

Global Total Return Bond

	I S I N	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class M2 EUR (C)	LU2002722853	5.000	EUR	1,006.09	967.93	920.88
Total Net Assets			EUR	25,697,465	38,904,974	62,450,203

Impact Green Bonds

	I S I N	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A2 EUR (C)	LU2349692348	667.916	EUR	40.63	39.34	41.27
Class E2 EUR (C)	LU2349692421	1,468,721.965	EUR	4.086	3.949	4.134
Class F2 EUR (C)	LU2349692694	-	EUR	-	4.302	4.534
Class G2 EUR (C)	LU2349692777	1,000.000	EUR	4.466	4.329	4.540
Class I 2 EUR (C)	LU2349692850	2,154.387	EUR	830.88	798.47	831.37
Class I 2 GBP (C)	LU2401725770	5.000	GBP	841.89	818.82	855.15
Class J2 EUR (C)	LU2349692934	5.000	EUR	832.48	799.59	831.90
Class J2 JPY Hgd (C)	LU2440106446	-	JPY	-	82,331.00	87,559.00
Class J8 JPY Hgd (C)	LU2713449028	32,600.400	JPY	100,808.00	-	-
Class R2 EUR (C)	LU2349693072	100.000	EUR	41.16	39.67	41.44
Class R2 GBP (C)	LU2414850136	100.000	GBP	41.24	40.24	42.15
Total Net Assets			EUR	26,903,989	26,369,177	25,003,060

Optimal Yield

	I S I N	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A EUR AD (D)	LU1883336643	180,651.740	EUR	60.03	56.66	55.02
Class A EUR (C)	LU1883336569	123,335.426	EUR	107.19	98.08	92.36
Class A SEK Hgd (C)	LU1883336726	500.000	SEK	1,177.37	1,078.57	1,012.57
Class A USD Hgd (C)	LU1883336999	23,516.714	USD	100.35	90.47	83.13
Class A USD Hgd MTD (D)	LU1883337021	958.640	USD	70.82	66.55	63.47
Class A2 EUR AD (D)	LU2259111263	1,187.258	EUR	46.58	43.97	42.68
Class A2 EUR (C)	LU2259111180	100.000	EUR	50.01	45.83	43.22
Class C EUR (C)	LU1883337294	2.112	EUR	73.05	66.71	62.46
Class E2 EUR (C)	LU1883337377	5,138,554.914	EUR	11.688	10.689	10.061
Class E2 EUR QTD (D)	LU1883337450	4,485,676.586	EUR	5.489	5.230	5.107
Class F EUR (C)	LU1883337534	2,020,410.502	EUR	9.983	9.175	8.679
Class F EUR QTD (D)	LU1883337617	912,925.837	EUR	4.852	4.647	4.561
Class G EUR (C)	LU2176991185	84,487.359	EUR	5.336	4.890	4.612
Class G EUR QD (D)	LU1894680088	172,387.370	EUR	4.473	4.229	4.111
Class H EUR (C)	LU2098276038	5.000	EUR	1,057.95	955.70	888.72
Class H EUR QTD (D)	LU1998916008	-	EUR	-	878.64	847.39
Class I 2 EUR (C)	LU1883337708	23,062.014	EUR	2,225.60	2,018.89	1,884.54
Class I 2 USD Hgd (C)	LU1883337963	-	USD	-	1,267.45	1,154.49
Class M2 EUR (C)	LU1883338003	4,825.577	EUR	2,368.76	2,149.83	2,007.76
Class R2 EUR AD (D)	LU1883338342	1,861.000	EUR	46.31	43.71	42.47
Class R2 EUR (C)	LU1883338268	4,160.620	EUR	63.29	57.53	53.83
Class R2 GBP (C)	LU1883338425	1,696.108	GBP	83.52	76.85	72.13
Class R2 SEK Hgd (C)	LU1883338771	-	SEK	-	981.35	915.37
Class R2 USD AD (D)	LU1883338854	0.002	USD	50.00	47.63	44.45

Optimal Yield

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class R2 USD Hgd (C)	LU1883338938	-	USD	-	54.40	49.66
Class R2 USD Hgd MTD (D)	LU1883339076	-	USD	-	46.09	43.65
Class X EUR (C)	LU2428739713	-	EUR	-	934.80	867.95
Total Net Assets			EUR	200,225,825	253,038,288	322,149,743

Optimal Yield Short Term

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A EUR (C)	LU1883339233	100.208	EUR	52.62	46.95	44.66
Class E2 EUR (C)	LU1883339316	9,659,036.665	EUR	5.264	4.697	4.468
Class E2 EUR QTD (D)	LU1883339407	6,978,725.467	EUR	4.408	4.096	4.026
Class F EUR (C)	LU1883339589	1,976,084.728	EUR	5.082	4.558	4.357
Class F EUR QTD (D)	LU1883339662	1,005,001.094	EUR	4.306	4.022	3.974
Class G EUR AD (D)	LU1894680245	775,470.303	EUR	4.417	4.125	4.117
Class G EUR (C)	LU1894680161	2,818,884.556	EUR	5.168	4.621	4.404
Class I 2 EUR (C)	LU1883339746	4,951.000	EUR	1,100.70	976.77	923.58
Class M2 EUR (C)	LU1883339829	7,401.677	EUR	1,092.66	969.95	917.72
Class M2 EUR QTD (D)	LU1883340082	-	EUR	-	836.75	818.01
Class R2 EUR (C)	LU1883340165	100.546	EUR	52.52	46.72	44.31
Total Net Assets			EUR	127,525,371	188,409,821	291,445,544

