Other receivables		-	242,823	-	136,990
Total Assets		**34,384,352**	**57,675,144**	**22,818,910**	**41,568,487**
Liabilities					
Bank overdraft/brokers payable		-	-	-	-
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised loss on financial futures contracts	2, 8	-	121,690	-	107,960
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		123,453	224,260	201,285	177,518
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		-	-	-	-
Accrued expenses		79,590	133,979	55,044	89,083
Other payables		-	-	-	-
Total Liabilities		**203,043**	**479,929**	**256,329**	**374,561**
Net Assets		**34,181,309**	**57,195,215**	**22,562,581**	**41,193,926**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Progetto Azione Cambiamento Climatico		Amundi Soluzioni Italia - Progetto Azione Cambiamento Climatico (II)	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*22,444,459*	*50,282,417*	*20,222,835*	*42,517,351*
Net unrealised gains/(losses) on securities		*5,870,215*	*5,591,594*	*4,190,218*	*3,235,893*
Investments in securities at market value	2	28,314,674	55,874,011	24,413,053	45,753,244
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	26,215	-	17,296
Net unrealised gain on financial futures contracts	2, 8	11,120	-	81,360	-
Net unrealised gain on swaps contracts	2, 11	-	-	-	-
Cash at bank and brokers		1,504,257	1,561,267	1,064,307	1,129,189
Interest receivable		15,462	54,052	15,823	48,092
Interest accruals on swaps		-	-	-	-
Dividends receivable		-	-	-	-
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		-	-	-	-
Other receivables		-	-	-	-
Total Assets		**29,845,513**	**57,515,545**	**25,574,543**	**46,947,821**
Liabilities					
Bank overdraft/brokers payable		-	-	2	-
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised loss on financial futures contracts	2, 8	-	107,390	-	119,230
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		94,862	151,322	34,190	186,052
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		-	-	-	-
Accrued expenses		65,586	63,454	56,004	49,181
Other payables		-	-	-	-
Total Liabilities		**160,448**	**322,166**	**90,196**	**354,463**
Net Assets		**29,685,065**	**57,193,379**	**25,484,347**	**46,593,358**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Progetto Azione Millennials		Amundi Soluzioni Italia - Progetto Azione Millennials (II)	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*22,880,442*	*75,769,040*	*21,273,481*	*77,153,525*
Net unrealised gains/(losses) on securities		*6,364,037*	*2,473,328*	*5,766,283*	*2,080,508*
Investments in securities at market value	2	29,244,479	78,242,368	27,039,764	79,234,033
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised gain on financial futures contracts	2, 8	98,200	-	74,260	-
Net unrealised gain on swaps contracts	2, 11	-	-	-	-
Cash at bank and brokers		2,227,682	1,092,766	1,975,447	1,125,542
Interest receivable		9,779	113,066	6,798	147,983
Interest accruals on swaps		-	-	-	-
Dividends receivable		-	-	-	-
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		-	-	-	-
Other receivables		-	-	-	-
Total Assets		**31,580,140**	**79,448,200**	**29,096,269**	**80,507,558**
Liabilities					
Bank overdraft/brokers payable		-	-	-	-
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised loss on financial futures contracts	2, 8	-	154,620	-	112,840
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		264,635	185,255	454,269	320,993
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		-	-	-	-
Accrued expenses		133,309	60,911	87,415	85,699
Other payables		-	-	-	-
Total Liabilities		**397,944**	**400,786**	**541,684**	**519,532**
Net Assets		**31,182,196**	**79,047,414**	**28,554,585**	**79,988,026**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Progetto Azione Medical Innovation		Amundi Soluzioni Italia - Progetto Azione Medical Innovation (II)	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*70,520,724*	*213,316,007*	*58,716,339*	*172,745,023*
Net unrealised gains/(losses) on securities		*5,192,673*	*3,063,853*	*3,458,038*	*-5,118,424*
Investments in securities at market value	2	75,713,397	216,379,860	62,174,377	172,517,293
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	-	-	1,189
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	-	-	-	-
Cash at bank and brokers		2,073,112	10,290,849	1,529,703	4,645,004
Interest receivable		93,636	556,331	109,961	534,642
Interest accruals on swaps		-	-	-	-
Dividends receivable		40,910	93,293	31,736	68,573
Receivables resulting from subscriptions		6,221	6,099	415	298
Receivables resulting from sales of securities		27,681	465,557	20,408	-
Other receivables		45	2,686	35	738
Total Assets		**77,955,002**	**227,794,675**	**63,866,635**	**177,767,737**
Liabilities					
Bank overdraft/brokers payable		-	509,039	-	14,058
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	50,022	25,301	37,054	-
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		667,508	879,474	574,883	347,141
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		-	-	-	-
Accrued expenses		203,736	523,007	149,800	384,268
Other payables		-	-	-	-
Total Liabilities		**921,266**	**1,936,821**	**761,737**	**745,467**
Net Assets		**77,033,736**	**225,857,854**	**63,104,898**	**177,022,270**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Progetto Azione Città Future		Amundi Soluzioni Italia - Progetto Azione Città Future (II)	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*8,914,535*	*39,033,923*	*14,565,521*	*69,659,262*
Net unrealised gains/(losses) on securities		*2,132,577*	*2,346,614*	*3,189,766*	*2,941,218*
Investments in securities at market value	2	11,047,112	41,380,537	17,755,287	72,600,480
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	-	-	-	-
Cash at bank and brokers		369,622	2,134,770	526,186	1,243,141
Interest receivable		9,702	100,965	26,213	215,826
Interest accruals on swaps		-	-	-	-
Dividends receivable		4,125	8,670	6,598	13,798
Receivables resulting from subscriptions		907	763	441	307
Receivables resulting from sales of securities		-	166,024	-	870,227
Other receivables		-	100,275	-	-
Total Assets		**11,431,468**	**43,892,004**	**18,314,725**	**74,943,779**
Liabilities					
Bank overdraft/brokers payable		82,134	418,192	-	378,226
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised loss on financial futures contracts	2, 8	10,512	46,181	-	65,053
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		113,832	624,232	140,046	622,933
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		-	-	-	-
Accrued expenses		32,020	210,449	27,998	126,760
Other payables		-	-	-	-
Total Liabilities		**238,498**	**1,299,054**	**168,044**	**1,192,972**
Net Assets		**11,192,970**	**42,592,950**	**18,146,681**	**73,750,807**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Progetto Azione Brand Vincenti		Amundi Soluzioni Italia - Progetto Azione Brand Vincenti (II)	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*35,894,782*	*138,974,442*	*54,834,179*	*233,796,254*
Net unrealised gains/(losses) on securities		*3,491,826*	*3,241,103*	*5,394,588*	*5,266,053*
Investments in securities at market value	2	39,386,608	142,215,545	60,228,767	239,062,307
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	-	-	-	-
Cash at bank and brokers		2,136,178	862,693	4,803,038	1,591,805
Interest receivable		9,115	126,960	-	286,562
Interest accruals on swaps		-	-	-	-
Dividends receivable		13,282	34,601	21,060	50,527
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		-	19,681,397	-	24,643,526
Other receivables		-	-	-	-
Total Assets		**41,545,183**	**162,921,196**	**65,052,865**	**265,634,727**
Liabilities					
Bank overdraft/brokers payable		-	864,020	-	-
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	2,564	102,724	6,218	379,544
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		254,775	1,479,944	503,929	1,478,954
Payables resulting from purchases of securities		-	9,409,403	-	15,534,139
Interest accruals on swaps		-	-	-	-
Accrued expenses		66,382	431,383	104,452	611,942
Other payables		-	-	-	-
Total Liabilities		**323,721**	**12,287,474**	**614,599**	**18,004,579**
Net Assets		**41,221,462**	**150,633,722**	**64,438,266**	**247,630,148**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Progetto Azione Sociale		Amundi Soluzioni Italia - Progetto Azione Sociale (II)	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*18,371,861*	*78,129,618*	*56,021,352*	*191,593,426*
Net unrealised gains/(losses) on securities		*2,122,660*	*-1,071,442*	*5,438,176*	*-3,350,548*
Investments in securities at market value	2	20,494,521	77,058,176	61,459,528	188,242,878
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised gain on financial futures contracts	2, 8	29,988	-	48,002	-
Net unrealised gain on swaps contracts	2, 11	-	-	-	-
Cash at bank and brokers		1,007,259	3,533,841	1,452,417	11,676,728
Interest receivable		30,746	203,536	138,103	595,952
Interest accruals on swaps		-	-	-	-
Dividends receivable		20,249	63,873	56,382	146,451
Receivables resulting from subscriptions		419	287	370	251
Receivables resulting from sales of securities		209,942	436,998	601,816	1,007,495
Other receivables		-	-	-	-
Total Assets		**21,793,124**	**81,296,711**	**63,756,618**	**201,669,755**
Liabilities					
Bank overdraft/brokers payable		301,784	-	54,095	-
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	4,997	1,888	133	3,901
Net unrealised loss on financial futures contracts	2, 8	-	98,705	-	271,091
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		295,888	198,301	689,143	360,811
Payables resulting from purchases of securities		15,913	304,679	42,591	1,210,781
Interest accruals on swaps		-	-	-	-
Accrued expenses		65,079	137,029	191,668	459,215
Other payables		-	-	-	-
Total Liabilities		**683,661**	**740,602**	**977,630**	**2,305,799**
Net Assets		**21,109,463**	**80,556,109**	**62,778,988**	**199,363,956**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Progetto Azione Connectivity Revolution		Amundi Soluzioni Italia - Progetto Azione Connectivity Revolution (II)	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*168,654,392*	*538,793,409*	*113,070,760*	*255,052,584*
Net unrealised gains/(losses) on securities		*32,507,331*	*26,735,774*	*19,918,899*	*9,220,863*
Investments in securities at market value	2	201,161,723	565,529,183	132,989,659	264,273,447
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	-	-	-	-
Cash at bank and brokers		11,655,571	5,544,566	1,987,090	5,872,641
Interest receivable		16,316	1,159,184	92,559	587,373
Interest accruals on swaps		-	-	-	-
Dividends receivable		210,833	450,698	116,377	193,249
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		-	-	-	-
Other receivables		-	-	-	-
Total Assets		**213,044,443**	**572,683,631**	**135,185,685**	**270,926,710**
Liabilities					
Bank overdraft/brokers payable		-	-	318,356	-
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	116,860	216,607	145,546	28,838
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		2,895,325	1,796,547	873,747	559,402
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		-	-	-	-
Accrued expenses		344,180	1,244,088	211,718	573,618
Other payables		-	-	-	-
Total Liabilities		**3,356,365**	**3,257,242**	**1,549,367**	**1,161,858**
Net Assets		**209,688,078**	**569,426,389**	**133,636,318**	**269,764,852**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Progetto Azione Energy Transition		Amundi Soluzioni Italia - Progetto Azione Energy Transition (II)	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*630,512,402*	*881,740,723*	*385,108,006*	*516,469,174*
Net unrealised gains/(losses) on securities		*-37,938,306*	*-90,077,289*	*-25,491,183*	*-57,202,646*
Investments in securities at market value	2	592,574,096	791,663,434	359,616,823	459,266,528
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	27,842	-	11,964
Net unrealised gain on financial futures contracts	2, 8	-	524,340	-	365,310
Net unrealised gain on swaps contracts	2, 11	-	-	-	-
Cash at bank and brokers		8,992,900	9,533,443	3,522,886	6,458,160
Interest receivable		412,911	994,951	390,095	861,733
Interest accruals on swaps		-	-	-	-
Dividends receivable		1,745,504	726,735	946,083	385,269
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		-	18,958	-	10,036
Other receivables		-	-	-	-
Total Assets		**603,725,411**	**803,489,703**	**364,475,887**	**467,359,000**
Liabilities					
Bank overdraft/brokers payable		6,313,591	1,418,945	1,345,141	796,579
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised loss on financial futures contracts	2, 8	1,233,110	-	917,290	-
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		2,679,475	845,145	609,133	623,608
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		-	-	-	-
Accrued expenses		1,368,538	1,529,222	797,217	748,211
Other payables		-	-	-	-
Total Liabilities		**11,594,714**	**3,793,312**	**3,668,781**	**2,168,398**
Net Assets		**592,130,697**	**799,696,391**	**360,807,106**	**465,190,602**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Progetto Azione New Lifestyles		Amundi Soluzioni Italia - Progetto Azione New Lifestyles (II)	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*328,989,695*	*524,429,710*	*150,673,241*	*244,956,111*
Net unrealised gains/(losses) on securities		*24,755,149*	*-15,427,553*	*12,052,614*	*-5,448,298*
Investments in securities at market value	2	353,744,844	509,002,157	162,725,855	239,507,813
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised gain on financial futures contracts	2, 8	336,143	-	129,579	-
Net unrealised gain on swaps contracts	2, 11	-	-	-	-
Cash at bank and brokers		11,228,458	28,425,883	4,770,164	12,093,800
Interest receivable		1,152,988	2,213,299	512,289	1,021,345
Interest accruals on swaps		-	-	-	-
Dividends receivable		120,554	174,912	52,835	72,710
Receivables resulting from subscriptions		280	172	234	132
Receivables resulting from sales of securities		1,643,185	1,217,904	735,014	1,565,282
Other receivables		-	5,070	-	-
Total Assets		**368,226,452**	**541,039,397**	**168,925,970**	**254,261,082**
Liabilities					
Bank overdraft/brokers payable		-	1,992,265	971,637	-
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised loss on financial futures contracts	2, 8	-	218,034	-	95,152
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		3,224,861	628,694	1,333,053	477,920
Payables resulting from purchases of securities		455,611	-	88,688	1,764,194
Interest accruals on swaps		-	-	-	-
Accrued expenses		739,593	1,157,398	344,316	509,430
Other payables		-	-	-	2,413
Total Liabilities		**4,420,065**	**3,996,391**	**2,737,694**	**2,849,109**
Net Assets		**363,806,387**	**537,043,006**	**166,188,276**	**251,411,973**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Progetto Azione Infrastrutture Sostenibili		Amundi Soluzioni Italia - Progetto Azione Infrastrutture Sostenibili (II)	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*542,921,160*	*744,282,077*	*476,027,614*	*643,469,545*
Net unrealised gains/(losses) on securities		*-42,751,624*	*-72,693,761*	*-32,283,282*	*-53,207,846*
Investments in securities at market value	2	500,169,536	671,588,316	443,744,332	590,261,699
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised gain on financial futures contracts	2, 8	-	222,740	-	189,610
Net unrealised gain on swaps contracts	2, 11	-	-	-	-
Cash at bank and brokers		8,080,159	2,540,030	8,826,457	4,907,330
Interest receivable		601,184	1,466,580	781,068	1,647,494
Interest accruals on swaps		-	-	-	-
Dividends receivable		1,085,446	1,070,444	910,310	847,550
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		279,832	31,350	234,880	24,916
Other receivables		-	-	-	-
Total Assets		**510,216,157**	**676,919,460**	**454,497,047**	**597,878,599**
Liabilities					
Bank overdraft/brokers payable		3,267,740	-	2,738,373	-
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised loss on financial futures contracts	2, 8	1,141,240	-	921,130	-
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		1,402,532	959,269	1,700,338	687,155
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		-	-	-	-
Accrued expenses		982,253	1,246,316	860,896	1,117,165
Other payables		-	-	-	-
Total Liabilities		**6,793,765**	**2,205,585**	**6,220,737**	**1,804,320**
Net Assets		**503,422,392**	**674,713,875**	**448,276,310**	**596,074,279**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Progetto Azione Intelligenza Artificiale		Amundi Soluzioni Italia - Progetto Azione Intelligenza Artificiale (II)	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*177,093,761*	*357,160,952*	*28,131,526*	*56,323,845*
Net unrealised gains/(losses) on securities		*26,637,778*	*2,411,186*	*3,174,008*	*-929,713*
Investments in securities at market value	2	203,731,539	359,572,138	31,305,534	55,394,132
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	-	-	-	-
Cash at bank and brokers		5,688,660	4,090,134	991,193	490,610
Interest receivable		452,832	1,428,005	99,865	261,858
Interest accruals on swaps		-	-	-	-
Dividends receivable		117,909	149,404	15,610	20,462
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		-	-	-	-
Other receivables		-	-	-	-
Total Assets		**209,990,940**	**365,239,681**	**32,412,202**	**56,167,062**
Liabilities					
Bank overdraft/brokers payable		-	-	-	-
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	185,051	229,147	28,758	38,179
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		1,358,986	1,039,413	208,418	213,459
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		-	-	-	-
Accrued expenses		329,097	720,925	50,211	107,193
Other payables		-	-	-	-
Total Liabilities		**1,873,134**	**1,989,485**	**287,387**	**358,831**
Net Assets		**208,117,806**	**363,250,196**	**32,124,815**	**55,808,231**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Progetto Azione Circular Economy		Amundi Soluzioni Italia - Progetto Azione Circular Economy (II)	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*274,594,171*	*458,475,590*	*56,432,433*	*92,566,966*
Net unrealised gains/(losses) on securities		*16,562,871*	*-5,937,770*	*3,955,363*	*-126,764*
Investments in securities at market value	2	291,157,042	452,537,820	60,387,796	92,566,966
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised gain on financial futures contracts	2, 8	425,767	-	79,563	-
Net unrealised gain on swaps contracts	2, 11	-	-	-	-
Cash at bank and brokers		13,140,958	22,835,504	2,100,400	4,508,450
Interest receivable		1,413,515	2,482,771	244,110	541,363
Interest accruals on swaps		-	-	-	-
Dividends receivable		59,790	157,656	11,045	29,068
Receivables resulting from subscriptions		233	128	184	81
Receivables resulting from sales of securities		220,200	1,504,744	43,547	274,368
Other receivables		-	-	-	-
Total Assets		**306,417,505**	**479,518,623**	**62,866,645**	**97,920,296**
Liabilities					
Bank overdraft/brokers payable		-	-	-	-
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised loss on financial futures contracts	2, 8	-	160,466	-	26,252
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		2,490,643	755,963	384,083	98,233
Payables resulting from purchases of securities		-	1,522,157	-	277,634
Interest accruals on swaps		-	-	-	-
Accrued expenses		553,183	993,235	111,743	235,293
Other payables		-	-	-	22,307
Total Liabilities		**3,043,826**	**3,431,821**	**495,826**	**659,719**
Net Assets		**303,373,679**	**476,086,802**	**62,370,819**	**97,260,577**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Progetto Azione Resources Opportunities		Amundi Soluzioni Italia - Progetto Azione Futuro Green	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*56,825,181*	*101,996,935*	*118,256,056*	*188,058,634*
Net unrealised gains/(losses) on securities		*3,973,938*	*245,433*	*14,209,052*	*1,297,587*
Investments in securities at market value	2	60,799,119	102,242,368	132,465,108	189,356,221
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised gain on financial futures contracts	2, 8	-	-	-	110,260
Net unrealised gain on swaps contracts	2, 11	-	-	-	-
Cash at bank and brokers		1,757,266	4,950,331	2,667,909	9,655,231
Interest receivable		322,277	736,066	402,640	668,445
Interest accruals on swaps		-	-	-	-
Dividends receivable		41,625	43,777	66,521	35,321
Receivables resulting from subscriptions		201	85	-	14,091,315
Receivables resulting from sales of securities		110,037	136,625	-	-
Other receivables		-	-	-	-
Total Assets		**63,030,525**	**108,109,252**	**135,602,178**	**213,916,793**
Liabilities					
Bank overdraft/brokers payable		47,957	-	-	-
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised loss on financial futures contracts	2, 8	-	-	162,420	-
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		264,062	162,735	994,504	160,738
Payables resulting from purchases of securities		4,620	55,050	-	1,613,097
Interest accruals on swaps		-	-	-	-
Accrued expenses		124,032	185,081	275,544	352,383
Other payables		-	41	-	15,282
Total Liabilities		**440,671**	**402,907**	**1,432,468**	**2,141,500**
Net Assets		**62,589,854**	**107,706,345**	**134,169,710**	**211,775,293**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Progetto Sviluppo Oriente		Amundi Soluzioni Italia - Progetto Sviluppo Oriente (II)	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*59,106,620*	*140,556,492*	*31,412,202*	*75,810,963*
Net unrealised gains/(losses) on securities		*-4,366,666*	*-9,020,888*	*-2,027,019*	*-5,284,925*
Investments in securities at market value	2	54,739,954	131,535,604	29,385,183	70,526,038
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised gain on financial futures contracts	2, 8	172,727	63,700	87,314	33,517
Net unrealised gain on swaps contracts	2, 11	-	-	-	-
Cash at bank and brokers		2,175,122	4,184,437	1,098,336	2,046,043
Interest receivable		467,199	906,003	243,760	544,785
Interest accruals on swaps		-	-	-	-
Dividends receivable		364,764	345,005	178,472	168,659
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		604,854	9,477	249,201	4,945
Other receivables		7	154	4	1,256
Total Assets		**58,524,627**	**137,044,380**	**31,242,270**	**73,325,243**
Liabilities					
Bank overdraft/brokers payable		-	52,915	-	20,910
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	-	-	-	-
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	278,734	112,762	143,349	58,412
Payables resulting from redemptions		262,530	339,582	136,689	175,176
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		3,837	4,055	1,973	2,170
Accrued expenses		187,120	271,596	100,578	141,171
Other payables		260,219	136,738	122,714	64,860
Total Liabilities		**992,440**	**917,648**	**505,303**	**462,699**
Net Assets		**57,532,187**	**136,126,732**	**30,736,967**	**72,862,544**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Progetto Sviluppo Globale		Amundi Soluzioni Italia - Progetto Sviluppo Globale (II)	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*61,378,702*	*108,692,883*	*56,233,742*	*102,938,955*
Net unrealised gains/(losses) on securities		*1,665,982*	*-193,825*	*1,501,710*	*-333,452*
Investments in securities at market value	2	63,044,684	108,499,058	57,735,452	102,605,503
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	51,762	-	44,047
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	-	-	-	-
Cash at bank and brokers		3,446,115	2,050,506	2,992,683	2,156,383
Interest receivable		11,421	76,061	-	74,636
Interest accruals on swaps		-	-	-	-
Dividends receivable		95,328	159,497	89,332	151,762
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		-	-	-	-
Other receivables		-	-	-	-
Total Assets		**66,597,548**	**110,836,884**	**60,817,467**	**105,032,331**
Liabilities					
Bank overdraft/brokers payable		-	-	-	928,651
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	5,093	-	4,325	-
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		182,453	244,903	262,656	255,219
Payables resulting from purchases of securities		-	-	-	-
Interest accruals on swaps		-	-	-	-
Accrued expenses		120,413	273,945	110,119	185,307
Other payables		-	-	-	-
Total Liabilities		**307,959**	**518,848**	**377,100**	**1,369,177**
Net Assets		**66,289,589**	**110,318,036**	**60,440,367**	**103,663,154**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Bilanciato Percorso Attivo		Amundi Soluzioni Italia - Bilanciato Percorso Attivo (II)	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*116,232,519*	*197,708,410*	*50,788,554*	*84,119,418*
Net unrealised gains/(losses) on securities		*6,171,437*	*-4,775,190*	*3,041,258*	*-557,926*
Investments in securities at market value	2	122,403,956	192,933,220	53,829,812	83,561,492
Upfront premium Options contracts purchased at market value	2, 10	-	-	-	-
Net unrealised gain on futures-style options contracts	2, 10	-	-	-	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	386,450	-	123,596
Net unrealised gain on financial futures contracts	2, 8	-	-	-	-
Net unrealised gain on swaps contracts	2, 11	-	-	-	-
Cash at bank and brokers		838,258	1,192,286	559,004	782,834
Interest receivable		1,085,209	2,473,615	477,963	1,032,077
Interest accruals on swaps		-	-	-	-
Dividends receivable		76,398	77,196	29,598	26,394
Receivables resulting from subscriptions		-	-	-	-
Receivables resulting from sales of securities		40,876	-	15,540	-
Other receivables		90	-	257	-
Total Assets		**124,444,787**	**197,062,767**	**54,912,174**	**85,526,393**
Liabilities					
Bank overdraft/brokers payable		-	-	-	-
Upfront premium Options contracts written at market value	2, 10	-	-	-	-
Net unrealised loss on forward foreign exchange contracts	2, 9	171,137	-	75,181	-
Net unrealised loss on financial futures contracts	2, 8	-	-	-	-
Net unrealised loss on swaps contracts	2, 11	-	-	-	-
Payables resulting from redemptions		716,432	155,565	257,467	59,765
Payables resulting from purchases of securities		40,628	-	15,357	-
Interest accruals on swaps		-	-	-	-
Accrued expenses		314,298	357,485	124,849	107,827
Other payables		-	-	-	-
Total Liabilities		**1,242,495**	**513,050**	**472,854**	**167,592**
Net Assets		**123,202,292**	**196,549,717**	**54,439,320**	**85,358,801**

The accompanying notes form an integral part of these financial statements

	Note	Amundi Soluzioni Italia - Bilanciato Percorso Attivo (III)		Combined	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Assets					
Securities at cost		*150,787,282*	*223,075,964*	*23,526,801,639*	*21,204,551,635*
Net unrealised gains/(losses) on securities		*7,616,616*	*-1,632,403*	*561,060,189*	*-437,788,227*
Investments in securities at market value	2	158,403,898	221,443,561	24,087,861,828	20,766,763,408
Upfront premium Options contracts purchased at market value	2, 10	-	-	18,239	612,575
Net unrealised gain on futures-style options contracts	2, 10	-	-	6,360	-
Net unrealised gain on forward foreign exchange contracts	2, 9	-	292,992	7,927,431	29,027,089
Net unrealised gain on financial futures contracts	2, 8	-	-	1,758,543	2,085,318
Net unrealised gain on swaps contracts	2, 11	-	-	231,707,163	97,786,389
Cash at bank and brokers		1,711,119	3,815,472	242,454,572	300,738,394
Interest receivable		1,206,914	2,578,784	241,453,810	151,517,905
Interest accruals on swaps		-	-	5,551,188	3,841,701
Dividends receivable		74,550	51,689	6,618,527	5,910,696
Receivables resulting from subscriptions		-	-	9,925	14,099,938
Receivables resulting from sales of securities		39,463	-	192,856,954	85,515,865
Other receivables		-	-	23,379,954	39,912,599
Total Assets		**161,435,944**	**228,182,498**	**25,041,604,494**	**21,497,811,877**
Liabilities					
Bank overdraft/brokers payable		-	-	292,722,679	139,870,711
Upfront premium Options contracts written at market value	2, 10	-	-	28,894	1,054,792
Net unrealised loss on forward foreign exchange contracts	2, 9	166,734	-	37,519,932	6,726,425
Net unrealised loss on financial futures contracts	2, 8	-	-	4,531,762	2,917,591
Net unrealised loss on swaps contracts	2, 11	-	-	29,541,343	63,951,615
Payables resulting from redemptions		1,061,060	124,171	28,606,420	18,216,858
Payables resulting from purchases of securities		38,764	-	67,672,940	36,865,246
Interest accruals on swaps		-	-	3,570,234	7,446,772
Accrued expenses		361,199	434,203	90,698,624	38,786,185
Other payables		236	-	534,590	11,143,974
Total Liabilities		**1,627,993**	**558,374**	**555,427,418**	**326,980,169**
Net Assets		**159,807,951**	**227,624,124**	**24,486,177,076**	**21,170,831,708**

The accompanying notes form an integral part of these financial statements

Amundi Soluzioni Italia - Formula Leader Globali Giugno 2025

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU1915993577	325,267.934	EUR	98.161	97.378	93.973
Total Net Assets			**EUR**	**31,928,746**	**39,760,309**	**51,160,551**

Amundi Soluzioni Italia - Formula Leader Globali Luglio 2025

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU1915993650	384,050.173	EUR	98.340	96.547	93.277
Total Net Assets			**EUR**	**37,767,656**	**45,909,111**	**59,629,887**

Amundi Soluzioni Italia - Formula Leader Globali Agosto 2025

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU1965337881	397,057.919	EUR	98.024	97.137	93.707
Total Net Assets			**EUR**	**38,921,362**	**49,844,513**	**65,270,955**

Amundi Soluzioni Italia - Formula Leader Globali Settembre 2025

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU1965338004	370,631.711	EUR	97.403	96.967	93.507
Total Net Assets			**EUR**	**36,100,458**	**45,833,988**	**58,602,871**

Amundi Soluzioni Italia - Formula Selezione Europa 6 Dicembre 2024

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class W Non - Distributing	LU1965337964	712,445.696	EUR	101.657	100.276	97.404
Total Net Assets			**EUR**	**72,425,335**	**107,013,021**	**157,660,390**

Amundi Soluzioni Italia - Formula Selezione Europa 13 Dicembre 2024

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class W Non - Distributing	LU1965338186	309,674.144	EUR	101.740	100.463	97.702
Total Net Assets			**EUR**	**31,506,167**	**44,168,078**	**65,147,643**

Amundi Soluzioni Italia - Formula Selezione Globale 20 Dicembre 2024

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class W Non - Distributing	LU2007204402	285,550.526	EUR	100.609	99.185	95.840
Total Net Assets			**EUR**	**28,728,844**	**40,545,611**	**55,048,998**

Amundi Soluzioni Italia - Formula Globale Dividendo Ottobre 2025

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2007204238	263,229.635	EUR	101.165	98.707	96.005
Total Net Assets			**EUR**	**26,629,515**	**35,822,892**	**44,248,107**

Amundi Soluzioni Italia - Formula Selezione Euro 05/2026

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class W Non - Distributing	LU2082311627	220,251.007	EUR	93.630	93.860	89.406
Total Net Assets			**EUR**	**20,622,201**	**25,327,081**	**32,130,443**

Amundi Soluzioni Italia - Formula Selezione Euro 12/2028

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class Y Non - Distributing	LU2474778532	1,271,185.604	EUR	100.228	99.008	95.020
Total Net Assets			**EUR**	**127,407,771**	**167,040,642**	**179,495,840**

Amundi Soluzioni Italia - Formula Selezione Euro 02/2029

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class Y Non - Distributing	LU2523292188	1,404,950.175	EUR	102.945	100.574	96.659
Total Net Assets			**EUR**	**144,632,757**	**197,186,781**	**218,246,524**