Strategic Income

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A AUD MTD3 (D)	LU1883840644	3,221,673.002	AUD	24.90	27.04	30.45
Class A CHF Hgd (C)	LU1883840727	8,895.100	CHF	45.31	45.45	47.51
Class A CZK Hgd (C)	LU1883840990	892,190.845	CZK	1,481.64	1,415.36	1,389.59
Class A EUR (C)	LU1883841022	1,896,171.206	EUR	11.31	10.69	11.22
Class A EUR Hgd AD (D)	LU1883841378	57,093.128	EUR	39.08	39.50	42.03
Class A EUR Hgd (C)	LU1883841295	317,693.979	EUR	79.19	77.57	80.21
Class A EUR Hgd MGI (D)	LU1883841451	1,263,361.797	EUR	26.77	27.70	30.12
Class A USD (C)	LU1883841535	10,844,264.604	USD	12.13	11.66	11.73
Class A USD MGI (D)	LU1883841881	4,088,951.503	USD	42.82	43.50	46.03
Class A USD MTD (D)	LU1883841618	2,831,192.098	USD	5.57	5.65	5.86
Class A USD MTD3 (D)	LU1883841709	5,745,662.789	USD	30.33	32.38	35.86
Class A ZAR MTD3 (D)	LU1883841964	6,395,985.586	ZAR	393.98	440.15	520.65
Class A2 EUR AD (D)	LU2070308999	-	EUR	-	45.80	49.35
Class A2 EUR (C)	LU2070309294	100.000	EUR	51.70	48.93	51.48
Class A2 USD MD (D)	LU2574252404	100.000	USD	48.49	48.44	-
Class A5 EUR (C)	LU2032056512	2,141,352.582	EUR	53.00	49.76	51.84
Class B AUD MTD3 (D)	LU1883842004	882,869.625	AUD	23.66	25.81	29.22
Class B USD (C)	LU1883842186	1,103,328.826	USD	10.28	9.93	10.04
Class B USD MTD (D)	LU1883842269	-	USD	-	-	5.90
Class B USD MGI (D)	LU1883842426	933,750.380	USD	38.00	38.79	41.26
Class B USD MTD3 (D)	LU1883842343	5,500,659.670	USD	30.62	32.87	36.58
Class B ZAR MTD3 (D)	LU1883842699	1,000,564.192	ZAR	398.10	446.94	531.33

Strategic Income

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class C EUR (C)	LU1883842772	102,651.171	EUR	10.34	9.82	10.36
Class C EUR Hgd (C)	LU1883842855	4,940.796	EUR	45.78	45.03	46.79
Class C EUR Hgd MGI (D)	LU1883842939	10,810.944	EUR	28.91	30.05	32.85
Class C USD (C)	LU1883843077	3,664,669.899	USD	11.08	10.71	10.83
Class C USD MTD (D)	LU1883843150	1,884,910.945	USD	5.55	5.66	5.91
Class E2 EUR AD (D)	LU1883843317	1,530,604.633	EUR	5.831	5.681	6.121
Class E2 EUR (C)	LU1883843234	5,698,879.356	EUR	12.778	12.033	12.597
Class E2 EUR Hgd AD (D)	LU1883843580	13,129,688.174	EUR	4.082	4.119	4.381
Class E2 EUR Hgd (C)	LU1883843408	6,038,527.625	EUR	9.134	8.917	9.199
Class E2 EUR Hgd QTD (D)	LU1883843663	2,742,118.232	EUR	3.959	4.077	4.318
Class E2 EUR QTD (D)	LU1883843747	2,763,064.144	EUR	6.074	6.029	6.473
Class F EUR AD (D)	LU1883844042	114,647.487	EUR	5.896	5.740	6.185
Class F EUR (C)	LU1883843820	457,859.055	EUR	10.957	10.370	10.910
Class F EUR Hgd AD (D)	LU1883844398	527,829.736	EUR	3.886	3.926	4.167
Class F EUR Hgd (C)	LU1883844125	849,850.377	EUR	8.089	7.935	8.215
Class F EUR QTD (D)	LU1883844471	224,038.649	EUR	5.705	5.692	6.142
Class G EUR (C)	LU2036673379	458,007.551	EUR	5.174	4.883	5.122
Class G EUR Hgd AD (D)	LU1894682456	1,648,441.671	EUR	4.183	4.227	4.502
Class G EUR Hgd (C)	LU2036673619	6,207,659.359	EUR	4.633	4.534	4.690
Class G EUR Hgd QD (D)	LU1894682530	2,801,028.773	EUR	4.024	4.096	4.368
Class G EUR QTD (D)	LU2036673452	5,963,517.610	EUR	4.525	4.504	4.849
Class H EUR Hgd QTD (D)	LU1998916420	-	EUR	-	883.07	925.33
Class I 2 EUR (C)	LU1883844554	4,522.000	EUR	140.25	131.20	136.41
Class I 2 EUR Hgd (C)	LU1883844638	2,151.353	EUR	1,121.01	1,086.52	1,111.98
Class I 2 EUR Hgd QTD (D)	LU1883844711	-	EUR	-	852.48	897.20
Class I 2 EUR QD (D)	LU1883844802	113.000	EUR	999.27	980.33	1,061.68
Class I 2 GBP Hgd (C)	LU1883844984	18,440.665	GBP	1,185.26	1,133.74	1,143.79
Class I 2 USD (C)	LU1883845106	939,640.689	USD	150.30	143.14	142.61
Class I 2 USD QD (D)	LU1883845288	17,160.893	USD	1,070.81	1,069.38	1,109.77
Class I 4 USD QTD (D)	LU2347634748	16,801.291	USD	848.70	838.02	869.63
Class M2 EUR (C)	LU1883845361	22,929.498	EUR	2,664.00	2,490.89	2,588.65
Class M2 EUR Hgd (C)	LU2002723232	290.843	EUR	982.82	952.80	976.11
Class P2 USD (C)	LU1883845528	287,968.761	USD	57.88	55.26	55.22
Class P2 USD MTD (D)	LU1883845791	663.601	USD	46.16	46.48	47.92
Class Q-D USD MTD (D)	LU1883845874	23,855.678	USD	58.69	59.80	62.41
Class R2 EUR AD (D)	LU1883846179	24,321.501	EUR	53.17	51.87	55.89
Class R2 EUR (C)	LU1883846096	19,181.999	EUR	80.58	75.51	78.65
Class R2 EUR Hgd AD (D)	LU1883846336	11,919.643	EUR	39.63	40.12	42.77
Class R2 EUR Hgd (C)	LU1883846252	981,148.739	EUR	52.68	51.12	52.51
Class R2 EUR Hgd MGI (D)	LU1883846419	5,430.478	EUR	35.87	36.80	39.70
Class R2 GBP AD (D)	LU1883846682	2,366.536	GBP	45.13	44.55	48.12
Class R2 GBP (C)	LU1883846500	-	GBP	-	80.69	84.31
Class R2 USD AD (D)	LU1883846849	63,088.588	USD	56.91	56.56	58.49
Class R2 USD (C)	LU1883846765	41,401.067	USD	86.34	82.36	82.22
Class T AUD MTD3 (D)	LU1883847060	39,617.360	AUD	25.17	27.45	31.01
Class T USD (C)	LU1883847144	249.258	USD	53.90	52.08	52.63
Class T USD MGI (D)	LU1883847490	40,137.879	USD	35.69	36.44	38.74
Class T USD MTD3 (D)	LU1883847227	187,775.399	USD	29.68	31.87	35.46
Class T ZAR MTD3 (D)	LU1883847573	27,668.877	ZAR	414.02	465.00	552.92
Class U AUD MTD3 (D)	LU1883847656	355,615.458	AUD	26.45	28.84	32.65