Amundi Soluzioni Italia - Formula Selezione Euro 04/2029

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class Y Non - Distributing	LU2523293582	1,424,320.541	EUR	102.940	101.688	97.184
Total Net Assets			**EUR**	**146,619,803**	**197,813,021**	**218,640,789**

Amundi Soluzioni Italia - Obbligazionario Euro 02/2024

	ISIN	Number of units 28/02/24	Currency	NAV per unit 28/02/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Distributing Annually	LU1915992843	5,191,555.785	EUR	5.259	5.225	5.131
Total Net Assets			**EUR**	**27,304,064**	**31,727,995**	**63,885,577**

Amundi Soluzioni Italia - Obbligazionario Euro 04/2024

	ISIN	Number of units 15/04/24	Currency	NAV per unit 15/04/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class B Distributing Annually	LU1951319455	8,592,928.338	EUR	5.321	5.257	5.095
Class E Distributing Annually	LU1915992926	4,475,628.499	EUR	5.327	5.262	5.100
Total Net Assets			**EUR**	**69,564,661**	**86,472,685**	**172,750,416**

Amundi Soluzioni Italia - Obbligazionario Euro 05/2024

	ISIN	Number of units 31/05/24	Currency	NAV per unit 31/05/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Distributing Annually	LU1965337709	2,983,715.159	EUR	5.370	5.284	5.095
Class W Distributing Annually	LU1965337618	25,666,813.109	EUR	5.365	5.279	5.090
Total Net Assets			**EUR**	**153,734,318**	**199,678,030**	**392,128,824**

Amundi Soluzioni Italia - Obbligazionario Euro 07/2024

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Distributing Annually	LU1965338343	2,835,718.553	EUR	5.304	5.206	4.980
Class W Distributing Annually	LU1965338269	15,368,891.857	EUR	5.300	5.200	4.974
Total Net Assets			**EUR**	**96,489,600**	**138,978,594**	**262,367,141**

Amundi Soluzioni Italia - Obbligazionario Euro 07/2024 (II)

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Distributing Annually	LU2007204741	2,045,113.782	EUR	5.268	5.172	4.945
Class W Distributing Annually	LU2007204667	7,484,458.361	EUR	5.264	5.168	4.940
Total Net Assets			**EUR**	**50,169,425**	**71,601,003**	**141,373,721**

Amundi Soluzioni Italia - Obbligazionario Euro 04/2025

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class W Distributing Annually	LU2082311387	7,645,051.311	EUR	5.088	5.040	4.777
Total Net Assets			**EUR**	**38,897,049**	**61,733,207**	**75,478,065**

Amundi Soluzioni Italia - Obbligazionario Euro 05/2025

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class W Distributing Annually	LU2082312351	1,764,819.934	EUR	5.393	5.398	5.224
Total Net Assets			**EUR**	**9,518,344**	**12,597,941**	**20,714,612**

Amundi Soluzioni Italia - Obbligazionario Euro 06/2025

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Distributing Annually	LU2122994994	784,075.704	EUR	5.240	5.229	4.994
Class W Distributing Annually	LU2122994721	4,574,230.535	EUR	5.239	5.223	4.982
Total Net Assets			**EUR**	**28,073,151**	**37,321,916**	**60,235,941**

Amundi Soluzioni Italia - Obbligazionario Euro 08/2025

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Distributing Annually	LU2122997237	704,703.954	EUR	5.169	5.073	4.829
Class W Distributing Annually	LU2122997153	7,393,991.222	EUR	5.158	5.066	4.816
Total Net Assets			**EUR**	**41,779,847**	**61,382,511**	**81,063,360**

Amundi Soluzioni Italia - Obbligazionario Euro 11/2025*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Distributing Annually	LU2180174109	557,668.736	EUR	5.041	4.937	4.673
Class W Distributing Annually	LU2180174281	7,181,420.759	EUR	5.040	4.935	4.671
Total Net Assets			**EUR**	**39,006,530**	**58,572,380**	**67,994,703**

Amundi Soluzioni Italia - Obbligazionario Euro 12/2025*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class W Distributing Annually	LU2215998886	3,909,624.934	EUR	4.990	4.889	4.617
Total Net Assets			**EUR**	**19,509,981**	**25,699,476**	**28,924,502**

Amundi Soluzioni Italia - Obbligazionario Euro 02/2026*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class W Distributing Annually	LU2215999009	5,920,340.855	EUR	4.828	4.765	4.469
Total Net Assets			**EUR**	**28,585,270**	**33,596,166**	**35,596,732**

* There was Swing Pricing at 30.06.24. See more details in Note 16

Amundi Soluzioni Italia - Obbligazionario Euro 07/2027*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Distributing Annually	LU2474779696	2,728,713.379	EUR	5.183	5.088	4.719
Class W Distributing Annually	LU2474779423	77,254,227.115	EUR	5.177	5.086	4.715
Total Net Assets			**EUR**	**414,075,741**	**503,131,755**	**501,911,317**

Amundi Soluzioni Italia - Obbligazionario Euro 09/2027*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Distributing Annually	LU2474779852	4,014,302.216	EUR	5.356	5.309	5.062
Class W Distributing Annually	LU2474779779	217,079,988.009	EUR	5.350	5.308	5.060
Total Net Assets			**EUR**	**1,182,934,137**	**1,429,718,426**	**1,667,199,661**

Amundi Soluzioni Italia - Obbligazionario Euro 10/2027*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Distributing Annually	LU2523292691	1,875,934.174	EUR	5.305	5.271	5.025
Class W Distributing Annually	LU2523292428	129,538,478.106	EUR	5.300	5.271	5.023
Total Net Assets			**EUR**	**696,483,480**	**834,050,553**	**946,070,709**

Amundi Soluzioni Italia - Obbligazionario Euro 12/2027*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Distributing Annually	LU2523293822	5,440,131.901	EUR	5.283	5.387	4.967
Class W Distributing Annually	LU2523293749	166,292,560.615	EUR	5.279	5.378	4.967
Total Net Assets			**EUR**	**906,616,712**	**1,123,808,990**	**1,170,226,599**

Amundi Soluzioni Italia - Obbligazionario Euro 01/2028*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class B Distributing Annually	LU2550903640	148,572,097.010	EUR	5.212	5.317	-
Class E Distributing Annually	LU2550903566	3,211,458.080	EUR	5.214	5.325	-
Total Net Assets			**EUR**	**791,039,225**	**945,966,418**	**-**

Amundi Soluzioni Italia - Obbligazionario Euro 02/2028*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class B Distributing Annually	LU2550902089	138,349,581.056	EUR	5.288	5.399	-
Class E Distributing Annually	LU2550902162	2,139,222.710	EUR	5.290	5.406	-
Total Net Assets			**EUR**	**742,909,085**	**888,009,849**	**-**

* There was Swing Pricing at 30.06.24. See more details in Note 16

Amundi Soluzioni Italia - Obbligazionario Euro 03/2028*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class B Distributing Annually	LU2550902329	147,033,413.624	EUR	5.220	5.342	-
Class E Distributing Annually	LU2550902592	2,288,623.927	EUR	5.221	5.349	-
Total Net Assets			**EUR**	**779,449,158**	**898,000,321**	**-**

Amundi Soluzioni Italia - Obbligazionario Euro 04/2028*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class B Distributing Annually	LU2582975129	100,539,748.437	EUR	5.228	5.335	-
Class B Non - Distributing	LU2582975046	18,693,953.091	EUR	5.365	5.335	-
Class E Distributing Annually	LU2582975475	857,311.326	EUR	5.228	5.341	-
Class E Non - Distributing	LU2582975392	631,536.352	EUR	5.375	5.341	-
Total Net Assets			**EUR**	**633,758,873**	**726,650,051**	**-**

Amundi Soluzioni Italia - Obbligazionario Euro 05/2028*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class B Distributing Annually	LU2582974668	145,353,268.550	EUR	5.165	5.284	-
Class B Non - Distributing	LU2582974585	26,760,463.813	EUR	5.300	5.284	-
Class E Distributing Annually	LU2582975988	2,286,116.121	EUR	5.165	5.289	-
Class E Non - Distributing	LU2582974825	633,058.151	EUR	5.310	5.289	-
Total Net Assets			**EUR**	**907,784,100**	**1,004,432,267**	**-**

Amundi Soluzioni Italia - Obbligazionario Euro 06/2028*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class B Distributing Annually	LU2582974239	121,156,711.238	EUR	5.325	5.293	-
Class B Non - Distributing	LU2582974155	23,715,567.372	EUR	5.325	5.293	-
Class E Distributing Annually	LU2582974403	2,441,306.228	EUR	5.334	5.298	-
Class E Non - Distributing	LU2582974312	452,147.376	EUR	5.334	5.298	-
Total Net Assets			**EUR**	**786,868,352**	**846,709,156**	**-**

Amundi Soluzioni Italia - Obbligazionario Euro 07/2028*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class B Distributing Annually	LU2619276590	138,988,343.451	EUR	5.250	5.225	-
Class B Non - Distributing	LU2619276327	28,296,826.900	EUR	5.250	5.225	-
Class E Distributing Annually	LU2619276673	641,626.570	EUR	5.268	5.234	-
Class E Non - Distributing	LU2619276756	202,600.388	EUR	5.268	5.234	-
Total Net Assets			**EUR**	**882,682,921**	**937,473,578**	**-**

* There was Swing Pricing at 30.06.24. See more details in Note 16

Amundi Soluzioni Italia - Obbligazionario Euro 09/2028*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class B Distributing Annually	LU2619275949	236,845,771.225	EUR	5.326	5.291	-
Class B Non - Distributing	LU2619277564	47,742,742.235	EUR	5.325	5.291	-
Class E Distributing Annually	LU2619276160	924,176.735	EUR	5.341	5.296	-
Class E Non - Distributing	LU2619276087	357,394.991	EUR	5.341	5.296	-
Total Net Assets			**EUR**	**1,522,429,710**	**1,644,886,784**	**-**

Amundi Soluzioni Italia - Obbligazionario Euro 10/2028*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class B Distributing Annually	LU2647987440	161,987,913.116	EUR	5.320	5.283	-
Class B Non - Distributing	LU2647987796	33,796,998.275	EUR	5.320	5.283	-
Class E Distributing Annually	LU2647987366	620,801.198	EUR	5.333	5.286	-
Class E Non - Distributing	LU2647987523	256,722.053	EUR	5.333	5.286	-
Total Net Assets			**EUR**	**1,046,202,767**	**1,116,721,218**	**-**

Amundi Soluzioni Italia - Obbligazionario Euro 11/2028*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class B Distributing Annually	LU2647988174	178,137,277.061	EUR	5.148	5.113	-
Class B Non - Distributing	LU2647988257	34,530,152.852	EUR	5.148	5.113	-
Class E Distributing Annually	LU2647987879	1,136,357.118	EUR	5.160	5.115	-
Class E Non - Distributing	LU2647987952	443,606.792	EUR	5.160	5.115	-
Total Net Assets			**EUR**	**1,103,013,509**	**1,135,216,297**	**-**

Amundi Soluzioni Italia - Obbligazionario Euro 12/2028*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class B Distributing Annually	LU2647988687	49,546,771.835	EUR	5.033	5.002	-
Class B Non - Distributing	LU2647988760	9,574,712.364	EUR	5.033	5.002	-
Class E Distributing Annually	LU2647988414	296,663.424	EUR	5.045	5.002	-
Class E Non - Distributing	LU2647988505	227,123.653	EUR	5.045	5.002	-
Total Net Assets			**EUR**	**300,206,082**	**303,855,795**	**-**

Amundi Soluzioni Italia - Obbligazionario Euro 01/2029*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class B Distributing Annually	LU2707196601	257,362,103.788	EUR	4.997	-	-
Class B Non - Distributing	LU2707196510	58,444,867.870	EUR	4.997	-	-
Class E Distributing Annually	LU2707194143	1,017,520.210	EUR	5.006	-	-

* There was Swing Pricing at 30.06.24. See more details in Note 16

Amundi Soluzioni Italia - Obbligazionario Euro 01/2029*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2707196783	621,036.838	EUR	5.006	-	-
Total Net Assets			**EUR**	**1,586,152,355**	**-**	**-**

Amundi Soluzioni Italia - Obbligazionario Euro 02/2029*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class B Distributing Annually	LU2707195116	174,219,516.562	EUR	5.031	-	-
Class B Non - Distributing	LU2707195033	42,970,179.794	EUR	5.031	-	-
Class E Distributing Annually	LU2707195462	1,018,713.406	EUR	5.039	-	-
Class E Non - Distributing	LU2707195207	256,278.850	EUR	5.039	-	-
Total Net Assets			**EUR**	**1,099,198,986**	**-**	**-**

Amundi Soluzioni Italia - Obbligazionario Euro 03/2029*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class B Distributing Annually	LU2707194739	118,338,096.755	EUR	4.970	-	-
Class B Non - Distributing	LU2707194572	30,497,166.622	EUR	4.970	-	-
Class E Distributing Annually	LU2707194812	780,341.450	EUR	4.974	-	-
Class E Non - Distributing	LU2707194655	204,419.000	EUR	4.974	-	-
Total Net Assets			**EUR**	**744,550,729**	**-**	**-**

Amundi Soluzioni Italia - Obbligazionario Euro 04/2029*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class B Distributing Annually	LU2740284919	101,361,850.632	EUR	5.004	-	-
Class B Non - Distributing	LU2740285056	28,744,132.378	EUR	5.004	-	-
Class E Distributing Annually	LU2740284752	405,958.650	EUR	5.007	-	-
Class E Non - Distributing	LU2740284836	195,011.795	EUR	5.008	-	-
Total Net Assets			**EUR**	**654,040,270**	**-**	**-**

Amundi Soluzioni Italia - Obbligazionario Euro 05/2029*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class B Distributing Annually	LU2740285486	102,303,449.082	EUR	4.986	-	-
Class B Non - Distributing	LU2740285569	28,950,423.204	EUR	4.986	-	-
Class E Distributing Annually	LU2740285213	771,306.304	EUR	4.988	-	-
Class E Non - Distributing	LU2740285304	350,030.750	EUR	4.988	-	-
Total Net Assets			**EUR**	**660,061,572**	**-**	**-**

* There was Swing Pricing at 30.06.24. See more details in Note 16

Amundi Soluzioni Italia - Obbligazionario Euro 06/2029

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class B Distributing Annually	LU2740286021	1.000	EUR	5.000	-	-
Class B Non - Distributing	LU2740286294	1.000	EUR	5.000	-	-
Class E Distributing Annually	LU2740285726	1.000	EUR	5.000	-	-
Class E Non - Distributing	LU2740285999	1.000	EUR	5.000	-	-
Total Net Assets			**EUR**	**20**	**-**	**-**

Amundi Soluzioni Italia - Progetto Obbligazionario Emergenti

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU1915993064	610,593.443	EUR	5.178	4.878	4.584
Class U Non - Distributing	LU1915993148	10,222,212.887	EUR	5.067	4.783	4.512
Total Net Assets			**EUR**	**54,953,190**	**79,572,362**	**114,654,771**

Amundi Soluzioni Italia - Obbligazionario Euro 5 anni 11/2024

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class W Distributing Annually	LU2028898919	5,850,248.542	EUR	5.121	5.073	4.839
Total Net Assets			**EUR**	**29,958,536**	**49,389,156**	**74,598,368**

Amundi Soluzioni Italia - Obbligazionario Alto Rendimento 10/2025

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class B Distributing Annually	LU2028898166	24,909,952.532	EUR	5.153	4.831	4.702
Class B Hedged Distributing Annually	LU2028898323	20,345,313.923	EUR	5.092	4.952	4.627
Class E Distributing Annually	LU2028898240	3,457,547.047	EUR	5.160	4.833	4.704
Total Net Assets			**EUR**	**249,797,640**	**359,637,799**	**458,165,007**

Amundi Soluzioni Italia - Obbligazionario Alto Rendimento 11/2025

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class B Distributing Annually	LU2028899214	15,230,726.124	EUR	5.187	4.853	4.715
Class B Hedged Distributing Annually	LU2028899487	9,582,332.279	EUR	5.164	5.021	4.691
Class E Distributing Annually	LU2028899305	1,911,752.091	EUR	5.197	4.857	4.719
Total Net Assets			**EUR**	**138,428,685**	**195,752,131**	**250,909,971**

Amundi Soluzioni Italia - Obbligazionario Alto Rendimento Diversificato 01/2026

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class B Distributing Annually	LU2082310736	18,186,642.604	EUR	4.965	4.795	4.680
Class B Hedged Distributing Annually	LU2082310819	8,633,146.927	EUR	4.922	4.816	4.518

Amundi Soluzioni Italia - Obbligazionario Alto Rendimento Diversificato 01/2026

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Distributing Annually	LU2082310579	1,349,828.735	EUR	4.964	4.799	4.687
Total Net Assets			**EUR**	**139,491,948**	**172,819,559**	**201,211,712**

Amundi Soluzioni Italia - Obbligazionario Alto Rendimento Diversificato 02/2026

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class B Distributing Annually	LU2082312195	19,550,703.270	EUR	5.094	4.921	4.828
Class E Distributing Annually	LU2082311890	2,125,670.080	EUR	5.099	4.931	4.837
Total Net Assets			**EUR**	**110,425,860**	**136,426,818**	**166,804,664**

Amundi Soluzioni Italia - Obbligazionario Alto Rendimento Diversificato 03/2026

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class B Distributing Annually	LU2082312781	2,183,634.475	EUR	5.694	5.588	5.584
Class B Hedged Distributing Annually	LU2082312864	101,122.144	EUR	5.520	5.525	5.391
Class E Distributing Annually	LU2082312518	296,960.157	EUR	5.708	5.606	5.601
Total Net Assets			**EUR**	**14,687,308**	**17,770,618**	**24,573,787**

Amundi Soluzioni Italia - Obbligazionario Rendimento Plus 01/2025*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2247578326	3,135,380.990	EUR	5.300	5.334	4.935
Total Net Assets			**EUR**	**16,617,925**	**27,075,753**	**64,238,785**

Amundi Soluzioni Italia - Obbligazionario Ripresa Globale 02/2024

	ISIN	Number of units 29/02/024	Currency	NAV per unit 29/02/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class U Distributing Annually	LU2215999694	1,294,765.850	EUR	5.517	5.372	5.303
Total Net Assets			**EUR**	**7,143,561**	**7,781,526**	**16,845,371**

Amundi Soluzioni Italia - Obbligazionario Ripresa Globale 07/2026*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class W Distributing Annually	LU2340088629	16,558,393.244	EUR	5.010	4.863	4.828
Total Net Assets			**EUR**	**82,955,470**	**100,407,280**	**115,600,227**

* There was Swing Pricing at 30.06.24. See more details in Note 16

Amundi Soluzioni Italia - Obbligazionario Ripresa Globale 09/2026*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class W Distributing Annually	LU2340083158	16,530,479.021	EUR	5.108	4.867	4.829
Class W Hedged Distributing Annually	LU2340072110	14,688,399.870	EUR	5.107	5.048	4.877
Total Net Assets			**EUR**	**159,450,838**	**203,017,530**	**225,369,873**

Amundi Soluzioni Italia - Obbligazionario Globale 09/2027*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Distributing Annually	LU2474780355	1,561,549.638	EUR	4.843	4.639	4.695
Class W Distributing Annually	LU2474780199	39,022,763.270	EUR	4.836	4.636	4.692
Total Net Assets			**EUR**	**196,259,892**	**207,922,374**	**227,236,625**

Amundi Soluzioni Italia - Progetto Cedola 04/2023

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Distributing Annually	LU1774629775	711,033.626	EUR	5.031	5.029	4.910
Total Net Assets			**EUR**	**3,576,902**	**5,968,823**	**34,857,023**

Amundi Soluzioni Italia - Progetto Cedola 05/2023

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Distributing Annually	LU1774629858	674,164.091	EUR	5.046	5.043	4.951
Total Net Assets			**EUR**	**3,402,072**	**6,178,134**	**32,899,009**

Amundi Soluzioni Italia - Progetto Cedola 06/2023

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Distributing Annually	LU1774629932	508,784.448	EUR	5.090	5.085	4.988
Total Net Assets			**EUR**	**2,589,956**	**4,469,667**	**24,264,472**

Amundi Soluzioni Italia - Progetto Cedola 07/2023

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Distributing Annually	LU1826338870	633,465.310	EUR	5.037	5.035	4.964
Total Net Assets			**EUR**	**3,191,054**	**5,547,480**	**22,972,337**

* There was Swing Pricing at 30.06.24. See more details in Note 16

Amundi Soluzioni Italia - Progetto Cedola 09/2023

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Distributing Annually	LU1826339258	1,089,087.615	EUR	4.927	4.901	4.916
Total Net Assets			**EUR**	**5,365,813**	**9,382,979**	**30,273,865**

Amundi Soluzioni Italia - Progetto Cedola 10/2023

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Distributing Annually	LU1859552652	845,187.792	EUR	4.978	4.964	4.984
Total Net Assets			**EUR**	**4,207,191**	**8,448,130**	**27,667,078**

Amundi Soluzioni Italia - Progetto Cedola 12/2023

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Distributing Annually	LU1859552900	790,297.732	EUR	5.128	5.227	5.218
Total Net Assets			**EUR**	**4,052,963**	**11,409,189**	**23,065,366**

Amundi Soluzioni Italia - Progetto Cedola 01/2024

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Distributing Annually	LU1915992769	1,778,027.178	EUR	5.023	5.113	5.099
Total Net Assets			**EUR**	**8,931,729**	**24,698,176**	**44,990,952**

Amundi Soluzioni Italia - Progetto Cedola 04/2024

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Distributing Annually	LU1965337378	1,131,323.138	EUR	4.956	5.027	5.057
Total Net Assets			**EUR**	**5,606,335**	**12,052,432**	**22,360,465**

Amundi Soluzioni Italia - Progetto Azione Sostenibile

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU1655258330	1,316,699.863	EUR	6.159	5.995	5.684
Total Net Assets			**EUR**	**8,109,795**	**11,287,443**	**20,180,646**

Amundi Soluzioni Italia - Progetto Azione Sostenibile (III)

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU1774630195	1,828,120.521	EUR	6.087	5.919	5.626
Total Net Assets			**EUR**	**11,128,577**	**15,083,291**	**26,378,081**

Amundi Soluzioni Italia - Progetto Azione Megatrend

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU1859552496	907,480.025	EUR	6.039	5.530	5.128
Class U Non - Distributing	LU1859552579	4,843,784.034	EUR	5.925	5.437	5.062
Total Net Assets			**EUR**	**34,181,309**	**44,813,061**	**71,655,288**

Amundi Soluzioni Italia - Progetto Azione Megatrend (II)

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU1915993221	354,259.988	EUR	5.965	5.465	5.069
Class U Non - Distributing	LU1915993494	3,489,373.842	EUR	5.860	5.380	5.010
Total Net Assets			**EUR**	**22,562,581**	**31,462,301**	**54,761,635**

Amundi Soluzioni Italia - Progetto Azione Cambiamento Climatico

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU1965337022	409,246.441	EUR	5.673	5.396	5.213
Class U Non - Distributing	LU1965337295	4,904,197.242	EUR	5.580	5.318	5.156
Total Net Assets			**EUR**	**29,685,065**	**42,975,809**	**76,203,078**

Amundi Soluzioni Italia - Progetto Azione Cambiamento Climatico (II)

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2007205557	315,961.276	EUR	5.536	5.278	5.095
Class U Non - Distributing	LU2007205631	4,354,988.595	EUR	5.450	5.206	5.043
Total Net Assets			**EUR**	**25,484,347**	**36,736,316**	**60,376,399**

Amundi Soluzioni Italia - Progetto Azione Millennials

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2028899057	353,652.717	EUR	5.632	5.166	4.806
Class U Non - Distributing	LU2028899131	5,258,658.216	EUR	5.551	5.101	4.760
Total Net Assets			**EUR**	**31,182,196**	**61,106,271**	**96,940,326**

Amundi Soluzioni Italia - Progetto Azione Millennials (II)

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2082310900	317,379.422	EUR	5.629	5.181	4.803
Class U Non - Distributing	LU2082311031	4,820,380.419	EUR	5.553	5.121	4.762
Total Net Assets			**EUR**	**28,554,585**	**62,504,995**	**97,511,983**

Amundi Soluzioni Italia - Progetto Azione Medical Innovation

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2122995025	529,842.231	EUR	5.286	4.982	4.718
Class U Non - Distributing	LU2122995298	14,222,992.962	EUR	5.219	4.927	4.680
Total Net Assets			**EUR**	**77,033,736**	**168,398,824**	**255,675,291**

Amundi Soluzioni Italia - Progetto Azione Medical Innovation (II)*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2180173390	399,097.092	EUR	5.142	4.853	4.604
Class U Non - Distributing	LU2180173473	12,005,368.205	EUR	5.081	4.803	4.571
Total Net Assets			**EUR**	**63,056,994**	**134,150,637**	**189,023,983**

Amundi Soluzioni Italia - Progetto Azione Città Future

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2122995371	106,381.219	EUR	6.324	5.737	4.810
Class U Non - Distributing	LU2122995454	1,684,558.741	EUR	6.245	5.675	4.772
Total Net Assets			**EUR**	**11,192,970**	**23,906,134**	**55,475,718**

Amundi Soluzioni Italia - Progetto Azione Città Future (II)*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2180173556	86,155.583	EUR	6.090	5.550	4.697
Class U Non - Distributing	LU2180173630	2,919,320.671	EUR	6.019	5.494	4.663
Total Net Assets			**EUR**	**18,097,465**	**39,692,466**	**83,145,011**

Amundi Soluzioni Italia - Progetto Azione Brand Vincenti*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2216000450	244,460.108	EUR	6.204	5.600	4.902
Class U Non - Distributing	LU2216000534	6,489,536.664	EUR	6.114	5.529	4.859
Total Net Assets			**EUR**	**41,195,073**	**84,272,908**	**203,511,936**

* There was Swing Pricing at 30.06.24. See more details in Note 16

Amundi Soluzioni Italia - Progetto Azione Brand Vincenti (II)*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2247578599	547,611.841	EUR	5.877	5.322	4.708
Class U Non - Distributing	LU2247578672	10,552,918.706	EUR	5.798	5.260	4.672
Total Net Assets			**EUR**	**64,402,813**	**162,390,308**	**287,915,562**

Amundi Soluzioni Italia - Progetto Azione Sociale*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2216000617	125,807.575	EUR	5.754	5.180	4.746
Class U Non - Distributing	LU2216000708	3,577,881.111	EUR	5.691	5.131	4.715
Total Net Assets			**EUR**	**21,086,306**	**61,325,903**	**92,338,279**

Amundi Soluzioni Italia - Progetto Azione Sociale (II)*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2247578755	333,407.265	EUR	5.523	5.003	4.608
Class U Non - Distributing	LU2247578839	11,133,843.073	EUR	5.467	4.959	4.581
Total Net Assets			**EUR**	**62,709,482**	**174,740,654**	**215,956,935**

Amundi Soluzioni Italia - Progetto Azione Connectivity Revolution*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2292968331	1,570,465.783	EUR	5.897	5.192	4.497
Class U Non - Distributing	LU2292968414	34,391,534.196	EUR	5.823	5.137	4.467
Total Net Assets			**EUR**	**209,529,903**	**439,076,959**	**573,510,785**

Amundi Soluzioni Italia - Progetto Azione Connectivity Revolution (II)*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2340107197	660,268.228	EUR	5.731	5.095	4.466
Class U Non - Distributing	LU2340092654	22,905,064.710	EUR	5.665	5.046	4.440
Total Net Assets			**EUR**	**133,538,134**	**226,385,555**	**266,167,080**

Amundi Soluzioni Italia - Progetto Azione Energy Transition*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2292968505	4,887,962.650	EUR	4.494	4.635	4.287
Class U Non - Distributing	LU2292968687	127,974,705.334	EUR	4.452	4.598	4.265
Total Net Assets			**EUR**	**591,668,080**	**745,737,898**	**838,119,365**

* There was Swing Pricing at 30.06.24. See more details in Note 16

Amundi Soluzioni Italia - Progetto Azione Energy Transition (II)*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2340109052	2,190,191.931	EUR	4.472	4.603	4.273
Class U Non - Distributing	LU2340121933	79,122,596.870	EUR	4.433	4.570	4.255
Total Net Assets			**EUR**	**360,528,868**	**435,341,319**	**484,649,454**

Amundi Soluzioni Italia - Progetto Azione New Lifestyles*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2340109300	2,003,348.588	EUR	5.093	4.732	4.341
Class U Non - Distributing	LU2340107601	69,921,331.500	EUR	5.051	4.700	4.324
Total Net Assets			**EUR**	**363,372,741**	**477,171,977**	**551,792,046**

Amundi Soluzioni Italia - Progetto Azione New Lifestyles (II)*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2407593495	706,140.965	EUR	5.087	4.748	4.400
Class U Non - Distributing	LU2407593065	32,158,685.203	EUR	5.051	4.721	4.388
Total Net Assets			**EUR**	**166,025,125**	**231,126,862**	**258,685,903**

Amundi Soluzioni Italia - Progetto Azione Infrastrutture Sostenibili*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2373916753	3,380,112.964	EUR	4.744	4.762	4.610
Class U Non - Distributing	LU2373916837	103,481,583.452	EUR	4.706	4.732	4.594
Total Net Assets			**EUR**	**503,023,978**	**608,578,414**	**719,834,371**

Amundi Soluzioni Italia - Progetto Azione Infrastrutture Sostenibili (II)*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2407593735	2,400,757.968	EUR	4.801	4.808	4.653
Class U Non - Distributing	LU2407593651	91,556,047.717	EUR	4.766	4.780	4.640
Total Net Assets			**EUR**	**447,912,616**	**550,561,034**	**632,211,367**

Amundi Soluzioni Italia - Progetto Azione Intelligenza Artificiale*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2446850484	1,694,125.491	EUR	5.903	5.354	4.837
Class U Non - Distributing	LU2446850567	33,813,392.933	EUR	5.852	5.318	4.824
Total Net Assets			**EUR**	**207,875,659**	**296,751,554**	**385,623,865**

* There was Swing Pricing at 30.06.24. See more details in Note 16

Amundi Soluzioni Italia - Progetto Azione Intelligenza Artificiale (II)*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2474779183	265,159.882	EUR	5.907	5.384	4.903
Class U Non - Distributing	LU2474779001	5,207,123.084	EUR	5.862	5.353	4.895
Total Net Assets			**EUR**	**32,091,891**	**44,225,752**	**60,478,454**