Strategic Income

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class U USD (C)	LU1883847730	98,723.495	USD	53.57	51.76	52.34
Class U USD MGI (D)	LU1883847904	337,307.990	USD	35.39	36.13	38.43
Class U USD MTD3 (D)	LU1883847813	1,822,771.723	USD	29.70	31.88	35.48
Class U ZAR MTD3 (D)	LU1883848035	550,590.366	ZAR	442.43	496.46	590.66
Class Z EUR HGD QTD (D)	LU2085675515	437.302	EUR	818.37	837.83	879.02
Total Net Assets			EUR	1,909,706,307	2,123,029,277	2,173,311,852

Net Zero Ambition US Corporate Bond

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A USD (C)	LU2559893917	100.000	USD	52.23	50.13	-
Class A2 USD (C)	LU2559894055	100.000	USD	52.15	50.10	-
Class E2 EUR (C)	LU2559895375	1,000.000	EUR	5.148	4.848	-
Class F EUR (C)	LU2559894642	1,000.000	EUR	5.108	4.835	-
Class G EUR (C)	LU2559894725	1,000.000	EUR	5.131	4.842	-
Class H USD (C)	LU2559894998	8,882.465	USD	1,059.84	1,007.86	-
Class I USD (C)	LU2559894139	5.000	USD	1,054.72	1,006.18	-
Class I2 USD (C)	LU2559894212	3,879.583	USD	1,054.76	1,006.09	-
Class M2 EUR (C)	LU2559894568	5.000	EUR	1,037.09	972.20	-
Class R USD (C)	LU2559894303	100.000	USD	52.65	50.28	-
Class R2 USD (C)	LU2559894485	100.000	USD	52.61	50.26	-
Class Z USD (C)	LU2559895029	17,061.000	USD	1,055.74	1,006.56	-
Class Z USD QTD (D)	LU2559895292	5.000	USD	991.63	994.36	-
Total Net Assets			USD	31,571,264	24,030,253	-

US Bond

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A EUR AD (D)	LU1880401283	1,759.585	EUR	46.40	45.61	49.48
Class A EUR (C)	LU1880401101	186,264.616	EUR	52.38	50.00	53.36
Class A EUR Hgd (C)	LU1880401366	914,232.143	EUR	44.76	44.32	46.61
Class A USD AD (D)	LU1880401796	79,847.837	USD	43.83	43.87	45.66
Class A USD (C)	LU1880401523	791,614.606	USD	49.60	48.19	49.28
Class A2 AUD Hgd MTD3 (D)	LU2070305110	48,944.137	AUD	35.87	37.84	41.86
Class A2 EUR AD (D)	LU2070309021	8,296.993	EUR	46.11	45.31	49.16
Class A2 EUR (C)	LU1883848977	87,659.477	EUR	94.97	90.92	97.33
Class A2 EUR Hgd (C)	LU1883849199	306,893.868	EUR	46.75	46.37	48.95
Class A2 EUR MTD (D)	LU1883849272	1,204.444	EUR	51.17	51.35	56.41
Class A2 EUR QD (D)	LU1883849355	977.972	EUR	50.91	50.44	55.37
Class A2 GBP Hgd QD (D)	LU1883849439	4,620.000	GBP	40.87	41.37	44.09
Class A2 SGD Hgd (C)	LU1883849512	29,178.811	SGD	55.33	54.89	56.84
Class A2 SGD Hgd MGI (D)	LU2237438549	6,284.300	SGD	38.91	40.45	43.50
Class A2 USD AD (D)	LU1883849785	142,975.679	USD	67.63	67.67	70.41
Class A2 USD (C)	LU1883849603	1,353,805.854	USD	101.79	99.20	101.75
Class A2 USD MD (D)	LU2574252586	100.000	USD	48.11	48.53	-
Class A2 USD MGI (D)	LU1883850015	597,024.303	USD	53.17	54.31	57.87

US Bond

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A2 USD MTD (D)	LU1883849868	135,851.288	USD	54.65	55.83	58.81
Class A2 USD MTD3 (D)	LU1883849942	1,277,121.573	USD	36.34	37.94	41.23
Class A2 ZAR Hgd MTD3 (D)	LU2098275063	-	ZAR	-	755.19	872.37
Class A2 ZAR MTD3 (D)	LU1883850288	1,417,944.504	ZAR	577.81	627.50	726.17
Class A2-7 USD (C)	LU2347634235	980.999	USD	44.92	43.76	44.86
Class A5 EUR (C)	LU2070308304	-	EUR	-	47.83	51.02
Class B AUD Hgd MTD3 (D)	LU2070305201	158,756.657	AUD	34.37	36.65	40.92
Class B USD (C)	LU1883850361	195,119.542	USD	76.57	75.33	78.00
Class B USD MGI (D)	LU1883850791	414,632.156	USD	45.05	46.45	49.97
Class B USD MTD3 (D)	LU1883850528	2,575,586.018	USD	34.56	36.50	40.14
Class B ZAR Hgd MTD3 (D)	LU2070305383	2,933,112.754	ZAR	30.50	33.43	39.05
Class C USD (C)	LU1883850874	479,285.058	USD	71.67	70.50	73.01
Class C USD MTD (D)	LU1883850957	53,477.479	USD	55.53	57.28	60.92
Class E2 CHF Hgd (C)	LU1883851096	57,388.785	CHF	4.355	4.411	4.692
Class E2 EUR (C)	LU1883851179	9,170,790.833	EUR	9.641	9.206	9.830
Class E2 EUR Hgd (C)	LU1883851252	1,130,025.809	EUR	4.722	4.668	4.908
Class E2 USD (C)	LU1883851336	97,209.219	USD	10.330	10.042	10.275
Class F EUR (C)	LU1883851419	670,895.732	EUR	8.736	8.384	8.997
Class F EUR Hgd QTD (D)	LU2018722947	20,012.705	EUR	3.857	4.021	4.342
Class F USD (C)	LU2208987094	12,201.966	USD	4.467	4.365	4.487
Class F2 EUR Hgd (C)	LU1880402091	359,602.001	EUR	4.396	4.376	4.631
Class F2 EUR Hgd QTD (D)	LU1880402174	36,273.323	EUR	3.849	4.019	4.346
Class F2 USD (C)	LU1880402257	291,847.318	USD	4.814	4.710	4.851
Class G EUR Hgd (C)	LU1880402331	2,442,781.976	EUR	4.476	4.437	4.678
Class G EUR Hgd MTD (D)	LU1880402414	129,792.984	EUR	3.924	4.080	4.415
Class G EUR Hgd QTD (D)	LU1880402505	5,721,231.671	EUR	3.927	4.082	4.395
Class G USD (C)	LU1880402687	2,871,691.516	USD	4.904	4.776	4.897
Class H USD (C)	LU1998916776	-	USD	-	983.20	997.85
Class I EUR Hgd (C)	LU1880402760	178,502.822	EUR	928.07	913.89	955.58
Class I USD AD (D)	LU1880402927	2,637.341	USD	868.73	870.19	905.92
Class I USD (C)	LU1880402844	26,695.015	USD	1,016.95	982.98	999.91
Class I 2 CHF Hgd (C)	LU2162036151	107.000	CHF	891.83	898.54	950.80
Class I 2 EUR (C)	LU1883851500	919.000	EUR	2,432.63	2,311.03	2,454.49
Class I 2 EUR Hgd (C)	LU1883851682	30,861.866	EUR	1,002.26	987.18	1,032.90
Class I 2 GBP (C)	LU1897310782	5.000	GBP	960.33	923.36	983.75
Class I 2 GBP QD (D)	LU2031984185	5.000	GBP	844.55	846.81	932.54
Class I 2 USD AD (D)	LU1883851849	22,061.380	USD	1,270.57	1,272.66	1,324.85
Class I 2 USD (C)	LU1883851765	81,755.491	USD	2,607.06	2,521.22	2,565.91
Class J2 USD (C)	LU2176990534	279,126.075	USD	940.04	908.34	923.60
Class M EUR Hgd (C)	LU1880403065	26,121.786	EUR	921.61	909.05	951.42
Class M USD (C)	LU1880403149	-	USD	-	-	998.14
Class M2 EUR (C)	LU1883851922	42,358.364	EUR	2,431.98	2,311.56	2,456.27
Class M2 USD (C)	LU2002723406	335.393	USD	1,003.39	970.83	988.52
Class O USD (C)	LU1880403222	1,948.093	USD	1,044.90	1,005.98	1,019.30
Class P2 USD (C)	LU1883852060	847,985.596	USD	54.54	52.89	53.98
Class P2 USD MTD (D)	LU1883852144	6,176.387	USD	44.71	45.45	47.62
Class Q-D USD MTD (D)	LU1883852227	130,889.858	USD	57.09	58.88	62.62
Class Q-OF EUR (C)	LU1880404204	6,953.383	EUR	1,096.46	1,038.03	1,099.04
Class R EUR (C)	LU2183144067	68,964.832	EUR	49.41	46.98	49.94
Class R EUR Hgd (C)	LU1880404626	38,459.845	EUR	43.08	42.44	44.45

US Bond

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class R USD AD (D)	LU1880405359	1,000.005	USD	43.79	43.85	45.64
Class R USD (C)	LU1880405276	107,702.957	USD	50.42	48.79	49.70
Class R2 EUR (C)	LU1883852573	3,731.030	EUR	73.75	70.16	74.65
Class R2 EUR Hgd (C)	LU1883852656	366,177.556	EUR	48.87	48.16	50.54
Class R2 EUR QD (D)	LU1883852730	100.000	EUR	46.21	45.78	50.26
Class R2 USD (C)	LU1883852904	276,244.322	USD	79.01	76.53	78.04
Class T USD (C)	LU1883853118	10,928.637	USD	49.81	49.00	50.75
Class T USD MGI (D)	LU1883853381	8,494.331	USD	35.89	37.01	39.81
Class T USD MTD3 (D)	LU1883853209	51,957.827	USD	33.88	35.78	39.34
Class T ZAR MTD3 (D)	LU1883853464	25,401.868	ZAR	538.30	590.19	689.95
Class U AUD Hgd MTD3 (D)	LU2070305466	28,647.933	AUD	34.33	36.63	40.90
Class U USD (C)	LU1883853548	110,019.219	USD	49.48	48.67	50.40
Class U USD MGI (D)	LU1883853894	182,030.105	USD	35.62	36.73	39.51
Class U USD MTD3 (D)	LU1883853621	574,568.648	USD	33.72	35.61	39.16
Class U ZAR MTD3 (D)	LU1883853977	201,404.214	ZAR	535.84	586.80	686.46
Class X USD (C)	LU1998917311	9,000.000	USD	1,010.37	972.75	985.65
Class Z USD (C)	LU2031986479	231.000	USD	1,007.61	-	1,003.20
Total Net Assets			EUR	1,663,455,222	1,571,290,309	1,614,248,484

US Corporate Bond

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A EUR Hgd (C)	LU1162498122	101,403.230	EUR	97.67	94.65	96.72
Class A USD AD (D)	LU1162498049	7,876.211	USD	88.72	87.22	88.66
Class A USD (C)	LU1162497827	45,030.367	USD	124.65	118.35	117.27
Class A2 USD MD (D)	LU2659282425	100.000	USD	51.75	-	-
Class C USD (C)	LU2732984872	100.000	USD	50.29	-	-
Class F2 EUR Hgd (C)	LU1162498635	380.705	EUR	96.06	93.39	95.78
Class F2 USD (C)	LU1162498551	3,316.489	USD	114.58	109.36	108.95
Class G EUR Hgd (C)	LU1162498478	25,099.876	EUR	102.88	99.58	101.68
Class G USD (C)	LU1162498395	39,016.192	USD	123.47	117.32	116.36
Class I EUR Hgd (C)	LU1162497314	2,485.000	EUR	1,067.67	1,026.39	1,041.60
Class I USD (C)	LU1162497157	87,717.247	USD	1,287.96	1,215.15	1,195.77
Class I 2 EUR Hgd (C)	LU2162036078	39,184.321	EUR	863.17	829.73	840.14
Class I 2 JPY (C)	LU2401725853	11,187.413	JPY	131,606.00	111,558.00	103,238.00
Class I 2 SEK Hgd (C)	LU2477811967	59,230.000	SEK	10,230.90	9,859.39	-
Class I 2 USD (C)	LU2224462361	538.016	USD	1,046.12	-	-
Class J2 USD (C)	LU2098277606	5.000	USD	1,029.74	-	-
Class M EUR Hgd (C)	LU1162497660	943.933	EUR	109.03	105.10	106.46
Class M USD (C)	LU1162497587	10,872.985	USD	109.33	103.18	101.59
Class M2 EUR (C)	LU2085676166	59.885	EUR	1,060.75	983.55	1,011.05
Class M2 EUR Hgd (C)	LU2002723588	128.842	EUR	951.22	914.57	926.87
Class M2 EUR Hgd QTD (D)	LU2305762622	12,670.464	EUR	789.54	793.01	836.75
Class O USD (C)	LU1162497744	2,883.567	USD	1,390.44	1,305.88	1,280.02
Class P2 USD (C)	LU2659282698	100.000	USD	53.62	-	-
Class Q-A3 SEK Hgd (C)	LU1408339320	651.745	SEK	102.07	98.54	99.60
Class R2 USD (C)	LU2790898634	100.000	USD	50.42	-	-