Amundi Soluzioni Italia - Progetto Azione Circular Economy*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2446850211	1,164,239.903	EUR	5.169	4.974	4.692
Class U Non - Distributing	LU2446850302	57,838,153.044	EUR	5.136	4.949	4.683
Total Net Assets			**EUR**	**303,051,906**	**431,674,375**	**497,700,757**

Amundi Soluzioni Italia - Progetto Azione Circular Economy (II)*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2474778375	209,062.047	EUR	5.206	5.028	4.716
Class U Non - Distributing	LU2474780603	11,826,376.281	EUR	5.176	5.007	4.710
Total Net Assets			**EUR**	**62,305,285**	**88,966,230**	**102,597,937**

Amundi Soluzioni Italia - Progetto Azione Resources Opportunities*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2474779340	277,072.239	EUR	5.480	5.337	5.101
Class U Non - Distributing	LU2474779266	11,191,070.768	EUR	5.451	5.317	5.097
Total Net Assets			**EUR**	**62,522,407**	**92,418,097**	**124,491,864**

Amundi Soluzioni Italia - Progetto Azione Futuro Green*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2523293236	366,648.806	EUR	5.644	5.314	-
Class U Non - Distributing	LU2523293152	23,504,135.257	EUR	5.616	5.297	-
Total Net Assets			**EUR**	**134,058,450**	**201,440,981**	**-**

Amundi Soluzioni Italia - Progetto Sviluppo Oriente

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU1965337451	644,965.020	EUR	5.427	5.035	4.749
Class U Non - Distributing	LU1965337535	10,164,961.952	EUR	5.316	4.942	4.680
Total Net Assets			**EUR**	**57,532,187**	**109,250,104**	**157,802,106**

* There was Swing Pricing at 30.06.24. See more details in Note 16

Amundi Soluzioni Italia - Progetto Sviluppo Oriente (II)

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2007205128	312,925.774	EUR	5.440	5.047	4.758
Class U Non - Distributing	LU2007205391	5,442,792.629	EUR	5.334	4.959	4.693
Total Net Assets			**EUR**	**30,736,967**	**56,020,162**	**87,144,198**

Amundi Soluzioni Italia - Progetto Sviluppo Globale

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2028897945	572,779.452	EUR	4.767	4.635	4.662
Class U Non - Distributing	LU2028898083	13,584,990.962	EUR	4.679	4.558	4.603
Total Net Assets			**EUR**	**66,289,589**	**88,981,073**	**131,395,696**

Amundi Soluzioni Italia - Progetto Sviluppo Globale (II)

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2082311114	602,805.028	EUR	4.727	4.590	4.611
Class U Non - Distributing	LU2082311205	12,400,551.126	EUR	4.644	4.519	4.558
Total Net Assets			**EUR**	**60,440,367**	**83,344,511**	**125,514,508**

Amundi Soluzioni Italia - Bilanciato Percorso Attivo*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2474780785	468,191.157	EUR	5.150	5.049	4.758
Class U Non - Distributing	LU2474781080	23,584,739.797	EUR	5.116	5.024	4.751
Total Net Assets			**EUR**	**123,070,635**	**179,711,169**	**208,456,947**

Amundi Soluzioni Italia - Bilanciato Percorso Attivo (II)*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2523294473	165,520.328	EUR	5.345	5.255	4.959
Class U Non - Distributing	LU2523294556	10,060,108.284	EUR	5.318	5.237	4.956
Total Net Assets			**EUR**	**54,384,390**	**80,578,729**	**88,753,460**

Amundi Soluzioni Italia - Bilanciato Percorso Attivo (III)*

	ISIN	Number of units 30/06/24	Currency	NAV per unit 30/06/24	NAV per unit 31/12/23	NAV per unit 31/12/22
Class E Non - Distributing	LU2550901867	544,878.006	EUR	5.241	5.165	-
Class U Non - Distributing	LU2550903483	30,046,854.880	EUR	5.219	5.151	-
Total Net Assets			**EUR**	**159,664,224**	**219,588,051**	**-**

* There was Swing Pricing at 30.06.24. See more details in Note 16

1 INTRODUCTION

Amundi Soluzioni Italia (the "Fund") is organised as a Fonds Commun de Placement "FCP" with several Sub-Funds (individually the "Sub-Fund" and collectively the "Sub-Funds"). The Fund is an Undertaking for Collective Investment in Transferable Securities "UCITS" created on 8 August 2008 and qualifies under Part I of the Luxembourg amended law of 17 December 2010 relating to Undertakings for Collective Investment. It is governed by the Management Regulations effective as at 8 August 2008, and updated for the last time on 16 November 2023 and published in the Recueil Electronique des Sociétés et Associations ("RESA") on 4 December 2023.

The Fund is managed by Amundi SGR S.p.A. (the "Management Company") a company organised in the form of a public limited company ("Società di Gestione del Risparmio per Azioni") under Italian Laws, wholly owned subsidiary of Amundi Asset Management S.A.S. It was incorporated on 5 July 2007 for a limited duration until 31 December 2100. Its Articles of Incorporation are published in the Registro Imprese c/o Camera di Commercio in Milan and have been amended for the last time on 31 March 2020.

The assets of the different Sub-Funds are separately invested in accordance with their respective investment policies and objectives. The Sub-Funds are denominated in euro (the "Base Currency"), and all assets and liabilities of each Sub-Fund are valued in the Base Currency of such Sub-Fund.

The unitholders are allowed to subscribe in euro or such other freely convertible currency upon a decision of the Board of Directors of the Management Company.

The following Sub-Funds have been launched:
- Amundi Soluzioni Italia - Obbligazionario Euro 01/2029 on 31 January 2024,
- Amundi Soluzioni Italia - Obbligazionario Euro 02/2029 on 29 February 2024,
- Amundi Soluzioni Italia - Obbligazionario Euro 03/2029 on 28 March 2024,
- Amundi Soluzioni Italia - Obbligazionario Euro 04/2029 on 30 April 2024,
- Amundi Soluzioni Italia - Obbligazionario Euro 05/2029 on 31 May 2024,
- Amundi Soluzioni Italia - Obbligazionario Euro 06/2029 on 28 June 2024.

The following Sub-Funds have been renamed:
- Amundi Soluzioni Italia - Formula ESG Giugno 2025 into Amundi Soluzioni Italia - Formula Leader Globali Giugno 2025 on 6 May 2024,
- Amundi Soluzioni Italia - Formula ESG Luglio 2025 into Amundi Soluzioni Italia - Formula Leader Globali Luglio 2025 on 6 May 2024,
- Amundi Soluzioni Italia - Formula ESG Agosto 2025 into Amundi Soluzioni Italia - Formula Leader Globali Agosto 2025 on 6 May 2024,
- Amundi Soluzioni Italia - Formula ESG Settembre 2025 into Amundi Soluzioni Italia - Formula Leader Globali Settembre 2025 on 6 May 2024,
- Amundi Soluzioni Italia - Formula Globale ESG 20 Dicembre 2024 into Amundi Soluzioni Italia - Formula Selezione Globale 20 Dicembre 2024 on 6 May 2024.

The following Sub-Funds have been liquidated :
- Amundi Soluzioni Italia - Obbligazionario Euro 02/2024 matures on 28 February 2024,
- Amundi Soluzioni Italia - Obbligazionario Ripresa Globale 02/2024 matures on 29 February 2024,
- Amundi Soluzioni Italia - Obbligazionario Euro 04/2024 matures on 15 April 2024,
- Amundi Soluzioni Italia - Obbligazionario Euro 05/2024 matures on 31 May 2024.

As at 30 June 2024, 99 Sub-Funds were active as detailed below:

Capital Protected Sub-Funds

Amundi Soluzioni Italia - Formula Leader Globali Giugno 2025
(Launched 22 February 2019, matures on 20 June 2025*)

Amundi Soluzioni Italia - Formula Leader Globali Luglio 2025
(Launched 29 March 2019, matures on 25 July 2025*)

Amundi Soluzioni Italia - Formula Leader Globali Agosto 2025
(Launched 17 May 2019, matures on 22 August 2025*)

Amundi Soluzioni Italia - Formula Leader Globali Settembre 2025
(Launched 28 June 2019, matures on 26 Settembre 2025*)

Amundi Soluzioni Italia - Formula Selezione Europa 6 Dicembre 2024
(Launched 17 May 2019, matures on 6 December 2024*)

Amundi Soluzioni Italia - Formula Selezione Europa 13 Dicembre 2024
(Launched 28 June 2019, matures on 13 December 2024*)

Amundi Soluzioni Italia - Formula Globale Selezione Globale 20 Dicembre 2024
(Launched on 9 August 2019, matures on 20 December 2024*)

Amundi Soluzioni Italia - Formula Globale Dividendo Ottobre 2025
(Launched on 9 August 2019, matures on 10 October 2025*)

Amundi Soluzioni Italia - Formula Selezione Euro 05/2026
(Launched on 14 February 2020, matures on 29 May 2026*)

Amundi Soluzioni Italia - Formula Selezione Euro 12/2028
(Launched on 14 February 2020, matures on 15 December 2028*)

Amundi Soluzioni Italia - Formula Selezione Euro 02/2029
(Launched on 31 October 2022, matures on 23 February 2029*)

Amundi Soluzioni Italia - Formula Selezione Euro 04/2029
(Launched on 20 December 2022, matures on 27 April 2029*)

Bond Sub-Funds

Amundi Soluzioni Italia - Obbligazionario Euro 07/2024
(Launched on 28 June 2019, matures on 15 July 2024)

Amundi Soluzioni Italia - Obbligazionario Euro 07/2024 (II)
(Launched on 9 August 2019, matures on 9 July 2024)

Amundi Soluzioni Italia - Obbligazionario Euro 04/2025

(Launched on 14 February 2020, matures on 14 April 2025)

Amundi Soluzioni Italia - Obbligazionario Euro 05/2025
(Launched on 31 March 2020, matures on 30 May 2025)

Amundi Soluzioni Italia - Obbligazionario Euro 06/2025
(Launched on 29 May 2020, matures on 30 June 2025)

Amundi Soluzioni Italia - Obbligazionario Euro 08/2025
(Launched on 30 June 2020, matures on 29 August 2025)

Amundi Soluzioni Italia - Obbligazionario Euro 11/2025
(Launched on 30 September 2020, matures on 28 November 2025)

Amundi Soluzioni Italia - Obbligazionario Euro 12/2025
(Launched on 30 October 2020, matures on 30 December 2025)

Amundi Soluzioni Italia - Obbligazionario Euro 02/2026
(Launched on 18 December 2020, matures on 27 February 2026)

Amundi Soluzioni Italia - Obbligazionario Euro 07/2027
(Launched on 29 April 2022, matures on 30 July 2027)

Amundi Soluzioni Italia - Obbligazionario Euro 09/2027
(Launched on 30 Septmber 2022, matures on 30 September 2027)

Amundi Soluzioni Italia - Obbligazionario Euro 10/2027
(Launched on 31 October 2022, matures on 29 October 2027)

Amundi Soluzioni Italia - Obbligazionario Euro 12/2027
(Launched on 20 December 2022, matures on 31 December 2027)

Amundi Soluzioni Italia - Obbligazionario Euro 01/2028
(Launched on 21 January 2023, matures on 31 January 2028)

Amundi Soluzioni Italia - Obbligazionario Euro 02/2028
(Launched on 28 February 2023, matures on 28 February 2028)

Amundi Soluzioni Italia - Obbligazionario Euro 03/2028
(Launched on 31 March 2023, matures on 31 March 2028)

Amundi Soluzioni Italia - Obbligazionario Euro 04/2028
(Launched on 28 April 2023, matures on 30 April 2028)

Amundi Soluzioni Italia - Obbligazionario Euro 05/2028
(Launched on 31 May 2023, matures on 31 May 2028)

Amundi Soluzioni Italia - Obbligazionario Euro 06/2028
(Launched on 30 June 2023, matures on 30 June 2028)

Amundi Soluzioni Italia - Obbligazionario Euro 07/2028
(Launched on 31 July 2023, matures on 31 July 2028)

Amundi Soluzioni Italia - Obbligazionario Euro 09/2028
(Launched on 29 September 2023, matures on 29 September 2028)

Amundi Soluzioni Italia - Obbligazionario Euro 10/2028
(Launched on 31 October 2023, matures on 31 October 2028)

Amundi Soluzioni Italia - Obbligazionario Euro 11/2028
(Launched on 30 Novemberr 2023, matures on 30 November 2028)

Amundi Soluzioni Italia - Obbligazionario Euro 12/2028
(Launched on 19 December 2023, matures on 31 December 2028)

Amundi Soluzioni Italia - Obbligazionario Euro 01/2029
(Launched on 31 January 2024, matures on 31 January 2029)

Amundi Soluzioni Italia - Obbligazionario Euro 02/2029
(Launched on 29 February 2024, matures on 28 February 2029)

Amundi Soluzioni Italia - Obbligazionario Euro 03/2029
(Launched on 28 March 2024, matures on 29 March 2029)

Amundi Soluzioni Italia - Obbligazionario Euro 04/2029
(Launched on 30 April 2024, matures on 30 April 2029)

Amundi Soluzioni Italia - Obbligazionario Euro 05/2029
(Launched on 31 May 2024, matures on 31 May 2029)

Amundi Soluzioni Italia - Obbligazionario Euro 06/2029
(Launched on 28 June May 2024, matures on 29 June 2029)

Amundi Soluzioni Italia - Progetto Obbligazionario Emergenti
(Launched on 31 January 2019)

Amundi Soluzioni Italia - Obbligazionario Euro 5 anni 11/2024
(Launched on 20 December 2019, matures on 20 November 2024)

Amundi Soluzioni Italia - Obbligazionario Alto Rendimento 10/2025
(Launched on 31 October 2019, matures on 31 October 2025)

Amundi Soluzioni Italia - Obbligazionario Alto Rendimento 11/2025
(Launched on 29 November 2019, matures on 28 November 2025)

Amundi Soluzioni Italia - Obbligazionario Alto Rendimento Diversificato 01/2026
(Launched on 31 January 2020, matures on 30 January 2026)

Amundi Soluzioni Italia - Obbligazionario Alto Rendimento Diversificato 02/2026
(Launched on 28 February 2020, matures on 27 February 2026)

Amundi Soluzioni Italia - Obbligazionario Alto Rendimento Diversificato 03/2026
(Launched on 31 March 2020, matures on 31 March 2026)

Amundi Soluzioni Italia - Obbligazionario Rendimento Plus 01/2025
(Launched on 16 Februray 2021, matures on 29 January 2025)

Amundi Soluzioni Italia - Obbligazionario Ripresa Globale 07/2026
(Launched on 29 April 2022, matures on 31 July 2026)

Amundi Soluzioni Italia - Obbligazionario Ripresa Globale 09/2026
(Launched on 30 June 2022, matures on 30 September 2026)

Amundi Soluzioni Italia - Obbligazionario Global 09/2027
(Launched 30 Septembrer 2022, matures on 30 September 2027)

Flexible Allocation Sub-Funds

Amundi Soluzioni Italia - Progetto Cedola 04/2023
(Launched on 30 April 2018, matures on 28 April 2023*)

Amundi Soluzioni Italia - Progetto Cedola 05/2023
(Launched on 30 May 2018, matures on 30 May 2023*)

Amundi Soluzioni Italia - Progetto Cedola 06/2023
(Launched on 29 June 2018, matures on 29 June 2023*)

Amundi Soluzioni Italia - Progetto Cedola 07/2023
(Launched on 31 July 2018, matures on 31 July 2023*)

Amundi Soluzioni Italia - Progetto Cedola 09/2023
(Launched on 28 September 2018, matures on 28 September 2023*)

Amundi Soluzioni Italia - Progetto Cedola 10/2023
(Launched on 31 October 2018, matures 31 October 2023*)

Amundi Soluzioni Italia - Progetto Cedola 12/2023
(Launched on 20 December 2018, matures 20 December 2023*)

Amundi Soluzioni Italia - Progetto Cedola 01/2024
(Launched on 31 January 2019, matures 31 January 2024*)

Amundi Soluzioni Italia - Progetto Cedola 04/2024
(Launched on 30 April 2019, matures 30 April 2024*)

Amundi Soluzioni Italia - Progetto Azione Sostenibile
(Launched on 27 October 2017)

Amundi Soluzioni Italia - Progetto Azione Sostenibile (III)
(Launched on 30 April 2018)

Amundi Soluzioni Italia - Progetto Azione Megatrend
(Launched on 28 September 2018)

Amundi Soluzioni Italia - Progetto Azione Megatrend (II)
(Launched on 31 January 2019)

Amundi Soluzioni Italia - Progetto Azione Cambiamento Climatico
(Launched on 30 April 2019)

Amundi Soluzioni Italia - Progetto Azione Cambiamento Climatico (II)
(Launched on 31 July 2019)

Amundi Soluzioni Italia - Progetto Azione Millennials
(Launched on 31 October 2019)

Amundi Soluzioni Italia - Progetto Azione Millennials (II)
(Launched on 31 January 2020)

Amundi Soluzioni Italia - Progetto Azione Medical Innovation
(Launched on 30 April 2020)

Amundi Soluzioni Italia - Progetto Azione Medical Innovation (II)
(Launched on 31 July 2020)

Amundi Soluzioni Italia - Progetto Azione Città Future
(Launched on 30 April 2020)

Amundi Soluzioni Italia - Progetto Azione Città Future (II)
(Launched on 31 July 2020)

Amundi Soluzioni Italia - Progetto Azione Brand Vincenti
(Launched on 30 October 2020)

Amundi Soluzioni Italia - Progetto Azione Brand Vincenti (II)
(Launched on 29 January 2021)

Amundi Soluzioni Italia - Progetto Azione Sociale
(Launched on 30 October 2020)

Amundi Soluzioni Italia - Progetto Azione Sociale (II)
(Launched on 29 January 2021)

Amundi Soluzioni Italia - Progetto Azione Connectivity Revolution
(Launched on 30 April 2021)

Amundi Soluzioni Italia - Progetto Azione Connectivity Revolution (II)
(Launched on 30 July 2021)

Amundi Soluzioni Italia - Progetto Azione Energy Transition
(Launched on 30 April 2021)

Amundi Soluzioni Italia - Progetto Azione Energy Transition (II)
(Launched on 30 July 2021)

Amundi Soluzioni Italia - Progetto Azione New Lifestyles
(Launched on 30 September 2021)

Amundi Soluzioni Italia - Progetto Azione New Lifestyles (II)
(Launched on 31 January 2022)

Amundi Soluzioni Italia - Progetto Azione Infrastrutture Sostenibili
(Launched on 29 October 2021)

Amundi Soluzioni Italia - Progetto Azione Infrastrutture Sostenibili (II)
(Launched on 31 January 2022)

Amundi Soluzioni Italia - Progetto Azione Intelligenza Artificiale
(Launched on 29 April 2022)

Amundi Soluzioni Italia - Progetto Azione Intelligenza Artificiale (II)
(Launched on 29 July 2022)

Amundi Soluzioni Italia - Progetto Azione Circular Economy
(Launched on 29 April 2022)

Amundi Soluzioni Italia - Progetto Azione Circular Economy (II)
(Launched on 29 April 2022)

Amundi Soluzioni Italia - Progetto Azione Ressources Opportunities
(Launched on 30 September 2022)

Amundi Soluzioni Italia - Progetto Azione Futuro Green
(Launched on 31 March 2023)

Amundi Soluzioni Italia - Progetto Sviluppo Oriente
(Launched on 30 April 2019)

Amundi Soluzioni Italia - Progetto Sviluppo Oriente (II)
(Launched on 31 July 2019)

Amundi Soluzioni Italia - Progetto Sviluppo Globale
(Launched on 31 October 2019)

Amundi Soluzioni Italia - Progetto Sviluppo Globale (II)
(Launched on 31 January 2020)

Amundi Soluzioni Italia - Bilanciato Percorso Attivo
(Launched on 29 July 2022)

Amundi Soluzioni Italia - Bilanciato Percorso Attivo (II)
(Launched on 31 October 2022)

Amundi Soluzioni Italia - Bilanciato Percorso Attivo (III)
(Launched on 31 January 2023)

*Sub-Funds will remain in existence after such maturity date as they have been created for an unlimited period of time.
Detailed Unit Classes active as at 30 June 2024 are listed in the “Financial Details Relating to the Last 3 Years” and the description of Units Classes is disclosed in the last prospectus.
The financial statements are prepared in accordance with Luxembourg legal and regulatory requirements relating to investment funds under the going concern basis of accounting.

2 PRINCIPAL ACCOUNTING CONVENTIONS

PRESENTATION OF FINANCIAL STATEMENTS

These financial statements are prepared in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements.
The financial statements reflect the Net Asset Values (“NAV”) as calculated on the last business day of the year based on latest available market prices of the investments.

Valuation of investments and other instruments
The following pricing policy applies:

- **Valuation of investments** - The value of Transferable Securities, Money Market Instruments and any financial liquid assets and instruments which are quoted or dealt in on a stock exchange or on a Regulated Market or any Other Regulated Market is based on their last available price at 6.00 p.m. Luxembourg time on the relevant stock exchange or market which is normally the main market for such assets.Pricing rules (Bid/Mid/Ask) of each Sub-Fund are regularly reviewed by the Board of Directors of the Management Company of the Fund, and may be adapted either to the investment cycle and/or to the investment cycle of each Sub-Fund. In the event that any assets held in a Sub-Fund’s portfolio on the relevant day are not quoted or dealt in on any stock exchange or on any Regulated Market, or on any Other Regulated Market or if, with respect of assets quoted or dealt in on any stock exchange or dealt in on any such markets, the last available price (as determined pursuant to the previous paragraph) is not representative of the fair market value of the relevant assets, the value of such assets is based on a reasonably foreseeable sales price determined prudently and in good faith by the Board of Directors of the Management Company.
- **Open-ended and closed-ended UCIs** - Units or shares of open-ended UCIs are valued at their last determined and available Net Asset Value or, if such price is not representative of the fair market value of such assets, then the price is determined prudently and in good faith by the Board of Directors of the Management Company. Units or shares of a closed-ended UCI are valued at their last available market value.
- **Forward foreign exchange contracts** - Forward foreign exchange contracts are valued at the forward rate applicable at the “Statement of Net Assets” date for the year until their maturity.
- **Financial futures contracts** - Financial futures contracts are valued at the quoted price available on an official stock exchange (following the pricing policy as described above under “Valuation of Investments”). Initial margin deposits are made in cash upon entering into futures contracts. 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 future 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.

- **Upfront premium Options contracts** - When the Sub-Fund purchases an option contracts with an upfront premium, it pays a premium and an amount equal to that premium is recorded as an asset. When the Sub-Fund writes an option with an upfront premium, it receives a premium and an amount equal to that premium is recorded as a liability.
  The asset or liability is adjusted daily to reflect the current market value of the options contracts.
  Options contracts which are quoted or dealt in on a stock exchange or on a Regulated Market or any Other Regulated Market are valued at the exchange quoted price (following the pricing policy described above under "Valuation of Investments"). OTC options are marked-to-market based upon daily prices calculated by third party agents and verified against the value received from the counterparty.
  If the last known prices are not representative, the valuation will be based on the potential realisation value estimated by the Board of Directors of the Management Company with prudence and in good faith.
  If an option expires unexercised, the Sub-Fund realises a gain or loss to the extent of the premium received or paid. Premiums received or paid, net unrealised gains and losses on options contracts are recorded in the "Statement of Net Assets" under the account balances "Upfront premium Options contracts purchased at market value" or "Upfront premium Options contracts written at market value".
- **Futures-Style Options contracts** - Futures-style options contracts are valued at the quoted price available on an official stock exchange (following the pricing policy as described above under "Valuation of Investments"). 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 open option 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.

- **Swaps contracts** - Sub-Funds may enter into different types of swaps contracts such as Interest Rate Swaps, Inflation Swap, Asset Swap, Credit Default Swaps and Index Equity Swaps. Net unrealised gains and losses on swaps contracts are recorded in the "Statement of Net Assets". Swaps contracts are valued at fair market value as determined in good faith pursuant to procedures established by the Management Company.
  Swaps contracts are marked-to-market at each Net Asset Valuation calculation date. The market value is based on the valuation of elements laid down in the contract, and it is obtained from third party agents, market makers or internal models, pursuant to the procedures established by the Management Company.
  The Capital Protected Sub-Funds, as listed in note 1 to this Annual Report, enter also into specific products such as Exotic Performance Swaps. These products swap a stream of floating rates cash flows against cash flows linked to the evolution of specific underlying indexes.
  Such products are contracted with high quality financial institutions (the "counterparties"). Each counterparty is providing at every NAV calculation date an executable bid price; subscriptions are only allowed before the launch date of such Capital Protected Sub-Funds, therefore only redemptions can occur during the life of these Sub-Funds.
  Exotic Swaps Transactions are valued in the Sub-Funds' NAV based on bid prices provided by counterparties the Sub-Funds have contracted with. The Board of Directors of the Management Company, based on an analysis validated by a pricing committee, assess those prices as representative of the fair market value of those instruments.
- **Income -** Interest income is accrued on a daily basis. Dividends are shown net of withholding taxes deducted at source, and are recorded as income on the ex-dividend date. "Other income" is mainly composed of redemption fees.
  Performance fees for Sub-Funds with maturity date have a performance period equal to the life of the Sub-Fund (from the launch date to the maturity date). Each year, an accrued performance fees is calculated from the launch date to year-end based on the performance of the Sub- Fund at year-end. If the Sub-Fund performed less than the year before, the amount of accrued performance fees should be reduced.
- **Combined financial statements -** The figures of each Sub-Fund are presented in their respective Base Currency. The combined financial statements are expressed in euros and the sum of the Sub-Funds' net assets which are in another currency are converted in euros at the exchange rates prevailing at year end. The combined financial statements are presented for information purposes only.

3 EXCHANGE RATES USED AS OF 30 JUNE 2024

Assets and liabilities expressed in currencies other than the Base Currency of the Fund are converted at exchange rates prevailing as at 30 June 2024. Transactions in foreign currencies are converted into the Base Currency of the Fund at exchange rates prevailing on the transaction dates.
All the sub-funds and Shares classes are in EUR.