US Corporate Bond

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class Z EUR Hgd (C)	LU2347636016	48,656.342	EUR	860.40	828.38	837.92
Total Net Assets			USD	305,064,933	375,307,182	316,238,386

US Short Term Bond

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A2 AUD Hgd MTD3 (D)	LU2585852754	22,285.826	AUD	50.17	-	-
Class A2 EUR (C)	LU1882441816	1,544,015.547	EUR	7.13	6.58	6.58
Class A2 HKD MTD3 (D)	LU2585852671	2,592,792.482	HKD	50.00	-	-
Class A2 RMB Hgd MTD3 (D)	LU2585852838	274,416.501	CNH	50.29	-	-
Class A2 USD AD (D)	LU1882442111	59,207.287	USD	67.92	66.49	64.15
Class A2 USD (C)	LU1882441907	30,911,936.708	USD	7.64	7.18	6.88
Class A2 USD MD (D)	LU2574252669	14,197.025	USD	50.50	50.17	-
Class A2 USD MTD (D)	LU1882442202	2,609,577.942	USD	5.23	5.18	5.07
Class A2 USD MTD3 (D)	LU2585852598	1,021,256.238	USD	50.55	50.54	-
Class A2 ZAR Hgd MTD3 (D)	LU2596443304	2,000.000	ZAR	1,015.15	999.15	-
Class B USD (C)	LU1882442467	1,015,564.255	USD	5.65	5.36	5.20
Class B USD MTD3 (D)	LU2596443130	100.000	USD	50.73	49.87	-
Class B ZAR Hgd MTD3 (D)	LU2596443056	2,000.000	ZAR	1,001.47	995.82	-
Class C EUR (C)	LU1882442541	273,947.070	EUR	5.63	5.25	5.31
Class C USD (C)	LU1882442897	1,692,837.670	USD	6.03	5.72	5.55
Class C USD MTD (D)	LU1882442970	53,079.041	USD	4.74	4.74	4.71
Class E2 EUR (C)	LU1882443192	3,250,308.079	EUR	7.349	6.783	6.780
Class F EUR (C)	LU1882443275	1,939,924.323	EUR	6.736	6.245	6.274
Class G EUR (C)	LU2085676596	431,117.647	EUR	5.710	5.285	5.298
Class H EUR (C)	LU1998917071	5.000	EUR	1,193.40	1,096.72	1,089.70
Class I2 USD (C)	LU1882443358	51,932.546	USD	2,299.26	2,154.04	2,053.91
Class M2 EUR (C)	LU1882443432	3,552.201	EUR	1,917.15	1,765.26	1,758.20
Class P2 USD (C)	LU1882443515	230,586.459	USD	59.68	55.98	53.55
Class R2 EUR (C)	LU1882443606	26,377.947	EUR	55.18	50.81	50.66
Class R2 USD (C)	LU1882443788	89,934.613	USD	59.18	55.47	53.00
Class T USD (C)	LU1882443861	83,627.359	USD	53.36	50.65	49.12
Class U USD (C)	LU1882443945	348,029.790	USD	53.18	50.46	48.96
Class U USD MTD3 (D)	LU2596442918	100.000	USD	50.73	49.87	-
Class U ZAR Hgd MTD3 (D)	LU2596442835	2,000.000	ZAR	1,001.47	995.82	-
Class Z USD (C)	LU2031986552	676.410	USD	1,057.77	-	-
Total Net Assets			EUR	530,611,428	405,896,438	304,505,615

Asia Income ESG Bond

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A USD (C)	LU2665729302	100.000	USD	51.80	-	-
Class A2 SGD HGD MGI (D)	LU2665729641	16,408.253	SGD	49.59	-	-
Class A2 USD (C)	LU2665729484	100.000	USD	51.76	-	-
Class A2 USD MGI (D)	LU2665726548	103.167	USD	50.17	-	-
Class E2 EUR (C)	LU2665729724	1,000.000	EUR	5.213	-	-

Asia Income ESG Bond

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class G EUR Hgd (C)	LU2665729997	1,000.000	EUR	5.130	-	-
Class H EUR (C)	LU2665730060	3,436.036	EUR	1,048.46	-	-
Class I USD (C)	LU2665730144	5.000	USD	1,040.43	-	-
Class I 2 USD (C)	LU2665730227	5.000	USD	1,040.07	-	-
Class M2 EUR (C)	LU2665730490	5.000	EUR	1,047.03	-	-
Class R USD (C)	LU2665730573	100.000	USD	51.95	-	-
Class R2 USD (C)	LU2665730656	100.000	USD	51.92	-	-
Class Z USD (C)	LU2665730730	46,204.187	USD	1,040.67	-	-
Total Net Assets			USD	52,597,566	-	-

China RMB Aggregate Bond

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A USD (C)	LU2534777094	100.000	USD	51.92	48.85	-
Class A2 EUR Hgd (C)	LU2534778738	2,000.000	EUR	54.81	51.07	-
Class A2 USD (C)	LU2534776955	100.000	USD	51.84	48.82	-
Class A2 USD Hgd (C)	LU2534778225	2,000.000	USD	56.33	51.71	-
Class E2 EUR AD (D)	LU2534777763	1,010.564	EUR	5.050	4.715	-
Class F EUR AD (D)	LU2534777250	1,008.467	EUR	5.021	4.701	-
Class G EUR AD (D)	LU2534777334	1,008.453	EUR	5.038	4.707	-
Class G EUR Hgd (C)	LU2534777680	20,000.000	EUR	5.468	5.103	-
Class I USD (C)	LU2534779207	5.000	USD	1,052.48	982.73	-
Class I 2 EUR Hgd (C)	LU2534778654	100.000	EUR	1,114.02	1,027.52	-
Class I 2 USD (C)	LU2534779116	5.000	USD	1,053.55	982.21	-
Class I 2 USD Hgd (C)	LU2534778068	100.000	USD	1,144.70	1,040.40	-
Class M2 EUR (C)	LU2534777177	5.000	EUR	1,034.24	947.20	-
Class R USD (C)	LU2534779389	100.000	USD	52.51	49.10	-
Class R2 EUR Hgd (C)	LU2534778571	2,000.000	EUR	55.54	51.34	-
Class R2 USD (C)	LU2534778902	100.000	USD	52.53	49.08	-
Class R2 USD Hgd (C)	LU2534777920	2,000.000	USD	57.07	51.98	-
Class Z EUR Hgd (C)	LU2534778498	100.000	EUR	1,115.60	1,027.82	-
Class Z USD (C)	LU2534778811	41,000.000	USD	1,053.90	983.29	-
Class Z USD Hgd (C)	LU2534777847	100.000	USD	1,146.75	1,040.94	-
Total Net Assets			USD	44,311,717	41,339,368	-