4 MANAGEMENT, INVESTMENT MANAGEMENT AND DISTRIBUTION FEES

The Management Company is entitled to receive from the Fund a management fee calculated as a percentage of the Net Asset Value of the relevant Class of Units within a Sub-Fund.
Such fee is calculated and accrued on each Valuation Day and is payable monthly in arrears on the basis of the average daily Net Asset Value of the relevant Class within the relevant Sub-Fund.
The management fee rates effectively applied as at 30 June 2024:

Sub-Fund	Class B	Class E	Class U	Class W	Class Y
Amundi Soluzioni Italia - Formula Leader Globali Giugno 2025	*	0.754%	*	*	*
Amundi Soluzioni Italia - Formula Leader Globali Luglio 2025	*	0.69%	*	*	*
Amundi Soluzioni Italia - Formula Leader Globali Agosto 2025	*	0.62%	*	*	*
Amundi Soluzioni Italia - Formula Leader Globali Settembre 2025	*	0.62%	*	*	*
Amundi Soluzioni Italia - Formula Selezione Europa 6 Dicembre 2024	*	*	*	0.70%	*
Amundi Soluzioni Italia - Formula Selezione Europa 13 Dicembre 2024	*	*	*	0.70%	*
Amundi Soluzioni Italia - Formula Selezione Globale 20 Dicembre 2024	*	*	*	0.45%	*
Amundi Soluzioni Italia - Formula Globale Dividendo Ottobre 2025	*	0.34%	*	*	*
Amundi Soluzioni Italia - Formula Selezione Euro 05/2026	*	*	*	0.40%	*
Amundi Soluzioni Italia - Formula Selezione Euro 12/2028	*	*	*	*	0.87%
Amundi Soluzioni Italia - Formula Selezione Euro 02/2029	*	*	*	*	0.90%
Amundi Soluzioni Italia - Formula Selezione Euro 04/2029	*	*	*	*	0.97%
Amundi Soluzioni Italia - Obbligazionario Euro 07/2024	*	0.45%	*	0.65%	*
Amundi Soluzioni Italia - Obbligazionario Euro 07/2024 (II)	*	0.50%	*	0.65%	*
Amundi Soluzioni Italia - Obbligazionario Euro 04/2025	*	*	*	0.50%	*
Amundi Soluzioni Italia - Obbligazionario Euro 05/2025	*	*	*	0.90%	*
Amundi Soluzioni Italia - Obbligazionario Euro 06/2025	*	0.70%	*	0.90%	*
Amundi Soluzioni Italia - Obbligazionario Euro 08/2025	*	0.50%	*	0.70%	*
Amundi Soluzioni Italia - Obbligazionario Euro 11/2025	*	0.55%	*	0.75%	*
Amundi Soluzioni Italia - Obbligazionario Euro 12/2025	*	*	*	0.70%	*
Amundi Soluzioni Italia - Obbligazionario Euro 02/2026	*	*	*	0.60%	*
Amundi Soluzioni Italia - Obbligazionario Euro 07/2027	*	0.70%	*	0.90%	*
Amundi Soluzioni Italia - Obbligazionario Euro 09/2027	*	0.70%	*	0.90%	*
Amundi Soluzioni Italia - Obbligazionario Euro 10/2027	*	0.80%	*	1.00%	*
Amundi Soluzioni Italia - Obbligazionario Euro 12/2027	*	0.80%	*	1.00%	*
Amundi Soluzioni Italia - Obbligazionario Euro 01/2028	1.10%	0.90%	*	*	*
Amundi Soluzioni Italia - Obbligazionario Euro 02/2028	1.10%	0.90%	*	*	*
Amundi Soluzioni Italia - Obbligazionario Euro 03/2028	1.10%	0.90%	*	*	*
Amundi Soluzioni Italia - Obbligazionario Euro 04/2028	1.10%	0.90%	*	*	*
Amundi Soluzioni Italia - Obbligazionario Euro 05/2028	1.10%	0.90%	*	*	*
Amundi Soluzioni Italia - Obbligazionario Euro 06/2028	1.10%	0.90%	*	*	*
Amundi Soluzioni Italia - Obbligazionario Euro 07/2028	1.10%	0.65%	*	*	*
Amundi Soluzioni Italia - Obbligazionario Euro 09/2028	1.10%	0.65%	*	*	*
Amundi Soluzioni Italia - Obbligazionario Euro 10/2028	1.10%	0.65%	*	*	*
Amundi Soluzioni Italia - Obbligazionario Euro 11/2028	1.00%	0.55%	*	*	*
Amundi Soluzioni Italia - Obbligazionario Euro 12/2028	1.10%	0.65%	*	*	*
Amundi Soluzioni Italia - Obbligazionario Euro 01/2029	1.10%	0.65%	*	*	*
Amundi Soluzioni Italia - Obbligazionario Euro 02/2029	1.10%	0.65%	*	*	*
Amundi Soluzioni Italia - Obbligazionario Euro 03/2029	1.00%	0.65%	*	*	*
Amundi Soluzioni Italia - Obbligazionario Euro 04/2029	1.10%	0.65%	*	*	*
Amundi Soluzioni Italia - Obbligazionario Euro 05/2029	1.10%	0.65%	*	*	*
Amundi Soluzioni Italia - Obbligazionario Euro 06/2029	*	*	*	*	*
Amundi Soluzioni Italia - Progetto Obbligazionario Emergenti	*	1.00%	1.40%	*	*
Amundi Soluzioni Italia - Obbligazionario Euro 5 anni 11/2024	*	*	*	0.60%	*
Amundi Soluzioni Italia - Obbligazionario Alto Rendimento 10/2025	1.20%	1.00%	*	*	*
Amundi Soluzioni Italia - Obbligazionario Alto Rendimento 11/2025	1.20%	1.00%	*	*	*
Amundi Soluzioni Italia - Obbligazionario Alto Rendimento Diversificato 01/2026	1.20%	1.00%	*	*	*
Amundi Soluzioni Italia - Obbligazionario Alto Rendimento Diversificato 02/2026	1.20%	1.00%	*	*	*
Amundi Soluzioni Italia - Obbligazionario Alto Rendimento Diversificato 03/2026	1.20%	1.00%	*	*	*
Amundi Soluzioni Italia - Obbligazionario Rendimento Plus 01/2025	*	0.55%	*	*	*
Amundi Soluzioni Italia - Obbligazionario Ripresa Globale 07/2026	*	*	*	0.80%	*
Amundi Soluzioni Italia - Obbligazionario Ripresa Globale 09/2026	*	*	*	0.80%	*
Amundi Soluzioni Italia - Obbligazionario Globale 09/2027	*	0.70%	*	0.90%	*
Amundi Soluzioni Italia - Progetto Cedola 04/2023	*	0.80%	*	*	*

Sub-Fund	Class B	Class E	Class U	Class W	Class Y
Amundi Soluzioni Italia - Progetto Cedola 05/2023	*	0.80%	*	*	*
Amundi Soluzioni Italia - Progetto Cedola 06/2023	*	0.80%	*	*	*
Amundi Soluzioni Italia - Progetto Cedola 07/2023	*	0.80%	*	*	*
Amundi Soluzioni Italia - Progetto Cedola 09/2023	*	0.80%	*	*	*
Amundi Soluzioni Italia - Progetto Cedola 10/2023	*	0.80%	*	*	*
Amundi Soluzioni Italia - Progetto Cedola 12/2023	*	0.80%	*	*	*
Amundi Soluzioni Italia - Progetto Cedola 01/2024	*	0.80%	*	*	*
Amundi Soluzioni Italia - Progetto Cedola 04/2024	*	0.80%	*	*	*
Amundi Soluzioni Italia - Progetto Azione Sostenibile	*	1.70%	*	*	*
Amundi Soluzioni Italia - Progetto Azione Sostenibile (III)	*	1.70%	*	*	*
Amundi Soluzioni Italia - Progetto Azione Megatrend	*	1.40%	1.80%	*	*
Amundi Soluzioni Italia - Progetto Azione Megatrend (II)	*	1.40%	1.80%	*	*
Amundi Soluzioni Italia - Progetto Azione Cambiamento Climatico	*	1.40%	1.80%	*	*
Amundi Soluzioni Italia - Progetto Azione Cambiamento Climatico (II)	*	1.40%	1.80%	*	*
Amundi Soluzioni Italia - Progetto Azione Millennials	*	1.40%	1.80%	*	*
Amundi Soluzioni Italia - Progetto Azione Millennials (II)	*	1.40%	1.80%	*	*
Amundi Soluzioni Italia - Progetto Azione Medical Innovation	*	1.40%	1.80%	*	*
Amundi Soluzioni Italia - Progetto Azione Medical Innovation (II)	*	1.20%	1.50%	*	*
Amundi Soluzioni Italia - Progetto Azione Città Future	*	1.40%	1.80%	*	*
Amundi Soluzioni Italia - Progetto Azione Città Future (II)	*	1.20%	1.50%	*	*
Amundi Soluzioni Italia - Progetto Azione Brand Vincenti	*	1.20%	1.60%	*	*
Amundi Soluzioni Italia - Progetto Azione Brand Vincenti (II)	*	1.20%	1.60%	*	*
Amundi Soluzioni Italia - Progetto Azione Sociale	*	1.20%	1.50%	*	*
Amundi Soluzioni Italia - Progetto Azione Sociale (II)	*	1.20%	1.50%	*	*
Amundi Soluzioni Italia - Progetto Azione Connectivity Revolution	*	1.20%	1.60%	*	*
Amundi Soluzioni Italia - Progetto Azione Connectivity Revolution (II)	*	1.20%	1.60%	*	*
Amundi Soluzioni Italia - Progetto Azione Energy Transition	*	1.20%	1.50%	*	*
Amundi Soluzioni Italia - Progetto Azione Energy Transition (II)	*	1.20%	1.50%	*	*
Amundi Soluzioni Italia - Progetto Azione New Lifestyles	*	1.20%	1.50%	*	*
Amundi Soluzioni Italia - Progetto Azione New Lifestyles (II)	*	1.20%	1.50%	*	*
Amundi Soluzioni Italia - Progetto Azione Infrastrutture Sostenibili	*	1.20%	1.50%	*	*
Amundi Soluzioni Italia - Progetto Azione Infrastrutture Sostenibili (II)	*	1.20%	1.50%	*	*
Amundi Soluzioni Italia - Progetto Azione Intelligenza Artificiale	*	1.20%	1.60%	*	*
Amundi Soluzioni Italia - Progetto Azione Intelligenza Artificiale (II)	*	1.20%	1.60%	*	*
Amundi Soluzioni Italia - Progetto Azione Circular Economy	*	1.20%	1.50%	*	*
Amundi Soluzioni Italia - Progetto Azione Circular Economy (II)	*	1.20%	1.50%	*	*
Amundi Soluzioni Italia - Progetto Azione Resources Opportunities	*	1.20%	1.50%	*	*
Amundi Soluzioni Italia - Progetto Azione Futuro Green	*	1.20%	1.60%	*	*
Amundi Soluzioni Italia - Progetto Sviluppo Oriente	*	1.25%	1.65%	*	*
Amundi Soluzioni Italia - Progetto Sviluppo Oriente (II)	*	1.25%	1.65%	*	*
Amundi Soluzioni Italia - Progetto Sviluppo Globale	*	1.50%	1.90%	*	*
Amundi Soluzioni Italia - Progetto Sviluppo Globale (II)	*	1.50%	1.90%	*	*
Amundi Soluzioni Italia - Bilanciato Percorso Attivo	*	1.00%	1.35%	*	*
Amundi Soluzioni Italia - Bilanciato Percorso Attivo (II)	*	1.00%	1.30%	*	*
Amundi Soluzioni Italia - Bilanciato Percorso Attivo (III)	*	1.00%	1.30%	*	*

*Not launched and/or applicable

The Investment Managers are paid by the Management Company out of the management fee payable to it in accordance with the Management Regulations of the Fund.
No distribution fees were charged to the Sub-Funds.

5 PERFORMANCE FEES

As from 1 January 2022, all Performance Observation Periods will follow the terms defined below. During the life of the Class of Units, a new Performance Observation Period of maximum 5 years starts:
• in the event of payment of the performance fee accruals on an Anniversary Date;
• in the event of cumulative underperformance observed at the end of the five year Performance Observation Period. In this case, any underperformance of more than five years will no longer be taken into account during the new Performance Observation Period; any underperformance generated over the past five years will continue to be taken into account.The Management Company may earn a Performance Fee for certain Classes of Units within certain Sub-Funds where the Net Asset Value per Unit of the Class outperforms its benchmark or performance hurdle during its Performance Obervation Period. For subscriptions received during the Performance Obervation Period, any Performance Fee is determined from the date of the subscriptions until the end of the Performance Period.
For redemptions made during during this period, any Performance Obervation Period is determined from the beginning of Performance Obervation Period or from the date of subscription, (as the case may be), whichever is more recent, and the date of the redemption.
As defined in the prospectus Performance Observation Period for the Obbligazionario Euro, Obbligazionario Ripresa Globale, Obbligazionario Globale, Obbligazionario Rendimento Plus, Obbligazionario Alto Rendimento, Obbligazionario Alto Rendimento Diversificato and Progetto Cedola categories of Sub-Funds the Performance Observation Period is the period from the Launch Date to the Maturity Date.
Performance Fee Calculation:
With regard to the Bond Sub-Funds (except the Obbligazionario Alto Rendimento 10/2025, Obbligazionario Alto Rendimento 11/2025 Obbligazionario Alto Rendimento Diversificato 01/2026, Obbligazionario Alto Rendimento Diversificato 02/2026, Obbligazionario Alto Rendimento Diversificato 03/2026, Obbligazionario Ripresa Globale 07/2026, Obbligazionario Ripresa Globale 09/2026 and Obbligazionario Globale 09/2027 Sub-Funds), the performance fee calculation will be made on a "Total Return" basis, i.e., the calculation of the performance of each Class of Units will include any distribution and other income paid to Unitholders during the Performance Observation Period.
Performance fees are calculated based on the NAV net of all costs, excluding performance fees.
In respect of the Flexible Allocation, Obbligazionario Alto Rendimento 10/2025, Obbligazionario Alto Rendimento 11/2025, Obbligazionario Alto Rendimento Diversificato 01/2026, Obbligazionario Alto Rendimento Diversificato 02/2026, Obbligazionario Alto Rendimento Diversificato 03/2026, Obbligazionario Ripresa Globale 07/2026, Obbligazionario Ripresa Globale 09/2026 and Obbligazionario Globale 09/2027 Sub-Funds, the performance calculation will be performed on a "Price Index", i.e., the calculation of the performance of each Class of Units will not include any distribution and other income paid to Unitholders during the Performance Observation Period.
For the Obbligazionario Euro, Obbligazionario Ripresa Globale, Obbligazionario Globale, Obbligazionario Rendimento Plus, Obbligazionario Alto Rendimento, Obbligazionario Alto Rendimento Diversificato and Progetto Cedola categories of Sub-Funds, there is no crystallization period as the performance fee is paid at their Maturity Dates. In the event of redemption requests by a Unitholder of these Sub-Funds, the performance fees will be crystallized upon Unitholder's redemptions.
The Performance Fee is calculated by reference to the increase in the Class net assets over and above the increase in the benchmark or performance hurdle as adjusted for subscriptions into and redemptions out of the relevant Classes of Units during the Performance Obervation Period. As defined in the prospectus, the High Watermark Principle.
Performance fees are calculated on each Valuation Day for accrual thereof in the Net Asset Value for each Performance Observation Period, subject at all times to the performance fee criteria below.
The calculation is as follows:
• where the Sub-Fund's benchmark or performance hurdle are positive over the Performance Observation Period, the Management Company earns a performance fee equal to the percentage listed in the Class table (see Appendix I of the Prospectus) of the net outperformance the relevant Classes (as described below) of Units achieved over its respective benchmark or performance hurdle during the Performance Observation Period;
• where the Sub-Fund's benchmark or performance hurdle declines over the Performance Observation Period, the Management Company earns a performance fee equal to the percentage listed in the Class table (see Appendix I of the Prospectus) of the positive net performance that the relevant Classes of Units achieved during the Performance Observation Period.
If over the Performance Observation Period the performance fee as calculated above becomes nil, all performance fees accruals previously booked are reversed. Those reversals may not exceed the sum of the previous performance fees accruals.
However, where the return of the Class of Units is negative over the Performance Observation Period, the Management Company is not entitled to earn a performance fee regardless of how the Class of Units performs against its benchmark or performance hurdle.
The benchmarks or performance hurdles are calculated gross of management and other fees and charges.

Performance Fees calculated in reference to a benchmark

Performance Observation Period
With regards to the Progetto Azione and Progetto Sviluppo Sub-Funds, where, as from January 2022, a Performance Observation Period ("Performance Observation Period") is a period of maximum five years preceding the relevant crystallisation date on a rolling basis, the anniversary date of which corresponds to the last Valuation Day of December ("Anniversary Date"). Exceptionally, for the Progetto Azione and Progetto Sviluppo Sub-Funds which begin 1st to apply performance fees after January 2022, the first Anniversary Date of the first Performance Observation Period will be the last Valuation Day of December of the year following the one in which performance fees start to be applied.
As from 1st January 2022, all Performance Observation Periods will follow the terms defined below.
During the life of the Class of Units, a new Performance Observation Period of maximum 5 years starts:
• in the event of payment of the performance fee accruals on an Anniversary Date;
• in the event of cumulative underperformance observed at the end of the five year Performance Observation Period. In this case, any underperformance of more than five years will no longer be taken into account during the new Performance Observation Period; any underperformance generated over thepast five years will continue to be taken into account.

Performance Fee Calculation:
With regard to the Progetto Azione and Progetto Sviluppo Sub-Funds applying performance fees, it is necessary that the outperformance versus the benchmark compensates all the underperformance of the relevant Classes of Units, observed on the Anniversary Dates, over the previous five years, including the current one.
Performance fees are calculated based on the NAV net of all costs, including performance fees. In the event of redemption requests by a Unitholder with regard to the Progetto Azione and Progetto Sviluppo Sub-Funds applying performance fees, the portion of performance fees accruals corresponding to the number of Units redeemed is definitively acquired and becomes payable to the Management Company at the point of redemption.
Over the Performance Observation Period, all performance fees accruals as defined above become due on the Anniversary Date and will be paid to the Management Company.

6 DEPOSITARY AND PAYING AGENT, ADMINISTRATOR, REGISTRAR AND TRANSFER AGENT FEES

The Depositary and Paying Agent, the Administrator and the Registrar and Transfer Agent receive out of the assets of the relevant Sub-Fund, a fee for their services as detailed below.

- **Depositary and Paying Agent:** The fee is a percentage of portfolio value at each month end of each Sub-Fund. It ranges from 0.003% to 0.50% p.a. depending on where the assets of the relevant Sub-Fund are held. The fee is calculated and accrued on each Valuation Day and is payable monthly in arrears.

- **Administrator:** The fee for the main services provided, amounts to an annual rate of 0.01%, is calculated and accrued on each Valuation Day on the basis of the Net Asset Value of the relevant Sub-Fund. It is payable monthly in arrears.
- **Registrar and Transfer Agent:** The main components of the compensation for the services provided are the number of the existing active Unit Classes, the number of clients' accounts and the number of transactions processed.

7 TAXATION OF THE FUND - TAXE D'ABONNEMENT

In accordance with the legislation currently prevailing in Luxembourg, the Fund is not subject to any taxes on income or capital gains. The Fund is subject to a subscription tax *Taxe d'abonnement*, which amounts to an annual rate of 0.05% based on the Net Asset Value of each Sub-Fund at the end of each calendar quarter, calculated and paid quarterly. However, this tax is reduced to 0.01% for Net Asset Value related to units classes only aimed at eligible institutional investors and for Sub-Funds whose sole object is collective investment in money market instruments and in deposits with credit institutions.
Pursuant to Article 175 (a) of the amended law of 17 December 2010, the net asset invested in UCIs already subject to *Taxe d'abonnement* is exempted from this tax.
Interest and dividend income received by the Fund may be subject to non-recoverable withholding tax in the countries of origin.

- **Withholding Tax Reclaim**

During the period ended 30 June 2024, Withholding Tax claims have been filed in respect of the withholding tax applied on dividends paid during the recent years in selected European countries.
The decision to file a claim is taken by the Board of Directors of the Management Company based on the analysis of costs to be borne and maximum potential amount refunded.
The costs for pursuing the reclaims are borne only by the Sub-Funds potentially entitled to the refunds.
Currently it is not possible to assess the likelihood of success of these reclaiming actions. Consequently no receivables with respect to the potential refunded amounts have been booked in the Financial Statements. Any proceed received from these reclaiming actions will be booked in the respective Sub-Funds' Net Asset Values.
During the period ended 30 June 2024, there are no refunds received even if some tax reclaims have been filed for some countries.

8 OPEN POSITIONS ON FUTURES CONTRACTS

As at 30 June 2024, certain sub-funds had the following positions on futures contracts:

Amundi Soluzioni Italia - Progetto Cedola 09/2023

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Unrealised appreciation / depreciation in EUR
-9	EURO BOBL	09-2024	EUR	-12,060.00
-1	EURO BUND	09-2024	EUR	-1,610.00
-4	EURO BUXL	09-2024	EUR	-5,840.00
-10	EURO SCHATZ	09-2024	EUR	-5,100.00
8	EURO-BTP FUTURE	09-2024	EUR	-9,920.00
-2	EURO-OAT FUTURES	09-2024	EUR	2,760.00
-3	US 10YR ULTRA T NOTE	09-2024	USD	-2,842.91
8	US 2 YR NOTE FUTURE	09-2024	USD	3,848.85
			Total :	**-30,764.06**

Amundi Soluzioni Italia - Progetto Cedola 10/2023

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Unrealised appreciation / depreciation in EUR
-7	EURO BOBL	09-2024	EUR	-9,380.00
-1	EURO BUND	09-2024	EUR	1,110.00
-3	EURO BUXL	09-2024	EUR	-4,020.00
-9	EURO SCHATZ	09-2024	EUR	-4,590.00
7	EURO-BTP FUTURE	09-2024	EUR	-8,680.00
-2	EURO-OAT FUTURES	09-2024	EUR	2,760.00
-3	US 10YR ULTRA T NOTE	09-2024	USD	-2,842.91
10	US 2 YR NOTE FUTURE	09-2024	USD	4,811.06
			Total :	**-20,831.85**

Amundi Soluzioni Italia - Progetto Cedola 12/2023

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Unrealised appreciation / depreciation in EUR
-7	EURO BOBL	09-2024	EUR	-9,380.00
-1	EURO BUND	09-2024	EUR	830.00
-3	EURO BUXL	09-2024	EUR	-4,380.00
-9	EURO SCHATZ	09-2024	EUR	-4,590.00
7	EURO-BTP FUTURE	09-2024	EUR	-8,680.00
-2	EURO-OAT FUTURES	09-2024	EUR	2,760.00
-3	US 10YR ULTRA T NOTE	09-2024	USD	-2,842.91
9	US 2 YR NOTE FUTURE	09-2024	USD	4,329.96
1	US 5 YR NOTE FUTURE	09-2024	USD	-196.82
			Total :	**-22,149.77**

Amundi Soluzioni Italia - Progetto Cedola 01/2024

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Unrealised appreciation / depreciation in EUR
-16	EURO BOBL	09-2024	EUR	-21,440.00
2	EURO BUND	09-2024	EUR	-2,100.00
-7	EURO BUXL	09-2024	EUR	-10,220.00
-16	EURO SCHATZ	09-2024	EUR	-6,040.00
14	EURO-BTP FUTURE	09-2024	EUR	-17,360.00
-9	EURO-OAT FUTURES	09-2024	EUR	12,420.00
-7	US 10YR ULTRA T NOTE	09-2024	USD	-6,633.46
22	US 2 YR NOTE FUTURE	09-2024	USD	10,584.32
			Total :	**-40,789.14**

Amundi Soluzioni Italia - Progetto Cedola 04/2024

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Unrealised appreciation / depreciation in EUR
-11	EURO BOBL	09-2024	EUR	-11,660.00
-1	EURO BUND	09-2024	EUR	-1,610.00
-4	EURO BUXL	09-2024	EUR	-180.00
-19	EURO SCHATZ	09-2024	EUR	-9,520.00
11	EURO-BTP FUTURE	09-2024	EUR	-13,640.00
-4	EURO-OAT FUTURES	09-2024	EUR	5,100.00
1	US LONG BOND	09-2024	USD	-1,428.74
-4	US 10YR ULTRA T NOTE	09-2024	USD	-3,790.55
10	US 2 YR NOTE FUTURE	09-2024	USD	4,811.06
2	US 5 YR NOTE FUTURE	09-2024	USD	393.64
			Total :	**-31,524.59**

Amundi Soluzioni Italia - Progetto Azione Megatrend

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Unrealised appreciation / depreciation in EUR
70	EURO BUND	09-2024	EUR	107,800.00
-9	EURO-BTP FUTURE	09-2024	EUR	11,340.00
13	EURO-OAT FUTURES	09-2024	EUR	-17,940.00
			Total :	**101,200.00**

Amundi Soluzioni Italia - Progetto Azione Megatrend (II)

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Unrealised appreciation / depreciation in EUR
49	EURO BUND	09-2024	EUR	75,460.00
-15	EURO-BTP FUTURE	09-2024	EUR	18,900.00
8	EURO-OAT FUTURES	09-2024	EUR	-11,040.00
			Total :	**83,320.00**

Amundi Soluzioni Italia - Progetto Azione Cambiamento Climatico

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Unrealised appreciation / depreciation in EUR
32	EURO BUND	09-2024	EUR	49,280.00
18	EURO-BTP FUTURE	09-2024	EUR	3,240.00
30	EURO-OAT FUTURES	09-2024	EUR	-41,400.00
			Total :	**11,120.00**

Amundi Soluzioni Italia - Progetto Azione Cambiamento Climatico (II)

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Unrealised appreciation / depreciation in EUR
8	EURO BOBL	09-2024	EUR	10,480.00
53	EURO BUND	09-2024	EUR	81,620.00
-9	EURO-BTP FUTURE	09-2024	EUR	11,340.00
16	EURO-OAT FUTURES	09-2024	EUR	-22,080.00
			Total :	**81,360.00**

Amundi Soluzioni Italia - Progetto Azione Millennials

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Unrealised appreciation / depreciation in EUR
86	EURO BUND	09-2024	EUR	132,440.00
2	EURO-BTP FUTURE	09-2024	EUR	-2,500.00
23	EURO-OAT FUTURES	09-2024	EUR	-31,740.00
			Total :	**98,200.00**

Amundi Soluzioni Italia - Progetto Azione Millennials (II)

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Unrealised appreciation / depreciation in EUR
76	EURO BUND	09-2024	EUR	117,040.00
31	EURO-OAT FUTURES	09-2024	EUR	-42,780.00
			Total :	**74,260.00**

Amundi Soluzioni Italia - Progetto Azione Città Future

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Unrealised appreciation / depreciation in EUR
-5	BRITISH POUND	09-2024	USD	6,298.11
-5	EURO FX	09-2024	USD	6,324.94
9	JAPANESE YEN	09-2024	USD	-23,135.06
			Total :	**-10,512.01**

Amundi Soluzioni Italia - Progetto Azione Città Future (II)

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Unrealised appreciation / depreciation in EUR
-10	BRITISH POUND	09-2024	USD	12,596.22
-5	EURO FX	09-2024	USD	6,324.94
15	JAPANESE YEN	09-2024	USD	-38,579.43
			Total :	**-19,658.27**

Amundi Soluzioni Italia - Progetto Azione Sociale

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Unrealised appreciation / depreciation in EUR
-34	EURO FX	09-2024	USD	43,020.76
-5	EURO/JPY CME	09-2024	JPY	-13,032.79
			Total :	**29,987.97**

Amundi Soluzioni Italia - Progetto Azione Sociale (II)

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Unrealised appreciation / depreciation in EUR
-75	EURO FX	09-2024	USD	94,909.03
-18	EURO/JPY CME	09-2024	JPY	-46,907.17
			Total :	**48,001.86**

Amundi Soluzioni Italia - Progetto Azione Energy Transition

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Unrealised appreciation / depreciation in EUR
-196	EURO BOBL	09-2024	EUR	-254,800.00
88	EURO BUND	09-2024	EUR	129,920.00
-19	EURO BUXL	09-2024	EUR	-31,920.00
765	EURO-BTP FUTURE	09-2024	EUR	-956,250.00
87	EURO-OAT FUTURES	09-2024	EUR	-120,060.00
			Total :	**-1,233,110.00**

Amundi Soluzioni Italia - Progetto Azione Energy Transition (II)

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Unrealised appreciation / depreciation in EUR
-161	EURO BOBL	09-2024	EUR	-209,300.00
23	EURO BUND	09-2024	EUR	35,420.00
449	EURO-BTP FUTURE	09-2024	EUR	-561,250.00
132	EURO-OAT FUTURES	09-2024	EUR	-182,160.00
			Total :	**-917,290.00**

Amundi Soluzioni Italia - Progetto Azione New Lifestyles

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Unrealised appreciation / depreciation in EUR
-250	EURO FX	09-2024	USD	316,246.79
30	EURO/CHF FUTURE	09-2024	CHF	-9,611.39
22	S&P 500 EMINI	09-2024	USD	29,507.81
			Total :	**336,143.21**

Amundi Soluzioni Italia - Progetto Azione New Lifestyles (II)

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Unrealised appreciation / depreciation in EUR
-105	EURO FX	09-2024	USD	132,823.65
10	EURO/CHF FUTURE	09-2024	CHF	-3,244.90
			Total :	**129,578.75**

Amundi Soluzioni Italia - Progetto Azione Infrastrutture Sostenibili

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Unrealised appreciation / depreciation in EUR
-106	EURO BOBL	09-2024	EUR	-137,800.00
10	EURO BUND	09-2024	EUR	15,400.00
704	EURO-BTP FUTURE	09-2024	EUR	-880,840.00
100	EURO-OAT FUTURES	09-2024	EUR	-138,000.00
			Total :	**-1,141,240.00**

Amundi Soluzioni Italia - Progetto Azione Infrastrutture Sostenibili (II)

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Unrealised appreciation / depreciation in EUR
-77	EURO BOBL	09-2024	EUR	-100,100.00
-10	EURO BUND	09-2024	EUR	-15,500.00
465	EURO-BTP FUTURE	09-2024	EUR	-581,970.00
162	EURO-OAT FUTURES	09-2024	EUR	-223,560.00
			Total :	**-921,130.00**

Amundi Soluzioni Italia - Progetto Azione Circular Economy

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Unrealised appreciation / depreciation in EUR
-319	EURO FX	09-2024	USD	369,890.37
28	EURO/GBP FUTURE	09-2024	GBP	6,044.70
19	S&P 500 EMINI	09-2024	USD	49,832.05
			Total :	**425,767.12**

Amundi Soluzioni Italia - Progetto Azione Circular Economy (II)

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Unrealised appreciation / depreciation in EUR
-61	EURO FX	09-2024	USD	70,134.13
6	EURO/GBP FUTURE	09-2024	GBP	1,562.78
3	S&P 500 EMINI	09-2024	USD	7,865.64
			Total :	**79,562.55**

Amundi Soluzioni Italia - Progetto Azione Futuro Green

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Unrealised appreciation / depreciation in EUR
-41	EURO BOBL	09-2024	EUR	-53,300.00
5	EURO BUND	09-2024	EUR	7,700.00
90	EURO-BTP FUTURE	09-2024	EUR	-116,880.00
-3	EURO-OAT FUTURES	09-2024	EUR	60.00
			Total :	**-162,420.00**

Amundi Soluzioni Italia - Progetto Sviluppo Oriente

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Unrealised appreciation / depreciation in EUR
-14	EURO FX	09-2024	USD	17,911.13
-20	EURO STOXX 50	09-2024	EUR	-9,172.50
60	IFSC NIFTY 50 FUTURE	07-2024	USD	40,139.96
65	US 10 YR NOTE FUTURE	09-2024	USD	49,750.70
95	US 5 YR NOTE FUTURE	09-2024	USD	74,097.56
			Total :	**172,726.85**

Amundi Soluzioni Italia - Progetto Sviluppo Oriente (II)

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Unrealised appreciation / depreciation in EUR
-8	EURO FX	09-2024	USD	10,239.09
-10	EURO STOXX 50	09-2024	EUR	-4,587.50
32	IFSC NIFTY 50 FUTURE	07-2024	USD	21,407.98
40	US 10 YR NOTE FUTURE	09-2024	USD	30,615.82
38	US 5 YR NOTE FUTURE	09-2024	USD	29,639.03
			Total :	**87,314.42**

9 OPEN POSITIONS ON FORWARD FOREIGN EXCHANGE CONTRACTS

As at 30 June 2024, the following Sub-Funds had open positions on forward foreign exchange contracts and related total unrealised appreciation / depreciation as listed below :

Amundi Soluzioni Italia - Obbligazionario Euro 07/2024 (II)

	Currency	Amount in EUR
Currency receivable	EUR	3,333,407.32
	USD	3,343,367.56
	Total :	**6,676,774.88**
Currency payable	EUR	3,345,067.94
	USD	3,343,367.56
	Total :	**6,688,435.50**
	Total unrealised :	**-11,660.62**

The final expiry date for all open contracts will be 08 July 2024.

Amundi Soluzioni Italia - Obbligazionario Euro 04/2025

	Currency	Amount in EUR
Currency receivable	EUR	25,890,877.86
	GBP	1,305,401.36
	USD	16,514,352.64
	Total :	**43,710,631.86**
Currency payable	EUR	17,748,271.25
	GBP	3,042,881.73
	USD	23,475,021.19
	Total :	**44,266,174.17**
	Total unrealised :	**-555,542.31**

The maximal final expiry date for the open contracts will be 06 March 2025.

Amundi Soluzioni Italia - Obbligazionario Euro 05/2025

	Currency	Amount in EUR
Currency receivable	EUR	272,725.47
	GBP	246,967.83
	Total :	**519,693.30**
Currency payable	EUR	248,018.01
	GBP	211,686.71
	USD	60,442.34
	Total :	**520,147.06**
	Total unrealised :	**-453.76**

The final expiry date for all open contracts will be 12 September 2024.

Amundi Soluzioni Italia - Obbligazionario Euro 06/2025

	Currency	Amount in EUR
Currency receivable	EUR	5,210,397.86
	GBP	482,175.28
	Total :	**5,692,573.14**
Currency payable	EUR	484,225.64
	GBP	376,331.92
	USD	4,853,880.68
	Total :	**5,714,438.24**
	Total unrealised :	**-21,865.10**

The final expiry date for all open contracts will be 12 September 2024.

Amundi Soluzioni Italia - Obbligazionario Euro 08/2025

	Currency	Amount in EUR
Currency receivable	EUR	28,154,180.27
	GBP	2,846,010.18
	USD	10,377,262.14
	Total :	**41,377,452.59**
Currency payable	EUR	13,187,183.16
	GBP	4,450,372.58

	USD	25,305,544.87
	Total :	**42,943,100.61**
	Total unrealised :	**-1,565,648.02**

The maximal final expiry date for the open contracts will be 29 April 2025.

Amundi Soluzioni Italia - Obbligazionario Euro 11/2025

	Currency	**Amount in EUR**
Currency receivable	EUR	9,948,283.19
	USD	409,139.37
	Total :	**10,357,422.56**
Currency payable	EUR	408,726.08
	GBP	623,299.75
	USD	9,363,712.34
	Total :	**10,395,738.17**
	Total unrealised :	**-38,315.61**

The final expiry date for all open contracts will be 12 September 2024.

Amundi Soluzioni Italia - Obbligazionario Euro 12/2025

	Currency	**Amount in EUR**
Currency receivable	EUR	4,693,362.36
	Total :	**4,693,362.36**
Currency payable	USD	4,714,401.35
	Total :	**4,714,401.35**
	Total unrealised :	**-21,038.99**

The final expiry date for all open contracts will be 12 September 2024.

Amundi Soluzioni Italia - Obbligazionario Euro 02/2026

	Currency	**Amount in EUR**
Currency receivable	EUR	6,010,834.22
	Total :	**6,010,834.22**
Currency payable	GBP	141,124.47
	USD	5,895,326.34
	Total :	**6,036,450.81**
	Total unrealised :	**-25,616.59**

The final expiry date for all open contracts will be 12 September 2024.

Amundi Soluzioni Italia - Obbligazionario Euro 07/2027

	Currency	**Amount in EUR**
Currency receivable	EUR	13,651,368.71
	Total :	**13,651,368.71**
Currency payable	GBP	4,280,775.64
	USD	9,400,906.83
	Total :	**13,681,682.47**
	Total unrealised :	**-30,313.76**

The final expiry date for all open contracts will be 12 September 2024.

Amundi Soluzioni Italia - Obbligazionario Euro 09/2027

	Currency	**Amount in EUR**
Currency receivable	EUR	81,420,865.73
	GBP	1,081,954.28
	USD	148,777.95
	Total :	**82,651,597.96**
Currency payable	EUR	1,233,418.26
	GBP	33,811,071.36
	USD	46,376,397.84
	Total :	**81,420,887.46**
	Total unrealised :	**1,230,710.50**

The maximal final expiry date for the open contracts will be 30 April 2027.

Amundi Soluzioni Italia - Obbligazionario Euro 10/2027

	Currency	Amount in EUR
Currency receivable	EUR	138,354,164.50
	USD	6,388,153.31
	Total :	**144,742,317.81**
Currency payable	EUR	6,375,391.16
	USD	133,315,648.42
	Total :	**139,691,039.58**
	Total unrealised :	**5,051,278.23**

The maximal final expiry date for the open contracts will be 30 June 2027.

Amundi Soluzioni Italia - Obbligazionario Euro 12/2027

	Currency	Amount in EUR
Currency receivable	EUR	140,070,190.92
	GBP	729,143.10
	Total :	**140,799,334.02**
Currency payable	EUR	732,779.97
	GBP	37,492,878.20
	USD	103,835,228.22
	Total :	**142,060,886.39**
	Total unrealised :	**-1,261,552.37**

The maximal final expiry date for the open contracts will be 06 August 2027.

Amundi Soluzioni Italia - Obbligazionario Euro 01/2028

	Currency	Amount in EUR
Currency receivable	EUR	190,614,453.59
	USD	2,817,482.46
	Total :	**193,431,936.05**
Currency payable	EUR	2,813,965.29
	GBP	23,209,419.33
	USD	170,495,376.45
	Total :	**196,518,761.07**
	Total unrealised :	**-3,086,825.02**

The maximal final expiry date for the open contracts will be 29 October 2027.

Amundi Soluzioni Italia - Obbligazionario Euro 02/2028

	Currency	Amount in EUR
Currency receivable	EUR	42,891,460.30
	USD	957,758.06
	Total :	**43,849,218.36**
Currency payable	EUR	956,790.59
	GBP	14,806,309.16
	USD	28,165,526.00
	Total :	**43,928,625.75**
	Total unrealised :	**-79,407.39**

The final expiry date for all open contracts will be 12 September 2024.

Amundi Soluzioni Italia - Obbligazionario Euro 03/2028

	Currency	Amount in EUR
Currency receivable	EUR	71,928,794.33
	USD	344,049.01
	Total :	**72,272,843.34**
Currency payable	EUR	343,701.48
	GBP	7,620,721.47
	USD	64,526,107.24
	Total :	**72,490,530.19**
	Total unrealised :	**-217,686.85**

The maximal final expiry date for the open contracts will be 30 September 2027.

Amundi Soluzioni Italia - Obbligazionario Euro 04/2028

	Currency	Amount in EUR
Currency receivable	EUR	133,127,906.05
	USD	1,255,313.97
	Total :	**134,383,220.02**
Currency payable	EUR	1,254,045.92
	GBP	26,329,989.93
	USD	109,096,384.63
	Total :	**136,680,420.48**
	Total unrealised :	**-2,297,200.46**

The maximal final expiry date for the open contracts will be 30 December 2027.

Amundi Soluzioni Italia - Obbligazionario Euro 05/2028

	Currency	Amount in EUR
Currency receivable	EUR	145,950,202.96
	Total :	**145,950,202.96**
Currency payable	GBP	17,076,061.08
	USD	128,433,932.98
	Total :	**145,509,994.06**
	Total unrealised :	**440,208.90**

The maximal final expiry date for the open contracts will be 30 December 2027.

Amundi Soluzioni Italia - Obbligazionario Euro 06/2028

	Currency	Amount in EUR
Currency receivable	EUR	68,520,674.53
	Total :	**68,520,674.53**
Currency payable	GBP	10,325,607.18
	USD	58,401,411.77
	Total :	**68,727,018.95**
	Total unrealised :	**-206,344.42**

The final expiry date for all open contracts will be 12 September 2024.

Amundi Soluzioni Italia - Obbligazionario Euro 07/2028

	Currency	Amount in EUR
Currency receivable	EUR	47,767,708.81
	USD	697,396.66
	Total :	**48,465,105.47**
Currency payable	EUR	695,317.41
	USD	47,990,188.07
	Total :	**48,685,505.48**
	Total unrealised :	**-220,400.01**

The final expiry date for all open contracts will be 12 September 2024.

Amundi Soluzioni Italia - Obbligazionario Euro 09/2028

	Currency	Amount in EUR
Currency receivable	EUR	102,691,863.58
	USD	288,257.28
	Total :	**102,980,120.86**
Currency payable	EUR	286,912.87
	GBP	18,005,130.52
	USD	84,295,809.47
	Total :	**102,587,852.86**
	Total unrealised :	**392,268.00**

The maximal final expiry date for the open contracts will be 31 August 2028.

Amundi Soluzioni Italia - Obbligazionario Euro 10/2028

	Currency	Amount in EUR
Currency receivable	EUR	267,225,406.90
	GBP	141,124.47
	USD	241,764.17
	Total :	**267,608,295.54**
Currency payable	EUR	382,293.50
	GBP	74,675,091.92
	USD	200,036,690.67
	Total :	**275,094,076.09**
	Total unrealised :	**-7,485,780.55**

The maximal final expiry date for the open contracts will be 31 July 2028.

Amundi Soluzioni Italia - Obbligazionario Euro 11/2028

	Currency	Amount in EUR
Currency receivable	EUR	258,297,731.22
	USD	818,278.73
	Total :	**259,116,009.95**
Currency payable	EUR	814,861.30
	GBP	55,325,324.99
	USD	208,550,714.80
	Total :	**264,690,901.09**
	Total unrealised :	**-5,574,891.14**

The maximal final expiry date for the open contracts will be 05 September 2028.

Amundi Soluzioni Italia - Obbligazionario Euro 12/2028

	Currency	Amount in EUR
Currency receivable	EUR	80,305,468.22
	Total :	**80,305,468.22**
Currency payable	GBP	10,819,542.83
	USD	71,391,327.96
	Total :	**82,210,870.79**
	Total unrealised :	**-1,905,402.57**

The maximal final expiry date for the open contracts will be 05 September 2028.

Amundi Soluzioni Italia - Obbligazionario Euro 01/2029

	Currency	Amount in EUR
Currency receivable	EUR	281,667,632.23
	GBP	294,009.32
	USD	539,320.08
	Total :	**282,500,961.63**
Currency payable	EUR	833,718.88
	GBP	110,939,754.23
	USD	173,733,343.91
	Total :	**285,506,817.02**
	Total unrealised :	**-3,005,855.39**

The maximal final expiry date for the open contracts will be 05 September 2028.

Amundi Soluzioni Italia - Obbligazionario Euro 02/2029

	Currency	Amount in EUR
Currency receivable	EUR	261,181,681.01
	GBP	388,092.29
	USD	502,125.59
	Total :	**262,071,898.89**
Currency payable	EUR	891,363.65
	GBP	114,372,371.81

	USD	150,425,829.92
	Total :	**265,689,565.38**
	Total unrealised :	**-3,617,666.49**

The maximal final expiry date for the open contracts will be 25 August 2028.

Amundi Soluzioni Italia - Obbligazionario Euro 03/2029

	Currency	**Amount in EUR**
Currency receivable	EUR	250,537,575.11
	Total :	**250,537,575.11**
Currency payable	GBP	78,455,697.62
	USD	172,366,983.24
	Total :	**250,822,680.86**
	Total unrealised :	**-285,105.75**

The final expiry date for all open contracts will be 30 August 2024.

Amundi Soluzioni Italia - Obbligazionario Euro 04/2029

	Currency	**Amount in EUR**
Currency receivable	EUR	113,707,938.39
	Total :	**113,707,938.39**
Currency payable	GBP	30,593,054.51
	USD	82,995,777.42
	Total :	**113,588,831.93**
	Total unrealised :	**119,106.46**

The final expiry date for all open contracts will be 30 August 2024.

Amundi Soluzioni Italia - Obbligazionario Euro 05/2029

	Currency	**Amount in EUR**
Currency receivable	EUR	101,490,798.13
	Total :	**101,490,798.13**
Currency payable	GBP	36,711,665.41
	USD	64,665,992.50
	Total :	**101,377,657.91**
	Total unrealised :	**113,140.22**

The final expiry date for all open contracts will be 30 August 2024.

Amundi Soluzioni Italia - Obbligazionario Euro 5 anni 11/2024

	Currency	**Amount in EUR**
Currency receivable	EUR	9,752,492.44
	GBP	1,211,318.38
	USD	5,774,444.25
	Total :	**16,738,255.07**
Currency payable	EUR	6,963,399.47
	GBP	1,105,475.03
	USD	9,065,844.30
	Total :	**17,134,718.80**
	Total unrealised :	**-396,463.73**

The maximal final expiry date for the open contracts will be 12 September 2024.

Amundi Soluzioni Italia - Obbligazionario Alto Rendimento 10/2025

	Currency	**Amount in EUR**
Currency receivable	EUR	110,478,252.73
	USD	50,165,819.69
	Total :	**160,644,072.42**
Currency payable	EUR	46,650,486.11
	GBP	3,632,718.05

	USD	112,216,514.17
	Total :	**162,499,718.33**
	Total unrealised :	**-1,855,645.91**

The maximal final expiry date for the open contracts will be 27 September 2024.

Amundi Soluzioni Italia - Obbligazionario Alto Rendimento 11/2025

	Currency	Amount in EUR
Currency receivable	EUR	54,615,140.24
	USD	29,267,588.15
	Total :	**83,882,728.39**
Currency payable	EUR	25,756,388.67
	GBP	3,420,416.35
	USD	55,426,205.46
	Total :	**84,603,010.48**
	Total unrealised :	**-720,282.09**

The maximal final expiry date for the open contracts will be 27 September 2024.

Amundi Soluzioni Italia - Obbligazionario Alto Rendimento Diversificato 01/2026

	Currency	Amount in EUR
Currency receivable	EUR	52,354,779.06
	USD	29,478,860.44
	Total :	**81,833,639.50**
Currency payable	EUR	28,804,003.97
	GBP	766,645.04
	USD	53,161,163.21
	Total :	**82,731,812.22**
	Total unrealised :	**-898,172.72**

The maximal final expiry date for the open contracts will be 27 September 2024.

Amundi Soluzioni Italia - Obbligazionario Alto Rendimento Diversificato 02/2026

	Currency	Amount in EUR
Currency receivable	EUR	5,840,000.00
	USD	27,229,814.85
	Total :	**33,069,814.85**
Currency payable	EUR	24,120,000.00
	GBP	2,995,812.94
	USD	5,880,824.91
	Total :	**32,996,637.85**
	Total unrealised :	**73,177.00**

The maximal final expiry date for the open contracts will be 27 September 2024.

Amundi Soluzioni Italia - Obbligazionario Alto Rendimento Diversificato 03/2026

	Currency	Amount in EUR
Currency receivable	EUR	4,265,808.85
	USD	6,112,890.95
	Total :	**10,378,699.80**
Currency payable	EUR	5,520,000.00
	GBP	549,625.52
	USD	4,261,510.13
	Total :	**10,331,135.65**
	Total unrealised :	**47,564.15**

The maximal final expiry date for the open contracts will be 27 September 2024.

Amundi Soluzioni Italia - Obbligazionario Rendimento Plus 01/2025

	Currency	Amount in EUR
Currency receivable	AUD	1,559,363.34
	EUR	27,052,086.68
	HKD	458,814.71
	JPY	551,987.11

	USD		18,894,864.52
		Total :	**48,517,116.36**
Currency payable	AUD		1,509,559.82
	EUR		21,175,818.46
	HKD		1,919,627.56
	JPY		1,839,572.98
	USD		21,630,515.02
		Total :	**48,075,093.84**
		Total unrealised :	**442,022.52**

The final expiry date for all open contracts will be 28 January 2025.

Amundi Soluzioni Italia - Obbligazionario Ripresa Globale 07/2026

	Currency		Amount in EUR
Currency receivable	EUR		120,000.00
	USD		74,706.24
		Total :	**194,706.24**
Currency payable	EUR		75,000.00
	USD		121,540.09
		Total :	**196,540.09**
		Total unrealised :	**-1,833.85**

The maximal final expiry date for the open contracts will be 28 August 2024.

Amundi Soluzioni Italia - Obbligazionario Ripresa Globale 09/2026

	Currency		Amount in EUR
Currency receivable	EUR		90,279,365.15
	USD		41,329,014.46
		Total :	**131,608,379.61**
Currency payable	EUR		41,150,772.12
	USD		91,555,792.33
		Total :	**132,706,564.45**
		Total unrealised :	**-1,098,184.84**

The maximal final expiry date for the open contracts will be 27 September 2024.

Amundi Soluzioni Italia - Obbligazionario Globale 09/2027

	Currency		Amount in EUR
Currency receivable	EUR		225,000.00
	USD		753,646.03
		Total :	**978,646.03**
Currency payable	EUR		755,000.00
	USD		227,883.48
		Total :	**982,883.48**
		Total unrealised :	**-4,237.45**

The maximal final expiry date for the open contracts will be 27 September 2024.

Amundi Soluzioni Italia - Progetto Cedola 04/2023

	Currency		Amount in EUR
Currency receivable	EUR		2,365,285.54
		Total :	**2,365,285.54**
Currency payable	USD		2,360,284.85
		Total :	**2,360,284.85**
		Total unrealised :	**5,000.69**

The final expiry date for all open contracts will be 03 July 2024.

Amundi Soluzioni Italia - Progetto Cedola 05/2023

	Currency	Amount in EUR
Currency receivable	EUR	2,468,124.04

		Total :	**2,468,124.04**
Currency payable	USD		2,462,905.93
		Total :	**2,462,905.93**
		Total unrealised :	**5,218.11**

The final expiry date for all open contracts will be 03 July 2024.

Amundi Soluzioni Italia - Progetto Cedola 06/2023

	Currency		**Amount in EUR**
Currency receivable	EUR		1,477,134.84
		Total :	**1,477,134.84**
Currency payable	USD		1,474,011.88
		Total :	**1,474,011.88**
		Total unrealised :	**3,122.96**

The final expiry date for all open contracts will be 03 July 2024.

Amundi Soluzioni Italia - Progetto Cedola 07/2023

	Currency		**Amount in EUR**
Currency receivable	EUR		2,178,306.44
		Total :	**2,178,306.44**
Currency payable	USD		2,173,701.07
		Total :	**2,173,701.07**
		Total unrealised :	**4,605.37**

The final expiry date for all open contracts will be 03 July 2024.

Amundi Soluzioni Italia - Progetto Cedola 09/2023

	Currency		**Amount in EUR**
Currency receivable	BRL		41,963.00
	CZK		11,969.41
	EUR		1,262,581.74
	HKD		5,973.46
	IDR		33,624.74
	ILS		17,335.53
	INR		43,557.96
	JPY		63,851.93
	KRW		50,875.72
	MXN		20,067.98
	PEN		26,792.65
	PHP		22,345.85
	SGD		27,539.30
	TRY		13,255.59
	USD		111,837.51
	ZAR		10,193.72
		Total :	**1,763,766.09**
Currency payable	BRL		25,197.59
	CHF		31,324.15
	CLP		12,850.27
	CZK		23,938.82
	EUR		169,217.31
	GBP		47,131.75
	HKD		11,946.93
	HUF		10,117.27
	IDR		10,826.27
	JPY		5,804.72
	KRW		38,637.16
	MYR		9,889.24
	NOK		8,753.23
	PLN		9,260.85
	THB		15,295.12
	TWD		11,504.45
	USD		1,306,772.73
	ZAR		15,290.59
		Total :	**1,763,758.45**
		Total unrealised :	**7.64**

The maximal final expiry date for the open contracts will be 24 September 2024.

Amundi Soluzioni Italia - Progetto Cedola 10/2023

	Currency		Amount in EUR
Currency receivable	BRL		33,570.39
	CZK		3,989.80
	EUR		1,031,105.07
	IDR		27,925.64
	ILS		14,859.03
	INR		36,856.73
	JPY		46,437.77
	KRW		42,735.60
	MXN		20,067.98
	PEN		21,921.26
	PHP		19,153.59
	SGD		27,539.30
	TRY		10,604.47
	USD		91,242.19
	ZAR		10,193.72
		Total :	**1,438,202.54**
Currency payable	AUD		6,219.12
	BRL		16,798.39
	CAD		6,807.19
	CHF		31,324.15
	CLP		10,873.31
	CZK		11,969.41
	EUR		132,773.87
	GBP		35,348.81
	HKD		11,946.93
	HUF		7,587.95
	IDR		9,686.66
	ILS		2,476.50
	KRW		33,214.39
	MYR		9,889.24
	NZD		5,665.98
	PLN		9,260.84
	SEK		8,811.62
	SGD		6,884.82
	THB		12,745.93
	TWD		8,628.34
	USD		1,044,888.69
	ZAR		15,290.59
		Total :	**1,439,092.73**
		Total unrealised :	**-890.19**

The maximal final expiry date for the open contracts will be 26 September 2024.

Amundi Soluzioni Italia - Progetto Cedola 12/2023

	Currency		Amount in EUR
Currency receivable	BRL		33,570.39
	CLP		1,976.02
	CZK		11,969.41
	EUR		997,998.46
	IDR		25,076.08
	ILS		14,859.03
	INR		33,506.12
	JPY		46,437.77
	KRW		33,238.81
	MXN		15,050.99
	PEN		21,921.26
	PHP		17,557.45
	SGD		20,654.47
	TRY		10,604.47
	USD		79,969.03
	ZAR		10,193.72
		Total :	**1,374,583.48**
Currency payable	AUD		6,219.12
	BRL		16,798.39
	CAD		6,807.19
	CHF		31,324.15
	CLP		10,873.31
	CZK		19,949.02
	DKK		6,707.12
	EUR		129,031.99

	GBP	35,348.81
	HKD	5,973.46
	HUF	7,587.95
	IDR	7,977.25
	ILS	2,476.50
	KRW	23,724.56
	MYR	9,889.24
	NOK	8,753.23
	NZD	5,665.98
	PLN	6,945.63
	THB	12,745.93
	TWD	8,628.34
	USD	1,001,383.59
	ZAR	10,193.72
	Total :	**1,375,004.48**
	Total unrealised :	**-421.00**

The maximal final expiry date for the open contracts will be 26 September 2024.

Amundi Soluzioni Italia - Progetto Cedola 01/2024

	Currency	Amount in EUR
Currency receivable	BRL	92,318.59
	COP	17,375.04
	EUR	2,155,036.98
	IDR	62,120.29
	ILS	29,718.05
	INR	78,180.95
	JPY	98,680.26
	KRW	90,219.60
	MXN	35,118.97
	PEN	48,713.91
	PHP	39,903.31
	SGD	55,078.59
	TRY	34,464.53
	USD	254,498.52
	ZAR	25,484.31
	Total :	**3,116,911.90**
Currency payable	BRL	67,193.58
	CHF	52,206.91
	CLP	21,746.61
	CNY	19,261.88
	CZK	19,949.02
	DKK	6,707.12
	EUR	275,447.27
	GBP	70,697.62
	HKD	11,946.93
	HUF	17,705.22
	IDR	23,361.95
	ILS	4,953.01
	KRW	69,140.17
	MYR	29,667.72
	PLN	18,521.69
	SGD	6,884.82
	THB	22,942.68
	TRY	10,604.47
	TWD	17,256.68
	USD	2,325,769.97
	ZAR	25,484.31
	Total :	**3,117,449.63**
	Total unrealised :	**-537.73**

The maximal final expiry date for the open contracts will be 24 September 2024.

Amundi Soluzioni Italia - Progetto Cedola 04/2024

	Currency	Amount in EUR
Currency receivable	BRL	67,140.79
	CLP	7,904.09
	COP	13,588.17
	CZK	7,979.61
	EUR	1,375,251.95
	HKD	5,973.46
	IDR	53,571.63

	ILS		27,241.55
	INR		70,362.86
	JPY		58,047.21
	KRW		73,261.03
	MXN		30,101.98
	PEN		43,842.52
	PHP		35,114.91
	PLN		41,673.81
	SGD		48,193.77
	TRY		18,557.82
	TWD		2,877.55
	USD		235,262.38
	ZAR		20,387.45
		Total :	**2,236,334.54**
Currency payable	BRL		41,995.99
	CHF		41,765.53
	CLP		17,792.68
	CNY		12,841.26
	CZK		19,949.02
	EUR		256,825.59
	GBP		58,914.69
	HKD		11,946.93
	HUF		12,646.58
	IDR		29,629.79
	ILS		9,906.02
	INR		16,784.05
	KRW		56,938.96
	MYR		19,778.48
	PEN		17,049.88
	PLN		23,152.12
	SEK		8,811.62
	SGD		13,769.65
	TWD		17,256.68
	USD		1,525,260.21
	ZAR		25,484.31
		Total :	**2,238,500.04**
		Total unrealised :	**-2,165.50**

The maximal final expiry date for the open contracts will be 24 September 2024.

Amundi Soluzioni Italia - Progetto Azione Sostenibile

	Currency		**Amount in EUR**
Currency receivable	CAD		111,137.28
	CHF		40,505.90
	EUR		4,943,114.58
	SEK		19,823.97
		Total :	**5,114,581.73**
Currency payable	AUD		99,693.56
	DKK		32,854.17
	EUR		171,642.23
	GBP		112,033.71
	JPY		163,481.71
	USD		4,547,979.71
		Total :	**5,127,685.09**
		Total unrealised :	**-13,103.36**

The final expiry date for all open contracts will be 03 July 2024.

Amundi Soluzioni Italia - Progetto Azione Sostenibile (III)

	Currency		**Amount in EUR**
Currency receivable	AUD		4,361.59
	CAD		113,182.75
	CHF		12,463.35
	EUR		6,373,613.99
	GBP		21,227.44
	JPY		6,962.84
	SEK		5,286.39
	USD		23,322.97
		Total :	**6,560,421.32**
Currency payable	AUD		37,385.08
	CHF		51,930.64
	DKK		36,877.13

	EUR	186,796.81
	GBP	206,377.88
	JPY	266,038.56
	USD	5,788,761.86
	Total :	**6,574,167.96**
	Total unrealised :	**-13,746.64**

The final expiry date for all open contracts will be 03 July 2024.

Amundi Soluzioni Italia - Progetto Azione Medical Innovation

	Currency	Amount in EUR
Currency receivable	EUR	4,699,152.96
	JPY	2,821,535.81
	USD	2,564,805.76
	Total :	**10,085,494.53**
Currency payable	CHF	1,515,398.57
	DKK	1,538,282.48
	EUR	5,442,998.89
	GBP	1,638,837.01
	Total :	**10,135,516.95**
	Total unrealised :	**-50,022.42**

The final expiry date for all open contracts will be 12 September 2024.

Amundi Soluzioni Italia - Progetto Azione Medical Innovation (II)

	Currency	Amount in EUR
Currency receivable	EUR	3,938,051.13
	JPY	2,130,319.40
	USD	2,080,826.01
	Total :	**8,149,196.54**
Currency payable	CHF	1,563,950.80
	DKK	1,106,065.01
	EUR	4,253,444.80
	GBP	1,262,789.57
	Total :	**8,186,250.18**
	Total unrealised :	**-37,053.64**

The final expiry date for all open contracts will be 12 September 2024.

Amundi Soluzioni Italia - Progetto Azione Brand Vincenti

	Currency	Amount in EUR
Currency receivable	USD	3,667,435.85
	Total :	**3,667,435.85**
Currency payable	EUR	3,670,000.00
	Total :	**3,670,000.00**
	Total unrealised :	**-2,564.15**

The final expiry date for all open contracts will be 31 July 2024.

Amundi Soluzioni Italia - Progetto Azione Brand Vincenti (II)

	Currency	Amount in EUR
Currency receivable	USD	8,893,781.76
	Total :	**8,893,781.76**
Currency payable	EUR	8,900,000.00
	Total :	**8,900,000.00**
	Total unrealised :	**-6,218.24**

The final expiry date for all open contracts will be 31 July 2024.

Amundi Soluzioni Italia - Progetto Azione Sociale

	Currency	Amount in EUR
Currency receivable	EUR	1,506,335.79
	HKD	1,406,589.06

		Total :	**2,912,924.85**
Currency payable	HKD		1,511,152.04
	USD		1,406,769.61
		Total :	**2,917,921.65**
		Total unrealised :	**-4,996.80**

The final expiry date for all open contracts will be 12 September 2024.

Amundi Soluzioni Italia - Progetto Azione Sociale (II)

	Currency		**Amount in EUR**
Currency receivable	HKD		1,035,454.04
		Total :	**1,035,454.04**
Currency payable	USD		1,035,586.96
		Total :	**1,035,586.96**
		Total unrealised :	**-132.92**

The final expiry date for all open contracts will be 12 September 2024.

Amundi Soluzioni Italia - Progetto Azione Connectivity Revolution

	Currency		**Amount in EUR**
Currency receivable	EUR		10,580,000.00
	USD		30,756,089.31
		Total :	**41,336,089.31**
Currency payable	EUR		30,740,000.00
	USD		10,712,948.84
		Total :	**41,452,948.84**
		Total unrealised :	**-116,859.53**

The final expiry date for all open contracts will be 30 August 2024.

Amundi Soluzioni Italia - Progetto Azione Connectivity Revolution (II)

	Currency		**Amount in EUR**
Currency receivable	EUR		19,420,000.00
	USD		7,952,944.30
		Total :	**27,372,944.30**
Currency payable	EUR		7,940,000.00
	USD		19,578,490.69
		Total :	**27,518,490.69**
		Total unrealised :	**-145,546.39**

The maximal final expiry date for the open contracts will be 30 September 2024.

Amundi Soluzioni Italia - Progetto Azione Intelligenza Artificiale

	Currency		**Amount in EUR**
Currency receivable	EUR		59,800,000.00
	USD		15,332,572.22
		Total :	**75,132,572.22**
Currency payable	EUR		15,270,000.00
	USD		60,047,622.76
		Total :	**75,317,622.76**
		Total unrealised :	**-185,050.54**

The maximal final expiry date for the open contracts will be 30 September 2024.

Amundi Soluzioni Italia - Progetto Azione Intelligenza Artificiale (II)

	Currency		**Amount in EUR**
Currency receivable	EUR		11,110,000.00
	USD		1,163,257.52
		Total :	**12,273,257.52**
Currency payable	EUR		1,155,000.00

	USD		11,147,015.63
		Total :	**12,302,015.63**
		Total unrealised :	**-28,758.11**

The maximal final expiry date for the open contracts will be 30 September 2024.

Amundi Soluzioni Italia - Progetto Sviluppo Globale

	Currency		Amount in EUR
Currency receivable	USD		7,284,906.64
		Total :	**7,284,906.64**
Currency payable	EUR		7,290,000.00
		Total :	**7,290,000.00**
		Total unrealised :	**-5,093.36**

The final expiry date for all open contracts will be 31 July 2024.

Amundi Soluzioni Italia - Progetto Sviluppo Globale (II)

	Currency		Amount in EUR
Currency receivable	USD		6,185,675.19
		Total :	**6,185,675.19**
Currency payable	EUR		6,190,000.00
		Total :	**6,190,000.00**
		Total unrealised :	**-4,324.81**

The final expiry date for all open contracts will be 31 July 2024.

Amundi Soluzioni Italia - Bilanciato Percorso Attivo

	Currency		Amount in EUR
Currency receivable	CHF		112,838.19
	EUR		59,360,323.09
	GBP		277,385.72
	SEK		39,658.65
	USD		111,507.87
		Total :	**59,901,713.52**
Currency payable	AUD		2,739,524.47
	CHF		742,851.39
	DKK		130,188.85
	EUR		543,077.31
	GBP		4,295,952.52
	SEK		271,882.11
	USD		51,349,373.52
		Total :	**60,072,850.17**
		Total unrealised :	**-171,136.65**

The final expiry date for all open contracts will be 26 September 2024.