Emerging Markets Blended Bond

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A EUR AD (D)	LU1161086316	190,719.253	EUR	86.03	82.44	80.48
Class A EUR (C)	LU1161086159	944,926.475	EUR	181.90	171.86	163.66
Class A USD Hgd (C)	LU1543731449	150.000	USD	103.69	96.76	90.42
Class A2 EUR AD (D)	LU2070310110	142,511.000	EUR	45.20	43.27	42.13
Class A2 EUR (C)	LU1534096844	69,304.406	EUR	102.55	96.98	92.32
Class A2 SGD Hgd (C)	LU1534096091	393.263	SGD	105.46	99.89	93.86
Class A2 SGD Hgd MTD (D)	LU1534095879	515.900	SGD	74.48	73.97	72.70
Class A5 EUR (C)	LU2070305896	-	EUR	-	47.22	44.79

Emerging Markets Blended Bond

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class E2 EUR (C)	LU2036673965	266,398.095	EUR	4.903	4.631	4.404
Class F EUR (C)	LU2018719489	14,204.109	EUR	4.787	4.548	4.354
Class F EUR QTD (D)	LU2018719562	19,531.435	EUR	3.795	3.776	3.803
Class F2 EUR (C)	LU1161086589	53,296.521	EUR	96.32	91.58	87.65
Class F2 EUR QTD (D)	LU1600318759	45,171.042	EUR	67.59	67.32	67.78
Class G EUR (C)	LU1161086407	1,210,900.184	EUR	107.41	101.76	97.12
Class G EUR QTD (D)	LU1600318833	1,334,761.570	EUR	69.43	68.90	69.17
Class I EUR (C)	LU1161085698	173.281	EUR	48,574.09	45,588.41	43,136.25
Class I2 EUR (C)	LU2538405445	32,082.665	EUR	1,155.40	1,083.16	-
Class J2 EUR (C)	LU2034727227	90,430.761	EUR	1,020.86	955.79	900.41
Class M EUR (C)	LU1161085938	594,029.233	EUR	104.09	97.69	92.44
Class M2 EUR (C)	LU2002720485	89.255	EUR	1,016.14	952.13	897.89
Class OR EUR AD (D)	LU1534097065	-	EUR	-	1,019.43	785.71
Class Q-I 11 EUR (C)	LU1161085854	22.000	EUR	9,594,694.95	8,978,762.10	8,474,310.12
Class Q-I 14 GBP Hgd (C)	LU1361117796	1,283,880.079	GBP	1,338.62	1,231.64	1,137.91
Class Q-OF EUR AD (D)	LU1600318676	1,717.000	EUR	1,081.15	1,007.02	944.34
Class X3 EUR QD (D)	LU2630492929	21,085.663	EUR	978.40	-	-
Class Z EUR (C)	LU2347636289	1,096.325	EUR	1,013.26	949.90	897.30
Total Net Assets			EUR	2,895,730,726	2,652,551,276	2,327,354,431

Emerging Markets Bond

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A AUD MTD3 (D)	LU1882449637	8,115,769.740	AUD	19.27	21.23	24.16
Class A CZK Hgd (C)	LU1882449710	113,237.828	CZK	1,510.84	1,356.25	1,259.83
Class A EUR AD (D)	LU1882449983	1,212,133.805	EUR	43.18	41.05	42.69
Class A EUR (C)	LU1882449801	3,350,220.410	EUR	18.64	16.52	16.31
Class A EUR Hgd AD (D)	LU1882450130	611,637.944	EUR	26.91	26.51	27.41
Class A EUR Hgd (C)	LU1882450056	46,795.079	EUR	51.32	47.17	45.89
Class A EUR MTD (D)	LU1882450213	2,414,922.782	EUR	4.75	4.44	4.62
Class A USD AD (D)	LU1882450486	95,965.438	USD	46.17	44.74	44.70
Class A USD (C)	LU1882450304	2,292,278.078	USD	19.95	18.02	17.02
Class A USD MGI (D)	LU1882450726	3,631,915.568	USD	41.68	40.97	42.04
Class A USD MTD (D)	LU1882450569	10,710,061.405	USD	5.03	4.78	4.78
Class A USD MTD3 (D)	LU1882450643	10,090,822.574	USD	23.36	25.15	27.98
Class A ZAR MTD3 (D)	LU1882450999	50,658,845.433	ZAR	283.96	328.84	403.47
Class A2 AUD Hgd MTD3 (D)	LU2110860256	3,300.000	AUD	35.65	35.54	37.37
Class A2 EUR AD (D)	LU2070309963	6,537.000	EUR	42.96	40.64	42.48
Class A2 EUR (C)	LU2070310037	100.000	EUR	51.98	45.96	45.60
Class A2 HKD MTD3 (D)	LU2110860330	920.000	HKD	36.44	36.26	37.79
Class A2 RMB Hgd MTD3 (D)	LU2401860049	16,000.000	CNH	36.57	36.33	39.15
Class A2 SGD Hgd MGI (D)	LU2237438622	3,200.000	SGD	37.41	37.27	38.90
Class A2 USD (C)	LU2110860504	100.000	USD	46.53	41.88	39.81
Class A2 USD MGI (D)	LU2237438895	100.000	USD	38.46	37.64	38.86
Class A2 USD MTD3 (D)	LU2110860769	1,807.414	USD	36.25	35.95	37.45
Class B AUD MTD3 (D)	LU1882451021	590,085.958	AUD	17.43	19.42	22.47
Class B EUR (C)	LU1882451294	15,447.760	EUR	14.45	12.88	12.87
Class B USD (C)	LU1882451377	136,694.138	USD	15.49	14.05	13.46