Amundi Soluzioni Italia - Bilanciato Percorso Attivo (II)

	Currency		Amount in EUR
Currency receivable	EUR		23,396,509.82
	GBP		119,887.05
	USD		1,066,758.61
		Total :	**24,583,155.48**
Currency payable	AUD		1,001,279.09
	CHF		208,959.60
	EUR		1,189,851.73
	GBP		940,290.56
	SEK		43,183.87
	USD		21,274,772.11
		Total :	**24,658,336.96**
		Total unrealised :	**-75,181.48**

The final expiry date for all open contracts will be 26 September 2024.

Amundi Soluzioni Italia - Bilanciato Percorso Attivo (III)

	Currency	Amount in EUR
Currency receivable	AUD	55,972.12
	CHF	78,359.85
	EUR	56,834,275.12
	GBP	280,911.81
	Total :	**57,249,518.90**
Currency payable	AUD	2,500,088.17
	CHF	1,076,141.96
	EUR	415,805.80
	GBP	2,826,748.51
	SEK	79,757.96
	USD	50,517,710.67
	Total :	**57,416,253.07**
	Total unrealised :	**-166,734.17**

The final expiry date for all open contracts will be 26 September 2024.

10 OPTIONS

As at 30 June 2024, certain Sub-Funds had the following open positions :

UPFRONT PREMIUM OPTIONS CONTRACTS

Please refer to Securities Portfolio

FUTURES-STYLE OPTIONS CONTRACTS

Amundi Soluzioni Italia - Progetto Cedola 09/2023

Contract	Strike	Maturity date	Currency	Number of options
EURO BUND FUTURE /CALL	134.50	23/08/24	EUR	-2
EURO BUND FUTURE /PUT	130.50	23/08/24	EUR	-2
EURO BUND FUTURE /PUT	132.50	23/08/24	EUR	3

As at 30 June 2024, the total net unrealised appreciation on Futures-Style options contracts amounted to EUR 1,400.00.

Amundi Soluzioni Italia - Progetto Cedola 10/2023

Contract	Strike	Maturity date	Currency	Number of options
EURO BUND FUTURE /CALL	134.50	23/08/24	EUR	-1
EURO BUND FUTURE /PUT	130.50	23/08/24	EUR	-1
EURO BUND FUTURE /PUT	132.50	23/08/24	EUR	2

As at 30 June 2024, the total net unrealised appreciation on Futures-Style options contracts amounted to EUR 890.00.

Amundi Soluzioni Italia - Progetto Cedola 12/2023

Contract	Strike	Maturity date	Currency	Number of options
EURO BUND FUTURE /CALL	134.50	23/08/24	EUR	-1
EURO BUND FUTURE /PUT	130.50	23/08/24	EUR	-1
EURO BUND FUTURE /PUT	132.50	23/08/24	EUR	2

As at 30 June 2024, the total net unrealised appreciation on Futures-Style options contracts amounted to EUR 890.00.

Amundi Soluzioni Italia - Progetto Cedola 01/2024

Contract	Strike	Maturity date	Currency	Number of options
EURO BUND FUTURE /CALL	134.50	23/08/24	EUR	-2
EURO BUND FUTURE /PUT	130.50	23/08/24	EUR	-2
EURO BUND FUTURE /PUT	132.50	23/08/24	EUR	4

As at 30 June 2024, the total net unrealised appreciation on Futures-Style options contracts amounted to EUR 1,780.00.

Amundi Soluzioni Italia - Progetto Cedola 04/2024

Contract	Strike	Maturity date	Currency	Number of options
EURO BUND FUTURE /CALL	134.50	23/08/24	EUR	-2
EURO BUND FUTURE /PUT	130.50	23/08/24	EUR	-2
EURO BUND FUTURE /PUT	132.50	23/08/24	EUR	3

As at 30 June 2024, the total net unrealised appreciation on Futures-Style options contracts amounted to EUR 1,400.00.

11 SWAPS

As at 30 June 2024, certain sub-funds had the following positions on swaps :

Amundi Soluzioni Italia - Formula Leader Globali Giugno 2025

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
24-Jun-25	Asset Swap	-	Euribor 3M +1.731%	1.500%	EUR	5,000,000	184,306.39
24-Jun-25	Asset Swap	-	Euribor 3M +1.926%	Euribor 6M +0.95%	EUR	9,980,000	164,785.92
15-Sep-25	Asset Swap	-	Euribor 3M +2.131%	Euribor 6M +0.55%	EUR	9,990,000	70,976.76
15-Nov-25	Asset Swap	-	Euribor 3M +2.006%	2.500%	EUR	6,936,781	137,153.26
24-Jun-25	Exotic Inflation Swap	-	Euribor 3M +1.693%	1M CPTFEMU Index	EUR	857,092	-180,936.47
24-Jun-25	Exotic Performance Swap	Stx GLB Esg Eur Sel50 PX	-	Euribor 3M +0.863%	EUR	150,000	-6,775.50
24-Jun-25	Exotic Performance Swap	Stx GLB Esg Eur Sel50 PX	-	Euribor 3M +0.863%	EUR	32,377,500	-1,563,833.25
						Total:	**-1,194,322.89**

Amundi Soluzioni Italia - Formula Leader Globali Luglio 2025

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
29-Jul-25	Asset Swap	-	Euribor 3M +1.91%	Euribor 6M +0.95%	EUR	12,020,000	251,555.55
15-Sep-25	Asset Swap	-	Euribor 3M +2.092%	Euribor 6M +0.55%	EUR	12,000,000	137,607.52
29-Jul-25	Asset Swap	-	Euribor 3M +1.739%	1.500%	EUR	11,500,000	475,532.04
29-Jul-25	Asset Swap	-	Euribor 3M +1.742%	1.450%	EUR	5,500,000	233,621.77
29-Jul-25	Exotic Performance Swap	Stx GLB Esg Eur Sel50 PX	-	Euribor 3M +0.908%	EUR	38,257,500	-1,943,481.00
29-Jul-25	Exotic Performance Swap	Stx GLB Esg Eur Sel50 PX	-	Euribor 3M +0.908%	EUR	150,000	-7,483.50
						Total:	**-852,647.62**

Amundi Soluzioni Italia - Formula Leader Globali Agosto 2025

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
26-Aug-25	Asset Swap	-	Euribor 3M +1.764%	Euribor 6M +0.95%	EUR	12,240,000	279,667.66
15-Sep-25	Asset Swap	-	Euribor 3M +1.913%	Euribor 6M +0.55%	EUR	12,170,000	159,518.58
26-Aug-25	Asset Swap	-	Euribor 3M +1.75%	Euribor 6M +1.85%	EUR	3,700,000	104,600.15
15-Nov-25	Asset Swap	-	Euribor 3M +2.146%	2.500%	EUR	12,128,356	375,394.82
26-Aug-25	Exotic Performance Swap	Stx GLB Esg Eur Sel50 PX	-	Euribor 3M +0.906%	EUR	39,560,000	-2,183,712.00
26-Aug-25	Exotic Performance Swap	Stx GLB Esg Eur Sel50 PX	-	Euribor 3M +0.906%	EUR	150,000	-8,175.00
						Total:	**-1,272,705.79**

Amundi Soluzioni Italia - Formula Leader Globali Settembre 2025

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
01-Mar-26	Asset Swap	-	Euribor 3M +1.846%	4.500%	EUR	11,687,316	17,418.54
30-Sep-25	Asset Swap	-	Euribor 3M +1.706%	Euribor 6M +0.95%	EUR	11,950,000	316,047.48
30-Sep-25	Asset Swap	-	Euribor 3M +1.913%	Euribor 6M +0.55%	EUR	11,890,000	209,233.33

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
30-Sep-25	Asset Swap	-	Euribor 3M +1.675%	Euribor 6M +1.85%	EUR	3,000,000	94,877.90
30-Sep-25	Exotic Performance Swap	Stx GLB Esg Eur Sel50 PX	-	Euribor 3M +0.899%	EUR	110,000	-6,216.10
30-Sep-25	Exotic Performance Swap	Stx GLB Esg Eur Sel50 PX	-	Euribor 3M +0.899%	EUR	37,260,000	-2,175,984.00
						Total:	**-1,544,622.85**

Amundi Soluzioni Italia - Formula Selezione Europa 6 Dicembre 2024

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
10-Dec-24	Asset Swap	-	Euribor 3M +1.51%	1.450%	EUR	7,820,000	132,311.31
10-Dec-24	Asset Swap	-	Euribor 3M +1.683%	Euribor 6M +1.10%	EUR	24,570,000	230,139.39
15-Jan-25	Asset Swap	-	Euribor 3M +1.98%	Euribor 6M +1.85%	EUR	23,920,000	-114,096.65
10-Dec-24	Exotic Inflation Swap	-	Euribor 3M +1.804%	1M CPTFEMU Index	EUR	19,629,810	-4,695,669.16
10-Dec-24	Exotic Performance Swap	Stoxx Europe Select 50	-	Euribor 3M +0.904%	EUR	71,097,500	-561,670.25
10-Dec-24	Exotic Performance Swap	Stoxx Europe Select 50	-	Euribor 3M +0.904%	EUR	150,000	-1,185.00
						Total:	**-5,010,170.36**

Amundi Soluzioni Italia - Formula Selezione Europa 13 Dicembre 2024

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
17-Dec-24	Asset Swap	-	Euribor 3M +1.605%	1.450%	EUR	4,355,000	78,539.23
17-Dec-24	Asset Swap	-	Euribor 3M +1.742%	Euribor 6M +1.10%	EUR	9,875,000	104,637.34
15-Jan-25	Asset Swap	-	Euribor 3M +1.998%	Euribor 6M +1.85%	EUR	9,700,000	-35,642.87
17-Dec-24	Exotic Inflation Swap	-	Euribor 3M +1.869%	1M CPTFEMU Index	EUR	7,940,350	-1,887,559.99
17-Dec-24	Exotic Performance Swap	Stoxx Europe Select 50	-	Euribor 3M +0.903%	EUR	30,820,000	-265,298.56
17-Dec-24	Exotic Performance Swap	Stoxx Europe Select 50	-	Euribor 3M +0.903%	EUR	150,000	-1,320.00
						Total:	**-2,006,644.85**

Amundi Soluzioni Italia - Formula Selezione Globale 20 Dicembre 2024

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
24-Dec-24	Asset Swap	-	Euribor 3M +1.525%	Euribor 6M +1.10%	EUR	8,500,000	89,295.57
15-Jan-25	Asset Swap	-	Euribor 3M +1.546%	Euribor 6M +1.85%	EUR	3,704,927	-15,944.05
15-Apr-25	Asset Swap	-	Euribor 3M +1.793%	Euribor 6M +0.95%	EUR	9,300,000	-85,498.98
24-Dec-24	Exotic Inflation Swap	-	Euribor 3M +1.58%	1M CPTFEMU Index	EUR	7,492,194	-1,778,727.06
24-Dec-24	Exotic Performance Swap	Stx GLB Esg Eur Sel50 PX	-	Euribor 3M +1.006%	EUR	28,407,500	-428,953.25
24-Dec-24	Exotic Performance Swap	Stx GLB Esg Eur Sel50 PX	-	Euribor 3M +1.006%	EUR	150,000	-2,209.35
						Total:	**-2,222,037.12**

Amundi Soluzioni Italia - Formula Globale Dividendo Ottobre 2025

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
14-Oct-25	Asset Swap	-	Euribor 3M +1.53%	Euribor 6M +0.95%	EUR	9,000,000	233,881.68
14-Oct-25	Asset Swap	-	Euribor 3M +1.51%	Euribor 6M +1.85%	EUR	9,053,473	286,344.50
14-Oct-25	Asset Swap	-	Euribor 3M +1.544%	Euribor 6M +0.55%	EUR	9,050,000	133,463.31
14-Oct-25	Exotic Performance Swap	Stoxg SDRC	-	Euribor 3M +0.85%	EUR	26,177,500	-717,263.50
14-Oct-25	Exotic Performance Swap	Stoxg SDRC	-	Euribor 3M +0.85%	EUR	150,000	-3,625.95
						Total:	**-67,199.96**

Amundi Soluzioni Italia - Formula Selezione Euro 05/2026

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
02-Jun-26	Asset Swap	-	Euribor 3M +0.674%	2.500%	EUR	2,408,906	108,205.44
02-Jun-26	Asset Swap	-	Euribor 3M +0.732%	Euribor 6M +0.55%	EUR	6,602,000	166,880.22
02-Jun-26	Asset Swap	-	Euribor 3M +0.794%	1.600%	EUR	6,936,274	328,751.64
15-Sep-26	Exotic Inflation Swap	-	Euribor 3M +1.095%	1M CPTFEMU Index	EUR	4,923,414	-1,685,695.31
02-Jun-26	Exotic Performance Swap	Euro Stoxx Select Dividend 30	-	Euribor 3M +0.214%	EUR	22,165,000	-1,928,510.16
						Total:	**-3,010,368.17**

Amundi Soluzioni Italia - Formula Selezione Euro 12/2028

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
15-Apr-29	Asset Swap	-	Euribor 3M +1.243%	Euribor 6M +0.65%	EUR	41,867,000	577,887.27
19-Dec-28	Asset Swap	-	Euribor 3M +0.786%	2.800%	EUR	42,927,314	1,626,260.90
19-Dec-28	Asset Swap	-	Euribor 3M +0.638%	4.750%	EUR	680,076	-14,092.72
19-Dec-28	Exotic Inflation Swap	-	Euribor 3M +0.90%	1M CPTFEMU Index	EUR	33,679,850	-5,970,083.91
19-Dec-28	Exotic Performance Swap	Euro Stoxx Select Dividend 30	-	Euribor 3M -0.186%	EUR	116,028,000	-1,812,357.36
19-Dec-28	Exotic Performance Swap	Euro Stoxx Select Dividend 30	-	Euribor 3M -0.186%	EUR	11,095,000	-205,257.50
						Total:	**-5,797,643.32**

Amundi Soluzioni Italia - Formula Selezione Euro 02/2029

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
23-Feb-29	Asset Swap	-	Euribor 3M +0.80%	0.450%	EUR	45,600,000	6,335,610.89
23-Feb-29	Asset Swap	-	Euribor 3M +0.69%	2.800%	EUR	7,900,000	299,745.61
15-Apr-29	Asset Swap	-	Euribor 3M +1.14%	Euribor 6M +0.65%	EUR	50,000,000	769,823.53
23-Feb-29	Exotic Inflation Swap	-	Euribor 3M +0.765%	1M CPTFEMU Index	EUR	40,326,296	-7,518,139.07
27-Feb-29	Exotic Performance Swap	Euro Stoxx Select Dividend 30	-	Euribor 3M -0.265%	EUR	130,437,500	1,356,550.00

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
27-Feb-29	Exotic Performance Swap	Euro Stoxx Select Dividend 30	-	Euribor 3M -0.265%	EUR	9,910,000	66,456.46
27-Feb-29	Exotic Performance Swap	Euro Stoxx Select Dividend 30	-	Euribor 3M -0.265%	EUR	150,000	1,350.00
						Total:	**1,311,397.42**

Amundi Soluzioni Italia - Formula Selezione Euro 04/2029

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
27-Apr-29	Asset Swap	-	Euribor 3M +0.577%	0.450%	EUR	51,300,000	6,866,762.50
27-Apr-29	Asset Swap	-	Euribor 3M +0.96%	Euribor 6M +0.65%	EUR	50,211,000	640,178.05
27-Apr-29	Asset Swap	-	Euribor 3M +0.959%	2.800%	EUR	51,200,000	2,148,338.05
02-May-29	Exotic Performance Swap	Euro Stoxx Select Dividend 30	-	Euribor 3M -0.416%	EUR	142,284,500	1,963,526.10
02-May-29	Exotic Performance Swap	Euro Stoxx Select Dividend 30	-	Euribor 3M -0.416%	EUR	150,000	2,812.50
						Total:	**11,621,617.20**

Amundi Soluzioni Italia - Obbligazionario Euro 04/2025

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Mar-25	Credit Default Swap Seller	Intesa Sanpaolo Spa	1.000%	-	EUR	1,870,000	7,848.99
20-Mar-25	Credit Default Swap Seller	Klepierre	1.000%	-	EUR	1,200,000	7,246.72
20-Mar-25	Credit Default Swap Seller	Renault	1.000%	-	EUR	1,150,000	5,813.63
20-Mar-25	Credit Default Swap Seller	Republic of Italy	1.000%	-	USD	29,530,000	165,477.77
20-Mar-25	Credit Default Swap Seller	Telecomitalia	1.000%	-	EUR	1,500,000	-338.43
20-Mar-25	Credit Default Swap Seller	Unicredit	1.000%	-	EUR	2,870,000	11,846.60
						Total:	**197,895.28**

Amundi Soluzioni Italia - Obbligazionario Euro 05/2025

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Mar-25	Credit Default Swap Seller	BBV Intl Finance Cayman	1.000%	-	EUR	500,000	2,086.32
20-Mar-25	Credit Default Swap Seller	Generali Finance	1.000%	-	EUR	490,000	2,110.84
20-Mar-25	Credit Default Swap Seller	Intesa Sanpaolo Spa	1.000%	-	EUR	490,000	2,056.69
20-Mar-25	Credit Default Swap Seller	Republic of Italy	1.000%	-	USD	6,920,000	38,777.72
20-Mar-25	Credit Default Swap Seller	Republic of Italy	1.000%	-	USD	500,000	2,801.86
20-Mar-25	Credit Default Swap Seller	Telecomitalia	1.000%	-	EUR	240,000	-54.15
20-Mar-25	Credit Default Swap Seller	Unicredit	1.000%	-	EUR	490,000	2,022.59
						Total:	**49,801.87**

Amundi Soluzioni Italia - Obbligazionario Euro 06/2025

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Jun-25	Credit Default Swap Seller	ArcelorMittal S.A	5.000%	-	EUR	1,300,000	58,825.18
20-Jun-25	Credit Default Swap Seller	Intesa Sanpaolo Spa	1.000%	-	EUR	1,600,000	8,474.10
20-Jun-25	Credit Default Swap Seller	Republic of Italy	1.000%	-	USD	22,000,000	161,706.60
20-Jun-25	Credit Default Swap Seller	Stellantis NV	5.000%	-	EUR	1,600,000	73,399.39
20-Jun-25	Credit Default Swap Seller	Telecomitalia	1.000%	-	EUR	1,000,000	-771.89
20-Jun-25	Credit Default Swap Seller	Unicredit	1.000%	-	EUR	1,600,000	8,383.99
						Total:	**310,017.37**

Amundi Soluzioni Italia - Obbligazionario Euro 08/2025

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Jun-25	Credit Default Swap Seller	Banco Santander SA	1.000%	-	EUR	1,900,000	11,086.34
20-Jun-25	Credit Default Swap Seller	Intesa Sanpaolo Spa	1.000%	-	EUR	900,000	4,766.68
20-Jun-25	Credit Default Swap Seller	iTraxx Europe Series 33 Index	1.000%	-	EUR	23,000,000	160,322.18
20-Jun-25	Credit Default Swap Seller	Renault	1.000%	-	EUR	1,400,000	9,235.61
20-Jun-25	Credit Default Swap Seller	Republic of Italy	1.000%	-	USD	10,800,000	79,383.24
20-Jun-25	Credit Default Swap Seller	Telecomitalia	1.000%	-	EUR	1,650,000	-1,273.62
20-Jun-25	Credit Default Swap Seller	Unicredit	1.000%	-	EUR	1,400,000	7,335.99
						Total:	**270,856.42**

Amundi Soluzioni Italia - Obbligazionario Euro 11/2025

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Sep-25	Credit Default Swap Seller	Airbus	1.000%	-	EUR	1,500,000	14,127.54
20-Sep-25	Credit Default Swap Seller	BBV Intl Finance Cayman	1.000%	-	EUR	1,500,000	8,161.62
20-Sep-25	Credit Default Swap Seller	Intesa Sanpaolo Spa	1.000%	-	EUR	1,500,000	7,805.70
20-Sep-25	Credit Default Swap Seller	Renault	1.000%	-	EUR	1,000,000	7,654.78
20-Sep-25	Credit Default Swap Seller	Republic of Italy	1.000%	-	USD	29,000,000	248,960.19
20-Sep-25	Credit Default Swap Seller	Stellantis NV	5.000%	-	EUR	1,500,000	85,221.41
20-Sep-25	Credit Default Swap Seller	Telecomitalia	1.000%	-	EUR	1,400,000	-2,682.03
20-Sep-25	Credit Default Swap Seller	Unicredit	1.000%	-	EUR	1,500,000	7,745.44
						Total:	**376,994.65**

Amundi Soluzioni Italia - Obbligazionario Euro 12/2025

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Dec-25	Credit Default Swap Seller	BBV Intl Finance Cayman	1.000%	-	EUR	770,000	4,340.31
20-Dec-25	Credit Default Swap Seller	Intesa Sanpaolo Spa	1.000%	-	EUR	580,000	2,989.66
20-Dec-25	Credit Default Swap Seller	iTraxx Europe Series 34 Index	1.000%	-	EUR	7,700,000	64,474.62
20-Dec-25	Credit Default Swap Seller	iTraxx Europe Series 34 Index	1.000%	-	EUR	3,500,000	38,179.15
20-Dec-25	Credit Default Swap Seller	Klepierre	1.000%	-	EUR	780,000	8,540.64
20-Dec-25	Credit Default Swap Seller	Republic of Italy	1.000%	-	USD	4,500,000	44,133.32
20-Dec-25	Credit Default Swap Seller	Stellantis NV	5.000%	-	EUR	190,000	12,836.79
20-Dec-25	Credit Default Swap Seller	Telecomitalia	1.000%	-	EUR	480,000	-1,422.57
20-Dec-25	Credit Default Swap Seller	Unibail	1.000%	-	EUR	400,000	3,464.47
						Total:	**177,536.39**

Amundi Soluzioni Italia - Obbligazionario Euro 02/2026

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Dec-25	Credit Default Swap Seller	Intesa Sanpaolo Spa	1.000%	-	EUR	500,000	2,577.29
20-Dec-25	Credit Default Swap Seller	iTraxx Europe Series 34 Index	1.000%	-	EUR	5,000,000	46,892.94
20-Dec-25	Credit Default Swap Seller	Renault	1.000%	-	EUR	910,000	7,931.79
20-Dec-25	Credit Default Swap Seller	Republic of Italy	1.000%	-	USD	18,600,000	182,417.70
20-Dec-25	Credit Default Swap Seller	Telecomitalia	1.000%	-	EUR	460,000	-1,363.30
20-Dec-25	Credit Default Swap Seller	Unibail	1.000%	-	EUR	1,000,000	8,661.18
20-Dec-25	Credit Default Swap Seller	Unicredit	1.000%	-	EUR	1,140,000	5,848.09
20-Dec-25	Credit Default Swap Seller	Valeo SA	1.000%	-	EUR	1,000,000	4,895.57
						Total:	**257,861.26**

Amundi Soluzioni Italia - Obbligazionario Euro 07/2027

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Jun-27	Credit Default Swap Seller	ArcelorMittal S.A	5.000%	-	EUR	8,000,000	965,538.73
20-Jun-27	Credit Default Swap Seller	Generali Finance	1.000%	-	EUR	10,700,000	71,425.65
20-Jun-27	Credit Default Swap Seller	Intesa Sanpaolo Spa	1.000%	-	EUR	5,400,000	1,994.17
21-Jun-27	Credit Default Swap Seller	iTraxx Europe Series 37 Index	1.000%	-	EUR	134,000,000	3,213,408.36
20-Jun-27	Credit Default Swap Seller	Stellantis NV	5.000%	-	EUR	10,700,000	1,332,257.58
20-Jun-27	Credit Default Swap Seller	Telecomitalia	1.000%	-	EUR	2,700,000	-38,325.69
20-Jun-27	Credit Default Swap Seller	Unicredit	1.000%	-	EUR	10,700,000	-1,411.69
20-Jun-27	Credit Default Swap Seller	Valeo SA	1.000%	-	EUR	10,700,000	-8,783.91
20-Jun-27	Credit Default Swap Seller	Volkswagen	1.000%	-	EUR	5,400,000	78,792.24
						Total:	**5,614,895.44**

Amundi Soluzioni Italia - Obbligazionario Euro 09/2027

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Jun-27	Credit Default Swap Seller	iTraxx Europe Crossover Series 37 Index	5.000%	-	EUR	44,399,700	3,280,577.07
21-Jun-27	Credit Default Swap Seller	iTraxx Europe Series 37 Index	1.000%	-	EUR	300,000,000	9,957,154.43
						Total:	**13,237,731.50**

Amundi Soluzioni Italia - Obbligazionario Euro 10/2027

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Jun-27	Credit Default Swap Seller	iTraxx Europe Crossover Series 37 Index	5.000%	-	EUR	73,407,504	5,423,887.41
20-Jun-27	Credit Default Swap Seller	iTraxx Europe Series 37 Index	1.000%	-	EUR	236,000,000	4,064,542.09
						Total:	**9,488,429.50**

Amundi Soluzioni Italia - Obbligazionario Euro 12/2027

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Dec-27	Credit Default Swap Seller	iTraxx Europe Crossover Series 38 Index	5.000%	-	EUR	98,666,000	7,693,194.58
						Total:	**7,693,194.58**

Amundi Soluzioni Italia - Obbligazionario Euro 01/2028

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Dec-27	Credit Default Swap Seller	iTraxx Europe Crossover Series 38 Index	5.000%	-	EUR	197,332,000	15,386,389.16
						Total:	**15,386,389.16**

Amundi Soluzioni Italia - Obbligazionario Euro 02/2028

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Dec-27	Credit Default Swap Seller	iTraxx Europe Crossover Series 38 Index	5.000%	-	EUR	221,998,500	17,309,687.81
						Total:	**17,309,687.81**

Amundi Soluzioni Italia - Obbligazionario Euro 03/2028

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Dec-27	Credit Default Swap Seller	iTraxx Europe Crossover Series 38 Index	5.000%	-	EUR	177,598,800	13,847,750.25
						Total:	**13,847,750.25**

Amundi Soluzioni Italia - Obbligazionario Euro 04/2028

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Dec-27	Credit Default Swap Seller	iTraxx Europe Crossover Series 38 Index	5.000%	-	EUR	147,999,000	11,539,791.87
						Total:	**11,539,791.87**

Amundi Soluzioni Italia - Obbligazionario Euro 05/2028

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Dec-27	Credit Default Swap Seller	iTraxx Europe Crossover Series 38 Index	5.000%	-	EUR	207,198,600	16,155,708.62
						Total:	**16,155,708.62**

Amundi Soluzioni Italia - Obbligazionario Euro 06/2028

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Jun-28	Credit Default Swap Seller	iTraxx Europe Crossover Series 39 Index	5.000%	-	EUR	162,798,900	13,140,311.18
						Total:	**13,140,311.18**

Amundi Soluzioni Italia - Obbligazionario Euro 07/2028

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Jun-28	Credit Default Swap Seller	iTraxx Europe Crossover Series 39 Index	5.000%	-	EUR	179,088,657	14,455,138.68
						Total:	**14,455,138.68**

Amundi Soluzioni Italia - Obbligazionario Euro 09/2028

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Jun-28	Credit Default Swap Seller	iTraxx Europe Crossover Series 39 Index	5.000%	-	EUR	98,666,000	7,963,824.96

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Jun-28	Credit Default Swap Seller	iTraxx Europe Crossover Series 39 Index	5.000%	-	EUR	98,666,000	7,963,824.96
20-Jun-28	Credit Default Swap Seller	iTraxx Europe Crossover Series 39 Index	5.000%	-	EUR	49,333,000	3,981,912.48
20-Jun-28	Credit Default Swap Seller	iTraxx Europe Crossover Series 39 Index	5.000%	-	EUR	49,333,000	3,981,912.48
20-Jun-28	Credit Default Swap Seller	iTraxx Europe Series 39 Index	1.000%	-	EUR	150,000,000	779,763.24
						Total:	**24,671,238.12**

Amundi Soluzioni Italia - Obbligazionario Euro 10/2028

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Jun-28	Credit Default Swap Seller	iTraxx Europe Crossover Series 39 Index	5.000%	-	EUR	209,221,253	16,887,290.82
20-Jun-28	Credit Default Swap Seller	iTraxx Europe Series 39 Index	1.000%	-	EUR	106,030,000	962,530.08
						Total:	**17,849,820.90**

Amundi Soluzioni Italia - Obbligazionario Euro 11/2028

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Jun-28	Credit Default Swap Seller	iTraxx Europe Crossover Series 39 Index	5.000%	-	EUR	246,665,000	19,909,562.39
20-Jun-28	Credit Default Swap Seller	iTraxx Europe Series 39 Index	1.000%	-	EUR	150,000,000	71,576.98
						Total:	**19,981,139.37**

Amundi Soluzioni Italia - Obbligazionario Euro 12/2028

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Dec-28	Credit Default Swap Seller	iTraxx Europe Crossover Series 40 Index	5.000%	-	EUR	76,000,000	4,586,329.95
20-Dec-28	Credit Default Swap Seller	iTraxx Europe Series 40 Index	1.000%	-	EUR	45,000,000	-84,224.58
						Total:	**4,502,105.37**

Amundi Soluzioni Italia - Obbligazionario Euro 01/2029

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Dec-28	Credit Default Swap Seller	iTraxx Europe Crossover Series 40 Index	5.000%	-	EUR	50,000,000	3,017,322.34
20-Dec-28	Credit Default Swap Seller	iTraxx Europe Crossover Series 40 Index	5.000%	-	EUR	200,000,000	12,069,289.34
20-Dec-28	Credit Default Swap Seller	iTraxx Europe Series 40 Index	1.000%	-	EUR	100,000,000	-512,328.79
20-Dec-28	Credit Default Swap Seller	iTraxx Europe Series 40 Index	1.000%	-	EUR	150,000,000	-856,896.89
						Total:	**13,717,386.00**

Amundi Soluzioni Italia - Obbligazionario Euro 02/2029

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Dec-28	Credit Default Swap Seller	iTraxx Europe Series 40 Index	1.000%	-	EUR	100,000,000	-789,548.53
20-Dec-28	Credit Default Swap Seller	iTraxx Europe Series 40 Index	1.000%	-	EUR	150,000,000	-1,098,201.21
						Total:	**-1,887,749.74**

Amundi Soluzioni Italia - Obbligazionario Euro 03/2029

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Dec-28	Credit Default Swap Seller	iTraxx Europe Series 40 Index	1.000%	-	EUR	150,000,000	-1,472,674.44
20-Dec-28	Credit Default Swap Seller	iTraxx Europe Series 40 Index	1.000%	-	EUR	120,000,000	-1,217,159.12
						Total:	**-2,689,833.56**

Amundi Soluzioni Italia - Obbligazionario Euro 04/2029

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Dec-28	Credit Default Swap Seller	iTraxx Europe Series 40 Index	1.000%	-	EUR	100,000,000	-949,095.04
20-Dec-28	Credit Default Swap Seller	iTraxx Europe Series 40 Index	1.000%	-	EUR	100,000,000	-796,846.47
						Total:	**-1,745,941.51**

Amundi Soluzioni Italia - Obbligazionario Euro 05/2029

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Dec-28	Credit Default Swap Seller	iTraxx Europe Series 40 Index	1.000%	-	EUR	200,000,000	-2,419,807.80
						Total:	**-2,419,807.80**

Amundi Soluzioni Italia - Obbligazionario Euro 5 anni 11/2024

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Sep-24	Credit Default Swap Seller	Intesa Sanpaolo Spa	1.000%	-	EUR	1,700,000	2,563.62
20-Sep-24	Credit Default Swap Seller	Republic of Italy	1.000%	-	USD	26,500,000	49,889.66
20-Sep-24	Credit Default Swap Seller	Unicredit	1.000%	-	EUR	2,000,000	2,936.43
						Total:	**55,389.71**

Amundi Soluzioni Italia - Obbligazionario Alto Rendimento 10/2025

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Dec-25	Credit Default Swap Seller	CDX NA HY 35 Index	5.000%	-	USD	15,035,000	698,355.91
						Total:	**698,355.91**

Amundi Soluzioni Italia - Obbligazionario Alto Rendimento 11/2025

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Dec-25	Credit Default Swap Seller	CDX NA HY 35 Index	5.000%	-	USD	9,700,000	450,552.20
						Total:	**450,552.20**

Amundi Soluzioni Italia - Obbligazionario Alto Rendimento Diversificato 01/2026

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Dec-25	Credit Default Swap Seller	CDX NA HY 35 Index	5.000%	-	USD	7,051,900	327,551.46
						Total:	**327,551.46**

Amundi Soluzioni Italia - Obbligazionario Alto Rendimento Diversificato 02/2026

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Dec-25	Credit Default Swap Seller	CDX NA HY 35 Index	5.000%	-	USD	5,441,700	252,759.78
						Total:	**252,759.78**

Amundi Soluzioni Italia - Obbligazionario Alto Rendimento Diversificato 03/2026

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Dec-25	Credit Default Swap Seller	CDX NA HY 35 Index	5.000%	-	USD	766,300	35,593.63
						Total:	**35,593.63**

Amundi Soluzioni Italia - Progetto Sviluppo Oriente

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Jun-28	Credit Default Swap Buyer	iTraxx Europe Crossover Series 39 Index	-	5.000%	EUR	3,453,310	-278,733.87
						Total:	**-278,733.87**

Amundi Soluzioni Italia - Progetto Sviluppo Oriente (II)

Maturity Date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(Loss) in EUR
20-Jun-28	Credit Default Swap Buyer	iTraxx Europe Crossover Series 39 Index	-	5.000%	EUR	1,775,988	-143,348.85
						Total:	**-143,348.85**

12 SECURITIES LENDING

As at 30 June 2024, 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 Soluzioni Italia - Obbligazionario Euro 04/2025	EUR	MORGAN STANLEY (DE)	1,434,358.30
		Total:	**1,434,358.30**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Soluzioni Italia - Obbligazionario Euro 08/2025	EUR	GOLDMAN SACHS (DE)	1,027,086.93
		MORGAN STANLEY (DE)	164,686.86
		Total:	**1,191,773.79**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Soluzioni Italia - Obbligazionario Euro 11/2025	EUR	MORGAN STANLEY (DE)	147,865.03
		Total:	**147,865.03**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Soluzioni Italia - Obbligazionario Euro 09/2027	EUR	MORGAN STANLEY (DE)	10,450,117.39
		GOLDMAN SACHS (DE)	1,677,349.54
		Total:	**12,127,466.93**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Soluzioni Italia - Obbligazionario Euro 10/2027	EUR	MORGAN STANLEY (DE)	3,071,567.09
		GOLDMAN SACHS (DE)	986,676.20
		Total:	**4,058,243.29**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Soluzioni Italia - Obbligazionario Euro 12/2027	EUR	GOLDMAN SACHS (DE)	7,976,351.06
		MORGAN STANLEY (DE)	7,071,256.81
		UBS (DE)	1,055,710.84
		Total:	**16,103,318.71**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Soluzioni Italia - Obbligazionario Euro 01/2028	EUR	MORGAN STANLEY (DE)	4,095,422.79
		GOLDMAN SACHS (DE)	1,900,279.51
		UBS (DE)	838,234.41
		Total:	**6,833,936.72**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Soluzioni Italia - Obbligazionario Euro 03/2028	EUR	GOLDMAN SACHS (DE)	2,004,218.06
		MORGAN STANLEY (DE)	1,861,555.81
		Total:	**3,865,773.87**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Soluzioni Italia - Obbligazionario Euro 04/2028	EUR	MORGAN STANLEY (DE)	1,396,166.86
		GOLDMAN SACHS (DE)	206,656.17
		Total:	**1,602,823.03**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Soluzioni Italia - Obbligazionario Euro 05/2028	EUR	MORGAN STANLEY (DE)	6,913,462.92
		GOLDMAN SACHS (DE)	2,115,608.56
		Total:	**9,029,071.48**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Soluzioni Italia - Obbligazionario Euro 06/2028	EUR	MORGAN STANLEY (DE)	8,521,181.44
		GOLDMAN SACHS (DE)	206,656.17
		Total:	**8,727,837.61**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Soluzioni Italia - Obbligazionario Euro 07/2028	EUR	MORGAN STANLEY (DE)	12,640,831.29
		GOLDMAN SACHS (DE)	206,656.17
		Total:	**12,847,487.46**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Soluzioni Italia - Obbligazionario Euro 09/2028	EUR	MORGAN STANLEY (DE)	21,582,042.07
		GOLDMAN SACHS (DE)	191,203.77
		Total:	**21,773,245.84**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Soluzioni Italia - Obbligazionario Euro 10/2028	EUR	MORGAN STANLEY (DE)	6,058,953.38
		GOLDMAN SACHS (DE)	3,563,886.96
		Total:	**9,622,840.34**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Soluzioni Italia - Obbligazionario Euro 11/2028	EUR	JP MORGAN (DE)	11,187,557.58
		MORGAN STANLEY (DE)	515,688.85
		GOLDMAN SACHS (DE)	286,805.65
		Total:	**11,990,052.08**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Soluzioni Italia - Progetto Obbligazionario Emergenti	EUR	GOLDMAN SACHS (DE)	1,118,414.97
		MORGAN STANLEY (DE)	642,062.56
		Total:	**1,760,477.52**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Soluzioni Italia - Progetto Sviluppo Oriente	EUR	GOLDMAN SACHS (DE)	947,617.86
		MORGAN STANLEY (DE)	159,628.55
		UBS (DE)	147,194.66
		Total:	**1,254,441.07**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Soluzioni Italia - Progetto Sviluppo Oriente (II)	EUR	GOLDMAN SACHS (DE)	385,762.01
		MORGAN STANLEY (DE)	79,907.42
		UBS (DE)	76,493.30
		Total:	**542,162.73**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Soluzioni Italia - Bilanciato Percorso Attivo	EUR	GOLDMAN SACHS (DE)	1,581,913.16
		SOCIETE GENERALE (FR)	170,444.40
		BANK OF AMERICA (FR)	169,795.50
		UBS (DE)	80,536.05
		MORGAN STANLEY (DE)	61,233.09
		Total:	**2,063,922.20**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Soluzioni Italia - Bilanciato Percorso Attivo (II)	EUR	GOLDMAN SACHS (DE)	521,584.11
		BANK OF AMERICA (FR)	67,918.20
		SOCIETE GENERALE (FR)	56,814.80
		UBS (DE)	31,111.26
		MORGAN STANLEY (DE)	9,228.80
		Total:	**686,657.17**

Sub-fund	Currency	Counterparty	Market Value of securities lent
Amundi Soluzioni Italia - Bilanciato Percorso Attivo (III)	EUR	GOLDMAN SACHS (DE)	3,602,525.28
		UNICREDIT (DE)	1,341,224.00
		BANK OF AMERICA (FR)	169,795.50
		SOCIETE GENERALE (FR)	164,762.92
		UBS (DE)	80,264.34
		MORGAN STANLEY (DE)	25,942.16
		Total:	**5,384,514.20**

As at 30 June 2024, the Sub-Fund is engaged onto fully collateralised securities lending agreements with first-class financial institutions as follow :

■ **Amundi Soluzioni Italia - Obbligazionario Euro 04/2025**

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
MORGAN STANLEY (DE)	1,434,358.51	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities

■ **Amundi Soluzioni Italia - Obbligazionario Euro 08/2025**

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
GOLDMAN SACHS (DE)	1,043,772.00		-	EUR	Cash
MORGAN STANLEY (DE)	164,687.56	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities

■ **Amundi Soluzioni Italia - Obbligazionario Euro 11/2025**

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
MORGAN STANLEY (DE)	147,865.70	BUNDESREPUBLIK DEUTSCHLAND	-	EUR	Securities

■ **Amundi Soluzioni Italia - Obbligazionario Euro 09/2027**

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
MORGAN STANLEY (DE)	8,724,075.67	BUNDESSCHATZANWEISUNGEN	AAA	EUR	Securities
	1,195,450.81	BUNDSOBLIGATION	AAA	EUR	Securities
	530,591.44	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities
GOLDMAN SACHS (DE)	1,704,598.00		-	EUR	Cash

■ **Amundi Soluzioni Italia - Obbligazionario Euro 10/2027**

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
MORGAN STANLEY (DE)	3,071,567.94	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities
GOLDMAN SACHS (DE)	1,002,705.00		-	EUR	Cash

■ **Amundi Soluzioni Italia - Obbligazionario Euro 12/2027**

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
GOLDMAN SACHS (DE)	8,105,928.00		-	EUR	Cash
MORGAN STANLEY (DE)	7,071,257.14	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities
UBS (DE)	1,059,086.00		-	EUR	Cash

■ **Amundi Soluzioni Italia - Obbligazionario Euro 01/2028**

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
MORGAN STANLEY (DE)	4,095,422.93	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities
GOLDMAN SACHS (DE)	1,931,150.00		-	EUR	Cash
UBS (DE)	840,914.00		-	EUR	Cash

■ **Amundi Soluzioni Italia - Obbligazionario Euro 03/2028**

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
GOLDMAN SACHS (DE)	2,036,777.00		-	EUR	Cash
MORGAN STANLEY (DE)	1,861,556.33	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities

Amundi Soluzioni Italia - Obbligazionario Euro 04/2028

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
MORGAN STANLEY (DE)	1,396,167.25	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities
GOLDMAN SACHS (DE)	210,013.00		-	EUR	Cash

Amundi Soluzioni Italia - Obbligazionario Euro 05/2028

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
MORGAN STANLEY (DE)	6,913,463.10	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities
GOLDMAN SACHS (DE)	2,149,977.00		-	EUR	Cash

Amundi Soluzioni Italia - Obbligazionario Euro 06/2028

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
MORGAN STANLEY (DE)	8,521,181.89	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities
GOLDMAN SACHS (DE)	210,013.00		-	EUR	Cash

Amundi Soluzioni Italia - Obbligazionario Euro 07/2028

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
MORGAN STANLEY (DE)	12,640,831.45	BUNDESSCHATZANWEISUNGEN	AAA	EUR	Securities
GOLDMAN SACHS (DE)	210,013.00		-	EUR	Cash

Amundi Soluzioni Italia - Obbligazionario Euro 09/2028

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
MORGAN STANLEY (DE)	23,316,744.96	BUNDESSCHATZANWEISUNGEN	AAA-	EUR	Securities
GOLDMAN SACHS (DE)	194,310.00		-	EUR	Cash

Amundi Soluzioni Italia - Obbligazionario Euro 10/2028

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
MORGAN STANLEY (DE)	6,058,953.85	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities
GOLDMAN SACHS (DE)	3,621,783.00		-	EUR	Cash

Amundi Soluzioni Italia - Obbligazionario Euro 11/2028

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
JP MORGAN (DE)	45,043,006.92	FRANCE GOVERNMANT BOND OAT	AAA	EUR	Securities
MORGAN STANLEY (DE)	515,689.21	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities
GOLDMAN SACHS (DE)	291,465.00		-	EUR	Cash

Amundi Soluzioni Italia - Progetto Obbligazionario Emergenti

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
GOLDMAN SACHS (DE)	1,118,415.26	BUNDESSCHATZANWEISUNGEN	AAA	EUR	Securities
MORGAN STANLEY (DE)	642,062.92	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities

Amundi Soluzioni Italia - Progetto Sviluppo Oriente

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
GOLDMAN SACHS (DE)	947,618.48	BUNDESSCHATZANWEISUNGEN	AAA	EUR	Securities
MORGAN STANLEY (DE)	168,340.00		-	EUR	Cash
UBS (DE)	147,201.85	NEOEN SPA	-	EUR	Securities

Amundi Soluzioni Italia - Progetto Sviluppo Oriente (II)

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
GOLDMAN SACHS (DE)	385,762.09	BUNDESSCHATZANWEISUNGEN	AAA	EUR	Securities
MORGAN STANLEY (DE)	84,268.00		-	EUR	Cash
UBS (DE)	76,523.83	NEOEN SPA	-	EUR	Securities

Amundi Soluzioni Italia - Bilanciato Percorso Attivo

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
GOLDMAN SACHS (DE)	1,581,913.47	BUNDESSCHATZANWEISUNGEN	AAA	EUR	Securities
SOCIETE GENERALE (FR)	171,207.00		-	EUR	Cash
BANK OF AMERICA (FR)	170,152.00		-	EUR	Cash
UBS (DE)	80,538.43	NEOEN SPA	-	EUR	Securities
MORGAN STANLEY (DE)	64,575.00		-	EUR	Cash

Amundi Soluzioni Italia - Bilanciato Percorso Attivo (II)

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
GOLDMAN SACHS (DE)	521,584.11	BUNDESSCHATZANWEISUNGEN	AAA	EUR	Securities
BANK OF AMERICA (FR)	68,061.00		-	EUR	Cash
SOCIETE GENERALE (FR)	57,069.00		-	EUR	Cash
UBS (DE)	31,130.73	NEOEN SPA	-	EUR	Securities
MORGAN STANLEY (DE)	9,732.00		-	EUR	Cash

Amundi Soluzioni Italia - Bilanciato Percorso Attivo (III)

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
GOLDMAN SACHS (DE)	3,602,525.81	BUNDESSCHATZANWEISUNGEN	AAA	EUR	Securities
UNICREDIT (DE)	782,787.78	NRW BANK (EX LANDESBANK NORDRHEIN-WESTFALEN)	AAA	EUR	Securities
	558,549.64	BADEN-WURTTEMBERG	AAA	EUR	Securities
BANK OF AMERICA (FR)	170,152.00		-	EUR	Cash
SOCIETE GENERALE (FR)	165,500.00		-	EUR	Cash
UBS (DE)	80,291.92	NEOEN SPA	-	EUR	Securities
MORGAN STANLEY (DE)	27,358.00		-	EUR	Cash

For the period ended 30 June 2024, 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-Fund	Currency	Total gross amount of securities lending income	Direct and indirect costs and fees Amundi Intermediation	Gross Amount retrocession Net amount of securities lending income
Amundi Soluzioni Italia - Obbligazionario Euro 04/2025	EUR	74.26	25.99	48.27
Amundi Soluzioni Italia - Obbligazionario Euro 08/2025	EUR	304.45	106.56	197.89
Amundi Soluzioni Italia - Obbligazionario Euro 11/2025	EUR	667.35	233.57	433.78
Amundi Soluzioni Italia - Obbligazionario Euro 09/2027	EUR	21,366.66	7,478.33	13,888.33
Amundi Soluzioni Italia - Obbligazionario Euro 10/2027	EUR	14,645.93	5,126.08	9,519.85
Amundi Soluzioni Italia - Obbligazionario Euro 12/2027	EUR	23,550.62	8,242.72	15,307.90
Amundi Soluzioni Italia - Obbligazionario Euro 01/2028	EUR	13,908.94	4,868.13	9,040.81
Amundi Soluzioni Italia - Obbligazionario Euro 03/2028	EUR	15,083.08	5,279.08	9,804.00
Amundi Soluzioni Italia - Obbligazionario Euro 04/2028	EUR	9,206.70	3,222.35	5,984.36
Amundi Soluzioni Italia - Obbligazionario Euro 05/2028	EUR	13,278.36	4,647.43	8,630.93
Amundi Soluzioni Italia - Obbligazionario Euro 06/2028	EUR	19,575.47	6,851.41	12,724.06
Amundi Soluzioni Italia - Obbligazionario Euro 07/2028	EUR	20,506.71	7,177.35	13,329.36
Amundi Soluzioni Italia - Obbligazionario Euro 09/2028	EUR	27,737.17	9,708.01	18,029.16
Amundi Soluzioni Italia - Obbligazionario Euro 10/2028	EUR	5,793.83	2,027.84	3,765.99
Amundi Soluzioni Italia - Obbligazionario Euro 11/2028	EUR	23,216.13	8,125.65	15,090.48
Amundi Soluzioni Italia - Progetto Obbligazionario Emergenti	EUR	2,165.24	757.83	1,407.41
Amundi Soluzioni Italia - Progetto Sviluppo Oriente	EUR	769.95	269.48	500.47
Amundi Soluzioni Italia - Progetto Sviluppo Oriente (II)	EUR	251.87	88.15	163.71
Amundi Soluzioni Italia - Bilanciato Percorso Attivo	EUR	1,914.57	670.10	1,244.47
Amundi Soluzioni Italia - Bilanciato Percorso Attivo (II)	EUR	616.34	215.72	400.62
Amundi Soluzioni Italia - Bilanciato Percorso Attivo (III)	EUR	1,831.27	640.95	1,190.33

The income on securities lending are split with Amundi Intermediation, wich is related party, into the following proportions:

	Sub-Fund	Amundi Intermediation
All Sub-Funds	65%	35%

13 STATEMENT OF PORTFOLIO MOVEMENTS

A list of changes in the portfolio for the period ended 30 June 2024 is available free of charge at the registered office of the Management Company of the Fund. All details relating to the Outstanding Derivatives Contracts as at 30 June 2024 are presented within the Notes to the Financial Statements.

14 COUPON AND DIVIDEND PAYMENT

The Fund distributed the following dividends/coupon per unit during the financial period under review (*Non-Distributing classes only coupon applicable):

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date Dividend	Payment Date	Dividend/ Coupon per Unit
Amundi Soluzioni Italia - Obbligazionario Euro 04/2025	W Distributing Annually	EUR	LU2082311387	29/02/2024	05/03/2024	0.0400
Amundi Soluzioni Italia - Obbligazionario Euro 05/2025	W Distributing Annually	EUR	LU2082312351	30/04/2024	06/05/2024	0.0900
Amundi Soluzioni Italia - Obbligazionario Euro 06/2025	E Distributing Annually	EUR	LU2122994994	17/06/2024	20/06/2024	0.0750
	W Distributing Annually	EUR	LU2122994721	17/06/2024	20/06/2024	0.0650
Amundi Soluzioni Italia - Obbligazionario Euro 02/2026	W Distributing Annually	EUR	LU2215999009	15/01/2024	18/01/2024	0.0275
Amundi Soluzioni Italia - Obbligazionario Euro 12/2027	E Distributing Annually	EUR	LU2523293822	15/01/2024	18/01/2024	0.1500
	W Distributing Annually	EUR	LU2523293749	15/01/2024	18/01/2024	0.1400
Amundi Soluzioni Italia - Obbligazionario Euro 01/2028	B Distributing Annually	EUR	LU2550903640	15/02/2024	20/02/2024	0.1275
	E Distributing Annually	EUR	LU2550903566	15/02/2024	20/02/2024	0.1375
Amundi Soluzioni Italia - Obbligazionario Euro 02/2028	B Distributing Annually	EUR	LU2550902089	15/03/2024	20/03/2024	0.1350
	E Distributing Annually	EUR	LU2550902162	15/03/2024	20/03/2024	0.1450
Amundi Soluzioni Italia - Obbligazionario Euro 03/2028	B Distributing Annually	EUR	LU2550902329	30/04/2024	06/05/2024	0.1375
	E Distributing Annually	EUR	LU2550902592	30/04/2024	06/05/2024	0.1475
Amundi Soluzioni Italia - Obbligazionario Euro 04/2028	B Distributing Annually	EUR	LU2582975129	15/05/2024	21/05/2024	0.1375
	E Distributing Annually	EUR	LU2582975475	15/05/2024	21/05/2024	0.1475
Amundi Soluzioni Italia - Obbligazionario Euro 05/2028	B Distributing Annually	EUR	LU2582974668	17/06/2024	20/06/2024	0.1350
	E Distributing Annually	EUR	LU2582975988	17/06/2024	20/06/2024	0.1450
Amundi Soluzioni Italia - Obbligazionario Euro 5 anni 11/2024	W Distributing Annually	EUR	LU2028898919	15/01/2024	18/01/2024	0.0400
Amundi Soluzioni Italia - Obbligazionario Alto Rendimento Diversificato 01/2026	B Distributing Annually	EUR	LU2082310736	15/02/2024	20/02/2024	0.1673
	B Hedged Distributing Annually	EUR	LU2082310819	15/02/2024	20/02/2024	0.0500
	E Distributing Annually	EUR	LU2082310579	15/02/2024	20/02/2024	0.1777
Amundi Soluzioni Italia - Obbligazionario Alto Rendimento Diversificato 02/2026	B Distributing Annually	EUR	LU2082312195	15/03/2024	20/03/2024	0.1791
	E Distributing Annually	EUR	LU2082311890	15/03/2024	20/03/2024	0.1892
Amundi Soluzioni Italia - Obbligazionario Alto Rendimento Diversificato 03/2026	B Distributing Annually	EUR	LU2082312781	30/04/2024	06/05/2024	0.2549
	B Hedged Distributing Annually	EUR	LU2082312864	30/04/2024	06/05/2024	0.1750
	E Distributing Annually	EUR	LU2082312518	30/04/2024	06/05/2024	0.2650
Amundi Soluzioni Italia - Obbligazionario Ripresa Globale 07/2026	W Distributing Annually	EUR	LU2340088629	15/05/2024	21/05/2024	0.1215
Amundi Soluzioni Italia - Progetto Cedola 12/2023	E Distributing Annually	EUR	LU1859552900	15/01/2024	18/01/2024	0.1000
Amundi Soluzioni Italia - Progetto Cedola 01/2024	E Distributing Annually	EUR	LU1915992769	15/02/2024	20/02/2024	0.1000
Amundi Soluzioni Italia - Progetto Cedola 04/2024	E Distributing Annually	EUR	LU1965337378	15/05/2024	21/05/2024	0.1000

15 SWING PRICING

Since July 2020, 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.
Swing Pricing is a mechanism of valuation which adjusts (swings) a Sub-Fund's Net Asset Value per Unit to account for these trading costs.
The aim is to protect the interests of non-dealing unitholders by ensuring the unitholders 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, Market conditions (markets of the asset classes of the specific investment policy of the sub-funds in terms of Bid/Ask spreads, market depth) is intended here as the current characteristics 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 2.00% of the Net Asset Value.

During the period ended 30 June 2024, Swing Pricing adjustments were applicable on the Net Asset Value per unit of the following Sub-Funds:

Sub-Funds
Amundi Soluzioni Italia - Obbligazionario Euro 11/2025
Amundi Soluzioni Italia - Obbligazionario Euro 12/2025
Amundi Soluzioni Italia - Obbligazionario Euro 02/2026
Amundi Soluzioni Italia - Obbligazionario Euro 07/2027
Amundi Soluzioni Italia - Obbligazionario Euro 09/2027
Amundi Soluzioni Italia - Obbligazionario Euro 10/2027
Amundi Soluzioni Italia - Obbligazionario Euro 12/2027
Amundi Soluzioni Italia - Obbligazionario Euro 01/2028
Amundi Soluzioni Italia - Obbligazionario Euro 02/2028
Amundi Soluzioni Italia - Obbligazionario Euro 03/2028
Amundi Soluzioni Italia - Obbligazionario Euro 04/2028
Amundi Soluzioni Italia - Obbligazionario Euro 05/2028
Amundi Soluzioni Italia - Obbligazionario Euro 06/2028
Amundi Soluzioni Italia - Obbligazionario Euro 07/2028
Amundi Soluzioni Italia - Obbligazionario Euro 09/2028
Amundi Soluzioni Italia - Obbligazionario Euro 10/2028
Amundi Soluzioni Italia - Obbligazionario Euro 11/2028
Amundi Soluzioni Italia - Obbligazionario Euro 12/2028
Amundi Soluzioni Italia - Obbligazionario Euro 01/2029
Amundi Soluzioni Italia - Obbligazionario Euro 02/2029
Amundi Soluzioni Italia - Obbligazionario Euro 03/2029
Amundi Soluzioni Italia - Obbligazionario Euro 04/2029
Amundi Soluzioni Italia - Obbligazionario Euro 05/2029
Amundi Soluzioni Italia - Obbligazionario Rendimento Plus 01/2025
Amundi Soluzioni Italia - Obbligazionario Ripresa Globale 07/2026
Amundi Soluzioni Italia - Obbligazionario Ripresa Globale 09/2026
Amundi Soluzioni Italia - Obbligazionario Globale 09/2027
Amundi Soluzioni Italia - Progetto Azione Medical Innovation (II)
Amundi Soluzioni Italia - Progetto Azione Città Future (II)
Amundi Soluzioni Italia - Progetto Azione Brand Vincenti
Amundi Soluzioni Italia - Progetto Azione Brand Vincenti (II)
Amundi Soluzioni Italia - Progetto Azione Sociale
Amundi Soluzioni Italia - Progetto Azione Sociale (II)
Amundi Soluzioni Italia - Progetto Azione Connectivity Revolution
Amundi Soluzioni Italia - Progetto Azione Connectivity Revolution (II)
Amundi Soluzioni Italia - Progetto Azione Energy Transition
Amundi Soluzioni Italia - Progetto Azione Energy Transition (II)
Amundi Soluzioni Italia - Progetto Azione New Lifestyles

Amundi Soluzioni Italia - Progetto Azione New Lifestyles (II)
Amundi Soluzioni Italia - Progetto Azione Infrastrutture Sostenibili
Amundi Soluzioni Italia - Progetto Azione Infrastrutture Sostenibili (II)
Amundi Soluzioni Italia - Progetto Azione Intelligenza Artificiale
Amundi Soluzioni Italia - Progetto Azione Intelligenza Artificiale (II)
Amundi Soluzioni Italia - Progetto Azione Circular Economy
Amundi Soluzioni Italia - Progetto Azione Circular Economy (II)
Amundi Soluzioni Italia - Progetto Azione Resources Opportunities
Amundi Soluzioni Italia - Progetto Azione Futuro Green
Amundi Soluzioni Italia - Bilanciato Percorso Attivo
Amundi Soluzioni Italia - Bilanciato Percorso Attivo (II)
Amundi Soluzioni Italia - Bilanciato Percorso Attivo (III)

Due to net unitholders' activity, the Net Asset Value per unit dated 30 June 2024 for the above mentioned Sub-Funds is swung. Therefore the official Net Asset Value per unit as of 30 June 2024, disclosed in the "Financial Details Relating to the Last 3 Years" section of this report include a Swing Pricing adjustment, which is not re-cognized in the "Statement of Net Assets".
The amount of this adjustment booked for the Net Asset Values as of 30 June 2024 was:

Sub-Funds	NAV before swing	Adjustement in EUR	NAV after swing
Amundi Soluzioni Italia - Obbligazionario Euro 11/2025	39,073,871	- 67,341	39,006,530
Amundi Soluzioni Italia - Obbligazionario Euro 12/2025	19,539,379	- 29,398	19,509,981
Amundi Soluzioni Italia - Obbligazionario Euro 02/2026	28,641,691	- 56,421	28,585,270
Amundi Soluzioni Italia - Obbligazionario Euro 07/2027	415,083,118	- 1,007,377	414,075,741
Amundi Soluzioni Italia - Obbligazionario Euro 09/2027	1,184,964,704	- 2,030,567	1,182,934,137
Amundi Soluzioni Italia - Obbligazionario Euro 10/2027	697,692,930	- 1,209,450	696,483,480
Amundi Soluzioni Italia - Obbligazionario Euro 12/2027	908,253,748	- 1,637,036	906,616,712
Amundi Soluzioni Italia - Obbligazionario Euro 01/2028	792,641,711	- 1,602,486	791,039,225
Amundi Soluzioni Italia - Obbligazionario Euro 02/2028	744,073,424	- 1,164,339	742,909,085
Amundi Soluzioni Italia - Obbligazionario Euro 03/2028	780,974,715	- 1,525,557	779,449,158
Amundi Soluzioni Italia - Obbligazionario Euro 04/2028	634,992,589	- 1,233,716	633,758,873
Amundi Soluzioni Italia - Obbligazionario Euro 05/2028	909,406,610	- 1,622,510	907,784,100
Amundi Soluzioni Italia - Obbligazionario Euro 06/2028	788,290,226	- 1,421,874	786,868,352
Amundi Soluzioni Italia - Obbligazionario Euro 07/2028	884,498,181	- 1,815,260	882,682,921
Amundi Soluzioni Italia - Obbligazionario Euro 09/2028	1,524,983,438	- 2,553,728	1,522,429,710
Amundi Soluzioni Italia - Obbligazionario Euro 10/2028	1,048,312,916	- 2,110,149	1,046,202,767
Amundi Soluzioni Italia - Obbligazionario Euro 11/2028	1,104,786,401	- 1,772,892	1,103,013,509
Amundi Soluzioni Italia - Obbligazionario Euro 12/2028	300,922,082	- 716,000	300,206,082
Amundi Soluzioni Italia - Obbligazionario Euro 01/2029	1,588,862,420	- 2,710,065	1,586,152,355
Amundi Soluzioni Italia - Obbligazionario Euro 02/2029	1,101,142,723	- 1,943,737	1,099,198,986
Amundi Soluzioni Italia - Obbligazionario Euro 03/2029	745,999,435	- 1,448,706	744,550,729
Amundi Soluzioni Italia - Obbligazionario Euro 04/2029	655,289,213	- 1,248,943	654,040,270
Amundi Soluzioni Italia - Obbligazionario Euro 05/2029	661,355,029	- 1,293,457	660,061,572
Amundi Soluzioni Italia - Obbligazionario Rendimento Plus 01/2025	16,635,832	- 17,907	16,617,925
Amundi Soluzioni Italia - Obbligazionario Ripresa Globale 07/2026	83,139,365	- 183,895	82,955,470
Amundi Soluzioni Italia - Obbligazionario Ripresa Globale 09/2026	159,829,805	- 378,967	159,450,838
Amundi Soluzioni Italia - Obbligazionario Globale 09/2027	196,840,448	- 580,556	196,259,892
Amundi Soluzioni Italia - Progetto Azione Medical Innovation (II)	63,104,898	- 47,904	63,056,994
Amundi Soluzioni Italia - Progetto Azione Città Future (II)	18,146,681	- 49,216	18,097,465
Amundi Soluzioni Italia - Progetto Azione Brand Vincenti	41,221,462	- 26,389	41,195,073
Amundi Soluzioni Italia - Progetto Azione Brand Vincenti (II)	64,438,266	- 35,453	64,402,813

Amundi Soluzioni Italia - Progetto Azione Sociale	21,109,463	- 23,157	21,086,306
Amundi Soluzioni Italia - Progetto Azione Sociale (II)	62,778,988	- 69,506	62,709,482
Amundi Soluzioni Italia - Progetto Azione Connectivity Revolution	209,688,078	- 158,175	209,529,903
Amundi Soluzioni Italia - Progetto Azione Connectivity Revolution (II)	133,636,318	- 98,184	133,538,134
Amundi Soluzioni Italia - Progetto Azione Energy Transition	592,130,697	- 462,617	591,668,080
Amundi Soluzioni Italia - Progetto Azione Energy Transition (II)	360,807,106	- 278,238	360,528,868
Amundi Soluzioni Italia - Progetto Azione New Lifestyles	363,806,387	- 433,646	363,372,741
Amundi Soluzioni Italia - Progetto Azione New Lifestyles (II)	166,188,276	- 163,151	166,025,125
Amundi Soluzioni Italia - Progetto Azione Infrastrutture Sostenibili	503,422,392	- 398,414	503,023,978
Amundi Soluzioni Italia - Progetto Azione Infrastrutture Sostenibili (II)	448,276,310	- 363,694	447,912,616
Amundi Soluzioni Italia - Progetto Azione Intelligenza Artificiale	208,117,806	- 242,147	207,875,659
Amundi Soluzioni Italia - Progetto Azione Intelligenza Artificiale (II)	32,124,815	- 32,924	32,091,891
Amundi Soluzioni Italia - Progetto Azione Circular Economy	303,373,679	- 321,773	303,051,906
Amundi Soluzioni Italia - Progetto Azione Circular Economy (II)	62,370,819	- 65,534	62,305,285
Amundi Soluzioni Italia - Progetto Azione Resources Opportunities	62,589,854	- 67,447	62,522,407
Amundi Soluzioni Italia - Progetto Azione Futuro Green	134,169,710	- 111,260	134,058,450
Amundi Soluzioni Italia - Bilanciato Percorso Attivo	123,202,292	- 131,657	123,070,635
Amundi Soluzioni Italia - Bilanciato Percorso Attivo (II)	54,439,320	- 54,930	54,384,390
Amundi Soluzioni Italia - Bilanciato Percorso Attivo (III)	159,807,951	- 143,727	159,664,224

16 SUBSEQUENT EVENTS

The following Sub-Funds will be liquidated on their maturity date:
Amundi Soluzioni Italia - Obbligazionario Euro 07/2024 matures on 15 July 2024,
Amundi Soluzioni Italia - Obbligazionario Euro 07/2024 (II) matures on 9 July 2024.