Emerging Markets Bond

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class B USD MGI (D)	LU1882451617	206,651.711	USD	36.90	36.40	37.88
Class B USD MTD3 (D)	LU1882451534	4,095,117.964	USD	21.96	23.98	27.15
Class B ZAR MTD3 (D)	LU1882451708	3,370,450.576	ZAR	275.36	318.13	393.72
Class C EUR (C)	LU1882451880	127,160.683	EUR	15.74	14.02	14.01
Class C EUR MTD (D)	LU1882451963	4,991.000	EUR	4.63	4.34	4.58
Class C USD (C)	LU1882452003	302,412.344	USD	16.86	15.29	14.65
Class C USD MTD (D)	LU1882452185	194,311.379	USD	4.91	4.68	4.75
Class E2 EUR (C)	LU1882452268	14,063,648.106	EUR	19.862	17.520	17.337
Class E2 EUR Hgd (C)	LU1882452425	4,602,263.605	EUR	12.457	11.379	11.110
Class E2 EUR QTD (D)	LU1882452698	7,207,061.808	EUR	5.156	4.782	5.004
Class E2 USD AD (D)	LU1882452854	57,550.864	USD	5.273	5.083	5.101
Class E2 USD (C)	LU1882452771	-	USD	-	19.115	18.124
Class F EUR (C)	LU1882452938	1,548,974.193	EUR	16.638	14.813	14.640
Class F EUR QTD (D)	LU1882453076	1,142,526.316	EUR	4.994	4.676	4.889
Class G EUR (C)	LU2036673023	1,082,397.927	EUR	5.078	4.510	4.447
Class G EUR Hgd AD (D)	LU1894676722	1,163,238.961	EUR	3.775	3.713	3.834
Class G EUR Hgd (C)	LU2834370277	20,000.000	EUR	4.987	-	-
Class G EUR QTD (D)	LU2036673296	963,765.822	EUR	3.938	3.678	3.835
Class H EUR (C)	LU1998914052	65,492.962	EUR	1,118.18	976.90	957.61
Class H EUR Hgd (C)	LU1998914136	-	EUR	-	880.39	851.19
Class H EUR QTD (D)	LU1998914219	-	EUR	-	795.34	824.12
Class I 2 CHF Hgd (C)	LU2110860843	20,029.427	CHF	1,029.39	-	-
Class I 2 EUR (C)	LU1882453159	7,909,242.930	EUR	23.82	20.84	20.46
Class I 2 EUR Hgd AD (D)	LU1882453316	61,348.651	EUR	644.00	631.25	658.15
Class I 2 EUR Hgd (C)	LU1882453233	41,878.726	EUR	1,190.12	1,077.96	1,043.94
Class I 2 EUR QTD (D)	LU1882453407	20,773.449	EUR	1,130.60	1,040.03	1,079.34
Class I 2 GBP (C)	LU1897302250	5.000	GBP	1,077.08	953.83	939.25
Class I 2 GBP Hgd QD (D)	LU1882453589	3,869.005	GBP	711.26	688.00	709.52
Class I 2 USD (C)	LU1882453662	29,107,623.429	USD	25.53	22.74	21.39
Class I 2 USD QD (D)	LU1882453746	1,325.670	USD	752.74	725.51	737.29
Class I 2 USD QTD (D)	LU1882453829	7,672.571	USD	1,200.57	1,124.19	1,122.96
Class J2 EUR Hgd (C)	LU1882454124	34,313.488	EUR	990.22	896.45	866.82
Class J3 GBP (C)	LU2052287724	5.000	GBP	1,026.52	909.50	895.97
Class J3 GBP QD (D)	LU2052287997	5.000	GBP	750.55	719.28	765.02
Class M EUR (C)	LU2085676240	-	EUR	-	942.12	921.23
Class M2 EUR AD (D)	LU1882454637	5,766.822	EUR	1,156.76	1,095.18	1,146.18
Class M2 EUR (C)	LU1882454553	32,920.960	EUR	2,843.42	2,489.10	2,443.89
Class M2 EUR Hgd (C)	LU1882454710	21,765.201	EUR	1,626.28	1,476.39	1,430.59
Class P2 USD (C)	LU1882454983	113,889.565	USD	60.44	54.01	50.96
Class P2 USD MTD (D)	LU1882455014	13,069.495	USD	41.17	38.67	38.65
Class Q-D USD MTD (D)	LU1882455105	5,762.448	USD	51.09	48.71	49.45
Class R2 EUR (C)	LU1882455287	12,602.259	EUR	88.77	77.78	76.52
Class R2 EUR Hgd (C)	LU1882455360	365,216.688	EUR	48.09	43.63	42.32
Class R2 GBP (C)	LU1882455444	131.314	GBP	96.43	85.58	84.44
Class R2 USD AD (D)	LU1882455790	137,447.551	USD	39.92	38.52	38.73
Class R2 USD (C)	LU1882455527	21,923.358	USD	95.08	84.87	80.00
Class R3 GBP (C)	LU2259108632	-	GBP	-	9.19	9.06
Class R3 GBP QD (D)	LU2259108715	-	GBP	-	7.81	8.30
Class T AUD MTD3 (D)	LU1882455873	68,557.625	AUD	18.91	21.06	24.32
Class T EUR (C)	LU1882455956	146.941	EUR	55.06	-	48.01

Emerging Markets Bond

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class T USD (C)	LU1882456095	2,087.058	USD	57.80	52.42	50.20
Class T USD MGI (D)	LU1882456251	17,362.800	USD	31.11	30.68	31.92
Class T USD MTD3 (D)	LU1882456178	442,238.008	USD	21.81	23.81	26.96
Class T ZAR MTD3 (D)	LU1882456335	790,509.021	ZAR	292.71	338.46	418.82
Class U AUD MTD3 (D)	LU1882456418	985,081.876	AUD	19.72	21.95	25.36
Class U EUR (C)	LU1882456509	6,964.296	EUR	60.33	53.75	53.72
Class U USD (C)	LU1882456681	30,009.611	USD	64.66	58.64	56.16
Class U USD MGI (D)	LU1882456848	257,225.062	USD	30.97	30.55	31.79
Class U USD MTD3 (D)	LU1882456764	4,186,801.122	USD	21.80	23.80	26.95
Class U ZAR MTD3 (D)	LU1882456921	8,677,391.265	ZAR	308.89	356.75	441.57
Class X EUR (C)	LU1882457069	3,176.229	EUR	1,269.84	1,105.01	1,078.88
Class Z EUR Hgd AD (D)	LU2085674625	4,679.253	EUR	735.92	727.73	756.78
Class Z USD (C)	LU2040440153	4,431.136	USD	1,043.28	934.56	874.72
Total Net Assets			EUR	3,599,880,293	3,238,831,622	3,363,476,466