The following Sub-Funds will be liquidated:
Amundi Soluzioni Italia - Progetto Cedola 04/2023 on 12 July 2024,
Amundi Soluzioni Italia - Progetto Cedola 05/2023 on 12 July 2024,
Amundi Soluzioni Italia - Progetto Cedola 06/2023 on 12 July 2024,
Amundi Soluzioni Italia - Progetto Cedola 07/2023 on 12 July 2024,
Amundi Soluzioni Italia - Progetto Azione Sostenibile on 12 July 2024,
Amundi Soluzioni Italia - Progetto Azione Sostenibile (III) on 12 July 2024.

The following Sub-Fund will be launched :
Amundi Soluzioni Italia - Obbligazionario Euro 07/2029 on 31 July 2024.

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 2024.

securities lending

	Amundi Soluzioni Italia - Obbligazionario Euro 04/2025	Amundi Soluzioni Italia - Obbligazionario Euro 08/2025	Amundi Soluzioni Italia - Obbligazionario Euro 11/2025	Amundi Soluzioni Italia - Obbligazionario Euro 09/2027	Amundi Soluzioni Italia - Obbligazionario Euro 10/2027
Amount of securities lending expressed in absolute amount (in the currency of the Sub-Fund)	see note 12	see note 12	see note 12	see note 12	see note 12
Proportion of lendable assets	3.72%	2.99%	0.39%	1.04%	0.59%
Proportion of AUM	3.69%	2.85%	0.38%	1.02%	0.58%
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	1 434 358	1 191 774	147 865	12 127 467	4 058 243
Total	1 434 358	1 191 774	147 865	12 127 467	4 058 243
Counterparty					
Name of counterparty	see note 12	see note 12	see note 12	see note 12	see note 12
Country of domicile of the counterparty	see note 12	see note 12	see note 12	see note 12	see note 12
Gross volume of outstanding transactions	see note 12	see note 12	see note 12	see note 12	see note 12
Data of collateral					
Type of collateral:	-	-	-	-	-
Cash	see note 12	see note 12	see note 12	see note 12	see note 12
Securities	see note 12	see note 12	see note 12	see note 12	see note 12
Quality of collateral:					
Rating	see note 12 if applicable	see note 12 if applicable	see note 12 if applicable	see note 12 if applicable	see note 12 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	1 434 358	164 688	147 866	10 450 118	3 071 568
open maturity	-	-	-	-	-
Total	1 434 358	164 688	147 866	10 450 118	3 071 568
Safekeeping of collateral received by the Sub-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 12	see note 12	see note 12	see note 12	see note 12
Cash	see note 12	see note 12	see note 12	see note 12	see note 12
Data on returns and costs of securities lending	see note 12	see note 12	see note 12	see note 12	see note 12

All transaction are bilateral transactions.
The collateral on secutities lending is not reused.

	Amundi Soluzioni Italia - Obbligazionario Euro 12/2027	Amundi Soluzioni Italia - Obbligazionario Euro 01/2028	Amundi Soluzioni Italia - Obbligazionario Euro 03/2028	Amundi Soluzioni Italia - Obbligazionario Euro 04/2028	Amundi Soluzioni Italia - Obbligazionario Euro 05/2028
Amount of securities lending expressed in absolute amount (in the currency of the Sub-Fund)	see note 12	see note 12	see note 12	see note 12	see note 12
Proportion of lendable assets	1.80%	0.88%	0.50%	0.26%	1.01%
Proportion of AUM	1.77%	0.86%	0.49%	0.25%	1.00%
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	16 103 319	6 833 937	3 865 774	1 602 823	9 029 071
Total	16 103 319	6 833 937	3 865 774	1 602 823	9 029 071
Counterparty					
Name of counterparty	see note 12	see note 12	see note 12	see note 12	see note 12
Country of domicile of the counterparty	see note 12	see note 12	see note 12	see note 12	see note 12
Gross volume of outstanding transactions	see note 12	see note 12	see note 12	see note 12	see note 12
Data of collateral					
Type of collateral:					
Cash	see note 12	see note 12	see note 12	see note 12	see note 12
Securities	see note 12	see note 12	see note 12	see note 12	see note 12
Quality of collateral:					
Rating	see note 12 if applicable	see note 12 if applicable	see note 12 if applicable	see note 12 if applicable	see note 12 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	7 071 257	4 095 423	1 861 556	1 396 167	6 913 463
open maturity	-	-	-	-	-
Total	7 071 257	4 095 423	1 861 556	1 396 167	6 913 463
Safekeeping of collateral received by the Sub-Fund as part of securities lending					
Name of custodian					
Securities	see note 12	see note 12	see note 12	see note 12	see note 12
Cash	see note 12	see note 12	see note 12	see note 12	see note 12
Data on returns and costs of securities lending	see note 12	see note 12	see note 12	see note 12	see note 12

All transaction are bilateral transactions.
The collateral on secutities lending is not reused.

	Amundi Soluzioni Italia - Obbligazionario Euro 06/2028	Amundi Soluzioni Italia - Obbligazionario Euro 07/2028	Amundi Soluzioni Italia - Obbligazionario Euro 09/2028	Amundi Soluzioni Italia - Obbligazionario Euro 10/2028	Amundi Soluzioni Italia - Obbligazionario Euro 11/2028
Amount of securities lending expressed in absolute amount (in the currency of the Sub-Fund)	see note 12	see note 12	see note 12	see note 12	see note 12
Proportion of lendable assets	1.12%	1.47%	1.44%	0.93%	1.10%
Proportion of AUM	1.11%	1.45%	1.43%	0.92%	1.09%
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	8 727 838	12 847 487	21 773 246	9 622 840	11 990 052
Total	8 727 838	12 847 487	21 773 246	9 622 840	11 990 052
Counterparty					
Name of counterparty	see note 12	see note 12	see note 12	see note 12	see note 12
Country of domicile of the counterparty	see note 12	see note 12	see note 12	see note 12	see note 12
Gross volume of outstanding transactions	see note 12	see note 12	see note 12	see note 12	see note 12
Data of collateral					
Type of collateral:					
Cash	see note 12	see note 12	see note 12	see note 12	see note 12
Securities	see note 12	see note 12	see note 12	see note 12	see note 12
Quality of collateral:	-				-
Rating	see note 12 if applicable	see note 12 if applicable	see note 12 if applicable	see note 12 if applicable	see note 12 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	8 521 182	12 640 831	23 316 745	6 058 934	45 558 696
open maturity	-	-	-	-	
Total	8 521 182	12 640 831	23 316 745	6 058 934	45 558 696
Safekeeping of collateral received by the Sub-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 12	see note 12	see note 12	see note 12	see note 12
Cash	see note 12	see note 12	see note 12	see note 12	see note 12
Data on returns and costs of securities lending	see note 12	see note 12	see note 12	see note 12	see note 12

All transaction are bilateral transactions.
The collateral on secutities lending is not reused.

	Amundi Soluzioni Italia - Progetto Obbligazionario Emergenti	Amundi Soluzioni Italia - Progetto Sviluppo Oriente	Amundi Soluzioni Italia - Progetto Sviluppo Oriente (II)	Amundi Soluzioni Italia - Bilanciato Percorso Attivo	Amundi Soluzioni Italia - Bilanciato Percorso Attivo (II)
Amount of securities lending expressed in absolute amount (in the currency of the Sub-Fund)	see note 12	see note 12	see note 12	see note 12	see note 12
Proportion of lendable assets	3.34%	2.29	1.85%	1.69%	1.28%
Proportion of AUM	3.20%	2.18%	1.76%	1.68%	1.26%
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	-	-	-	-	3 624 571
open maturity	1 760 477	1 254 441.07	542 163	2 063 922	892 397
Total	1 760 477	1 254 441.07	542 163	2 063 922	4 516 968
Counterparty					
Name of counterparty	see note 12	see note 12	see note 12	see note 12	see note 12
Country of domicile of the counterparty	see note 12	see note 12	see note 12	see note 12	see note 12
Gross volume of outstanding transactions	see note 12	see note 12	see note 12	see note 12	see note 12
Data of collateral					
Type of collateral:	-				-
Cash	see note 12	see note 12	see note 12	see note 12	see note 12
Securities	see note 12	see note 12	see note 12	see note 12	see note 12
Quality of collateral:					
Rating	see note 12 if applicable	see note 12 if applicable	see note 12 if applicable	see note 12 if applicable	see note 12 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	1 118 415	947 618	385 762	1 581 914	521 584
above one year	642 063	-	-	-	-
open maturity	-	147 202	76 524	80 538	31 131
Total	1 760 4788	1 094 820	462 286	1 662 452	552 715
Safekeeping of collateral received by the Sub-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 12	see note 12	see note 12	see note 12	see note 12
Cash	see note 12	see note 12	see note 12	see note 12	see note 12
Data on returns and costs of securities lending	see note 12	see note 12	see note 12	see note 12	see note 12

All transaction are bilateral transactions.
The collateral on secutities lending is not reused.

	Amundi Soluzioni Italia - Bilanciato Percorso Attivo (III))
Amount of securities lending expressed in absolute amount (in the currency of the Sub-Fund)	see note 12
Proportion of lendable assets	3.40%
Proportion of AUM	3.37%
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	5 384 514
open maturity	-
Total	5 384 514
Counterparty	
Name of counterparty	see note 12
Country of domicile of the counterparty	see note 12
Gross volume of outstanding transactions	see note 12
Data of collateral	
Type of collateral:	-
Cash	see note 12
Securities	see note 12
Quality of collateral:	
Rating	see note 12 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	4 161 075
above one year	782 788
open maturity	80 292
Total	5 024 155
Safekeeping of collateral received by the Sub-Fund as part of securities lending	
Name of custodian	CACEIS BANK Luxembourg
Securities	see note 12
Cash	see note 12
Data on returns and costs of securities lending	see note 12

All transaction are bilateral transactions.
The collateral on secutities lending is not reused.

Sub-Fund	Currency	Ten largest collateral issuers across all SFTs and total return swaps	Volumes of the collateral securities and commodities received
Amundi Soluzioni Italia - Obbligazionario Euro 04/2025	EUR	BUNDESREPUBLIK DEUTSCHLAND	1,434,358.51
Amundi Soluzioni Italia - Obbligazionario Euro 08/2025	EUR	BUNDESREPUBLIK DEUTSCHLAND	164,687.56
Amundi Soluzioni Italia - Obbligazionario Euro 11/2025	EUR	BUNDESREPUBLIK DEUTSCHLAND	147,865.70
Amundi Soluzioni Italia - Obbligazionario Euro 09/2027	EUR	BUNDESSCHATZANWEISUNGEN	8,724,075.67
	EUR	BUNDSOBLIGATION	1,195,450.81
	EUR	BUNDESREPUBLIK DEUTSCHLAND	530,591.44
Amundi Soluzioni Italia - Obbligazionario Euro 10/2027	EUR	BUNDESREPUBLIK DEUTSCHLAND	3,071,567.94
Amundi Soluzioni Italia - Obbligazionario Euro 12/2027	EUR	BUNDESREPUBLIK DEUTSCHLAND	7,071,257.14
Amundi Soluzioni Italia - Obbligazionario Euro 01/2028	EUR	BUNDESREPUBLIK DEUTSCHLAND	4,095 ,22.93
Amundi Soluzioni Italia - Obbligazionario Euro 03/2028	EUR	BUNDESREPUBLIK DEUTSCHLAND	1,861,556.33
Amundi Soluzioni Italia - Obbligazionario Euro 04/2028	EUR	BUNDESREPUBLIK DEUTSCHLAND	1,396,167.25
Amundi Soluzioni Italia - Obbligazionario Euro 05/2028	EUR	BUNDESREPUBLIK DEUTSCHLAND	6,913,463.10
Amundi Soluzioni Italia - Obbligazionario Euro 06/2028	EUR	BUNDESREPUBLIK DEUTSCHLAND	8,521,181.89
Amundi Soluzioni Italia - Obbligazionario Euro 07/2028	EUR	BUNDESSCHATZANWEISUNGEN	12,640,831.45
Amundi Soluzioni Italia - Obbligazionario Euro 09/2028	EUR	BUNDESSCHATZANWEISUNGEN	23,316,744.96
Amundi Soluzioni Italia - Obbligazionario Euro 10/2028	EUR	BUNDESREPUBLIK DEUTSCHLAND	6,058,953.85
Amundi Soluzioni Italia - Obbligazionario Euro 11/2028	EUR	FRANCE GOVERNMANT BOND OAT	45,043,006.92
	EUR	BUNDESREPUBLIK DEUTSCHLAND	515,689.21
Amundi Soluzioni Italia - Progetto Obbligazionario Emergenti	EUR	BUNDESSCHATZANWEISUNGEN	1,118,415.26
	EUR	BUNDESREPUBLIK DEUTSCHLAND	642,062.92
Amundi Soluzioni Italia - Progetto Sviluppo Oriente	EUR	BUNDESSCHATZANWEISUNGEN	947,618.48
	EUR	NEOEN SPA	147,201.85
Amundi Soluzioni Italia - Progetto Sviluppo Oriente (II)	EUR	BUNDESSCHATZANWEISUNGEN	385,762.09
	EUR	NEOEN SPA	76,523.83
Amundi Soluzioni Italia - Bilanciato Percorso Attivo	EUR	BUNDESSCHATZANWEISUNGEN	1,581,913.47
	EUR	NEOEN SPA	80,538.43
Amundi Soluzioni Italia - Bilanciato Percorso Attivo (II)	EUR	BUNDESSCHATZANWEISUNGEN	521,584.11
	EUR	NEOEN SPA	31,130.73
Amundi Soluzioni Italia - Bilanciato Percorso Attivo (III)	EUR	BUNDESSCHATZANWEISUNGEN	3,602,525.81
	EUR	NRW BANK (EX LANDERSBANK NORDRHEIN-WESTFALEN)	782,787.78
	EUR	BADEN-WURTTEMBERG	558,549.64
	EUR	NEOEN SPA	80,291.92

PERFORMANCE FEE

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, 2024, 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 crystallized daily during the accounting period due to redemptions (in Sub-Fund currency)	% based on average NAV over the accounting period [2]	Amount of performance fees accrued at period end (end of accounting period in Sub-Fund currency)	% based on the NAV at the end of the accounting period [3]
Amundi Soluzioni Italia - Obbligazionario Euro 07/2024 - EUR							
Class E Distributing Annually	LU1965338343	-	-	4,638.39	0.02%	23,112.77	0.15%
Class W Distributing Annually	LU1965338269	-	-	14,330.58	0.01%	111,317.19	0.14%
Amundi Soluzioni Italia - Obbligazionario Euro 07/2024 (II) - EUR							
Class E Distributing Annually	LU2007204741	-	-	14,033.65	0.11%	41,337.24	0.38%
Class W Distributing Annually	LU2007204667	-	-	43,435.04	0.09%	145,646.53	0.37%
Amundi Soluzioni Italia - Obbligazionario Euro 04/2025 - EUR							
Class W Distributing Annually	LU2082311387	-	-	23,892.82	0.05%	104,377.12	0.27%
Amundi Soluzioni Italia - Obbligazionario Euro 05/2025 - EUR							
Class W Distributing Annually	LU2082312351	-	-	42,636.96	0.39%	141,749.67	1.49%
Amundi Soluzioni Italia - Obbligazionario Euro 06/2025 - EUR							
Class E Distributing Annually	LU2122994994	-	-	10,732.35	0.22%	35,380.91	0.86%
Class W Distributing Annually	LU2122994721	-	-	48,919.51	0.18%	172,407.93	0.72%
Amundi Soluzioni Italia - Obbligazionario Euro 08/2025 - EUR							
Class E Distributing Annually	LU2122997237	-	-	6,347.87	0.15%	20,309.29	0.56%
Class W Distributing Annually	LU2122997153	-	-	50,535.29	0.11%	155,329.10	0.41%
Amundi Soluzioni Italia - Obbligazionario Euro 11/2025 - EUR							
Class E Distributing Annually	LU2180174109	-	-	1,075.66	0.03%	6,040.69	0.21%
Class W Distributing Annually	LU2180174281	-	-	3,123.63	0.01%	35,967.78	0.10%
Amundi Soluzioni Italia - Obbligazionario Euro 12/2025 - EUR							
Class W Distributing Annually	LU2215998886	-	-	714.66	0.00%	16,765.24	0.09%
Amundi Soluzioni Italia - Obbligazionario Euro 07/2027 - EUR							
Class E Distributing Annually	LU2474779696	-	-	6,920.85	0.04%	31,682.26	0.22%
Class W Distributing Annually	LU2474779423	-	-	95,501.35	0.02%	654,359.83	0.16%
Amundi Soluzioni Italia - Obbligazionario Euro 09/2027 - EUR							
Class E Distributing Annually	LU2474779852	-	-	19,952.08	0.09%	110,310.45	0.51%

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 crystallized daily during the accounting period due to redemptions (in Sub-Fund currency)	% based on average NAV over the accounting period [2]	Amount of performance fees accrued at period end (end of accounting period in Sub-Fund currency)	% based on the NAV at the end of the accounting period [3]
Class W Distributing Annually	LU2474779779	-	-	1,375,190.86	0.11%	5,359,282.63	0.46%
Amundi Soluzioni Italia - Obbligazionario Euro 10/2027 - EUR							
Class E Distributing Annually	LU2523292691	-	-	11,482.06	0.11%	54,390.60	0.55%
Class W Distributing Annually	LU2523292428	-	-	801,179.76	0.11%	3,416,271.46	0.50%
Amundi Soluzioni Italia - Obbligazionario Euro 12/2027 - EUR							
Class E Distributing Annually	LU2523293822	-	-	30,977.96	0.10%	120,628.44	0.42%
Class W Distributing Annually	LU2523293749	-	-	807,597.55	0.08%	3,283,903.98	0.37%
Amundi Soluzioni Italia - Obbligazionario Euro 01/2028 - EUR							
Class B Distributing Annually	LU2550903640	-	-	380,090.41	0.05%	1,528,382.27	0.20%
Class E Distributing Annually	LU2550903566	-	-	9,935.36	0.06%	40,357.93	0.24%
Amundi Soluzioni Italia - Obbligazionario Euro 02/2028 - EUR							
Class B Distributing Annually	LU2550902089	-	-	711,825.80	0.09%	3,370,310.33	0.46%
Class E Distributing Annually	LU2550902162	-	-	11,346.39	0.09%	56,622.96	0.50%
Amundi Soluzioni Italia - Obbligazionario Euro 03/2028 - EUR							
Class B Distributing Annually	LU2550902329	-	-	454,986.51	0.05%	2,758,437.36	0.36%
Class E Distributing Annually	LU2550902592	-	-	4,721.69	0.04%	47,402.25	0.40%
Amundi Soluzioni Italia - Obbligazionario Euro 04/2028 - EUR							
Class B Distributing Annually	LU2582975129	-	-	327,524.68	0.06%	2,178,427.58	0.41%
Class B Non - Distributing	LU2582975046	-	-	87,210.81	0.08%	403,662.27	0.40%
Class E Distributing Annually	LU2582975475	-	-	2,670.45	0.06%	20,121.38	0.45%
Class E Non - Distributing	LU2582975392	-	-	2,874.83	0.08%	14,775.60	0.44%
Amundi Soluzioni Italia - Obbligazionario Euro 05/2028 - EUR							
Class B Distributing Annually	LU2582974668	-	-	244,089.19	0.03%	2,175,341.40	0.29%
Class B Non - Distributing	LU2582974585	-	-	62,909.92	0.04%	405,478.15	0.29%
Class E Distributing Annually	LU2582975988	-	-	6,769.50	0.05%	38,328.57	0.32%
Class E Non - Distributing	LU2582974825	-	-	3,231.09	0.09%	10,638.37	0.32%
Amundi Soluzioni Italia - Obbligazionario Euro 06/2028 - EUR							
Class B Distributing Annually	LU2582974239	-	-	254,202.10	0.04%	2,630,913.81	0.41%
Class B Non - Distributing	LU2582974155	-	-	63,045.30	0.05%	514,981.64	0.41%
Class E Distributing Annually	LU2582974403	-	-	8,489.16	0.06%	57,046.92	0.44%

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 crystallized daily during the accounting period due to redemptions (in Sub-Fund currency)	% based on average NAV over the accounting period [2]	Amount of performance fees accrued at period end (end of accounting period in Sub-Fund currency)	% based on the NAV at the end of the accounting period [3]
Class E Non - Distributing	LU2582974312	-	-	4,094.86	0.15%	10,565.50	0.44%
Amundi Soluzioni Italia - Obbligazionario Euro 07/2028 - EUR							
Class B Distributing Annually	LU2619276590	-	-	150,479.88	0.02%	1,778,933.41	0.24%
Class B Non - Distributing	LU2619276327	-	-	44,057.15	0.03%	362,175.50	0.24%
Class E Distributing Annually	LU2619276673	-	-	2,299.58	0.06%	10,333.27	0.31%
Class E Non - Distributing	LU2619276756	-	-	720.80	0.07%	3,232.45	0.30%
Amundi Soluzioni Italia - Obbligazionario Euro 09/2028 - EUR							
Class B Distributing Annually	LU2619275949	-	-	693,949.08	0.05%	6,547,744.17	0.52%
Class B Non - Distributing	LU2619277564	-	-	161,710.97	0.06%	1,327,038.23	0.52%
Class E Distributing Annually	LU2619276160	-	-	2,519.07	0.05%	28,048.22	0.57%
Class E Non - Distributing	LU2619276087	-	-	4,429.27	0.21%	10,846.72	0.57%
Amundi Soluzioni Italia - Obbligazionario Euro 10/2028 - EUR							
Class B Distributing Annually	LU2647987440	-	-	440,384.54	0.05%	5,190,646.98	0.60%
Class B Non - Distributing	LU2647987796	-	-	112,203.73	0.06%	1,082,971.45	0.60%
Class E Distributing Annually	LU2647987366	-	-	4,196.84	0.12%	21,478.17	0.65%
Class E Non - Distributing	LU2647987523	-	-	1,845.62	0.13%	8,804.92	0.64%
Amundi Soluzioni Italia - Obbligazionario Euro 11/2028 - EUR							
Class B Distributing Annually	LU2647988174	-	-	73,156.44	0.01%	1,331,845.06	0.15%
Class B Non - Distributing	LU2647988257	-	-	19,854.00	0.01%	258,165.03	0.15%
Class E Distributing Annually	LU2647987879	-	-	1,839.94	0.03%	10,714.99	0.18%
Class E Non - Distributing	LU2647987952	-	-	397.10	0.02%	4,182.89	0.18%
Amundi Soluzioni Italia - Obbligazionario Euro 12/2028 - EUR							
Class B Distributing Annually	LU2647988687	-	-	62.37	0.00%	-	-
Class B Non - Distributing	LU2647988760	-	-	3.98	0.00%	-	-
Amundi Soluzioni Italia - Obbligazionario Euro 02/2029 - EUR							
Class B Distributing Annually	LU2707195116	-	-	1,219.75	0.00%	-	-
Class B Non - Distributing	LU2707195033	-	-	220.40	0.00%	-	-
Class E Distributing Annually	LU2707195462	-	-	9.96	0.00%	-	-
Amundi Soluzioni Italia - Obbligazionario Euro 04/2029 - EUR							
Class B Distributing Annually	LU2740284919	-	-	22.81	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 crystallized daily during the accounting period due to redemptions (in Sub-Fund currency)	% based on average NAV over the accounting period [2]	Amount of performance fees accrued at period end (end of accounting period in Sub-Fund currency)	% based on the NAV at the end of the accounting period [3]
Class B Non - Distributing	LU2740285056	-	-	3.78	0.00%	-	-
Amundi Soluzioni Italia - Obbligazionario Euro 5 anni 11/2024 - EUR							
Class W Distributing Annually	LU2028898919	-	-	1,862.36	0.00%	26,967.34	0.09%
Amundi Soluzioni Italia - Obbligazionario Alto Rendimento 11/2025 - EUR							
Class B Distributing Annually	LU2028899214	-	-	657.63	0.00%	23,329.60	0.03%
Class B Hedged Distributing Annually	LU2028899487	-	-	16,728.78	0.03%	96,340.83	0.19%
Class E Distributing Annually	LU2028899305	-	-	75.70	0.00%	4,138.22	0.04%
Amundi Soluzioni Italia - Obbligazionario Alto Rendimento Diversificato 03/2026 - EUR							
Class B Distributing Annually	LU2082312781	-	-	46,390.81	0.33%	221,290.86	1.78%
Class B Hedged Distributing Annually	LU2082312864	-	-	1,786.78	0.29%	7,363.63	1.32%
Class E Distributing Annually	LU2082312518	-	-	5,549.69	0.29%	30,623.56	1.81%
Amundi Soluzioni Italia - Obbligazionario Rendimento Plus 01/2025 - EUR							
Class E Non - Distributing	LU2247578326	-	-	23,821.43	0.11%	46,299.83	0.28%
Amundi Soluzioni Italia - Progetto Azione Millennials - EUR							
Class E Non - Distributing	LU2028899057	-	-	2,075.73	0.08%	-	-
Class U Non - Distributing	LU2028899131	-	-	42,245.99	0.10%	-	-
Amundi Soluzioni Italia - Progetto Azione Città Future - EUR							
Class E Non - Distributing	LU2122995371	-	-	3.91	0.00%	-	-
Class U Non - Distributing	LU2122995454	-	-	2,713.31	0.02%	-	-
Amundi Soluzioni Italia - Progetto Sviluppo Globale (II) - EUR							
Class E Non - Distributing	LU2082311114	-	-	20.51	0.00%	-	-
Class U Non - Distributing	LU2082311205	-	-	373.40	0.00%	-	-

[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 crystallized 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

Contact Information
Amundi Soluzioni Italia
Amundi SGR S.p.A.
Via Cernaia 8/10
20121 Milan,
Italy
Tel.:352 2686 8080
www.amundi.lu/amundi-funds

Amundi
ASSET MANAGEMENT