Emerging Markets Corporate Bond

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A EUR AD (D)	LU0755948873	4,739.317	EUR	101.73	96.97	101.83
Class A EUR (C)	LU0755948790	6,734.160	EUR	151.41	137.75	139.22
Class A EUR Hgd (C)	LU0755948956	5,646.698	EUR	102.66	96.71	96.20
Class A USD AD (D)	LU0755948527	40,357.952	USD	84.68	82.24	82.90
Class A USD (C)	LU0755948444	6,966.008	USD	122.10	113.07	109.51
Class A5 EUR (C)	LU2070305979	-	EUR	-	46.61	46.70
Class F EUR Hgd MTD (D)	LU2018722608	215,186.438	EUR	3.426	3.410	3.596
Class F2 EUR Hgd (C)	LU0755949335	2,379.836	EUR	94.93	89.85	89.89
Class F2 EUR Hgd MTD (D)	LU0945158151	11,582.083	EUR	59.43	59.27	62.62
Class F2 USD (C)	LU0755949251	2,939.134	USD	111.64	103.91	101.14
Class G EUR Hgd (C)	LU0755949178	28,140.411	EUR	100.21	94.46	94.09
Class G EUR Hgd MTD (D)	LU0945158078	77,840.381	EUR	62.85	62.35	65.56
Class G USD (C)	LU0755949095	9,549.266	USD	117.02	108.43	105.07
Class H USD (C)	LU1998917824	9,258.857	USD	1,044.13	954.76	912.87
Class I EUR AD (D)	LU0755948014	28,973.931	EUR	893.59	851.98	896.21
Class I EUR (C)	LU0755947982	1,734.862	EUR	1,285.57	1,156.66	1,155.84
Class I EUR Hgd AD (D)	LU2339089083	40,980.729	EUR	787.35	777.60	811.70
Class I EUR Hgd (C)	LU0755947800	67,669.485	EUR	882.11	822.03	808.86
Class I USD AD (D)	LU0755947719	15,164.463	USD	822.54	799.19	807.55
Class I USD (C)	LU0755947636	13,724.261	USD	1,672.71	1,532.01	1,467.01
Class J2 EUR AD (D)	LU2176992076	54,709.000	EUR	924.50	881.39	927.26
Class M EUR (C)	LU1971433047	-	EUR	-	100.36	100.33
Class M EUR Hgd (C)	LU0755948287	991.300	EUR	91.47	85.18	83.89
Class M USD (C)	LU0755948105	5,537.836	USD	130.83	119.88	114.86
Class O EUR Hgd (C)	LU1103155898	6,014.446	EUR	1,056.08	978.21	957.58
Class O USD (C)	LU0755948360	18,751.225	USD	1,439.07	1,310.69	1,248.15
Class Z EUR QD (D)	LU2052290199	10,456.856	EUR	824.06	789.31	836.35
Class Z USD (C)	LU2036672488	119,671.103	USD	1,035.25	946.85	904.96

Emerging Markets Corporate Bond

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class Z USD QD (D)	LU2052289936	5,001.000	USD	795.66	775.80	787.72
Total Net Assets			USD	417,697,167	486,667,156	551,846,207

Emerging Markets Green Bond

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A USD (C)	LU2138398024	4,825.000	USD	44.90	42.48	42.53
Class A2 AUD Hgd MTD3 (D)	LU2305762200	9,305.323	AUD	34.03	35.27	38.31
Class A2 HKD MTD3 (D)	LU2305762119	449,758.355	HKD	34.65	35.87	38.73
Class A2 RMB Hgd MTD3 (D)	LU2305763786	49,159.630	CNH	33.35	34.45	38.37
Class A2 USD (C)	LU2138387506	605.281	USD	45.04	42.66	42.78
Class A2 USD MTD3 (D)	LU2305762036	35,649.495	USD	34.54	35.63	38.41
Class E2 EUR (C)	LU2138390393	2,176,211.630	EUR	4.776	4.437	4.633
Class E2 EUR Hgd (C)	LU2259110968	2,513,558.657	EUR	4.008	3.856	3.961
Class F EUR (C)	LU2138390716	206,972.429	EUR	4.678	4.365	4.579
Class G EUR (C)	LU2138390559	3,048,797.095	EUR	4.742	4.407	4.605
Class G EUR Hgd (C)	LU2259111008	3,766,473.885	EUR	4.005	3.855	3.962
Class H EUR (C)	LU2138389544	5.000	EUR	998.20	917.35	947.39
Class H EUR QD (D)	LU2339089166	-	EUR	-	854.32	916.28
Class I USD (C)	LU2138388066	826.000	USD	937.08	878.47	871.35
Class I 2 EUR Hgd (C)	LU2138388736	1,339.229	EUR	876.09	834.90	850.62
Class I 2 GBP (C)	LU2359303745	5.000	GBP	940.23	876.82	910.76
Class I 2 GBP Hgd (C)	LU2138388579	9,199.341	GBP	917.67	863.50	865.63
Class I 2 USD (C)	LU2138388223	4,283.923	USD	938.15	879.91	873.20
Class J EUR Hgd (C)	LU2138389387	10.000	EUR	883.07	840.53	854.69
Class J USD (C)	LU2138388900	5.000	USD	944.85	884.53	875.85
Class J2 EUR Hgd (C)	LU2138389460	10.000	EUR	881.09	839.07	853.65
Class J2 USD (C)	LU2138389114	5.000	USD	943.97	884.30	876.22
Class M2 EUR (C)	LU2138389890	-	EUR	-	910.67	942.71
Class M2 EUR Hgd (C)	LU2138390047	20.918	EUR	876.73	836.08	851.55
Class R USD (C)	LU2138387688	100.000	USD	46.45	43.66	43.43
Class R2 GBP (C)	LU2259109952	183.969	GBP	46.02	43.05	44.87
Class R2 GBP Hgd (C)	LU2347634581	2,057.021	GBP	42.44	40.07	40.35
Class R2 USD (C)	LU2138387845	100.000	USD	46.29	43.55	43.37
Class R4 EUR Hgd (C)	LU2347636875	44,326.000	EUR	41.61	39.54	40.13
Class R4 EUR Hgd (D)	LU2368111824	27,698.000	EUR	38.45	37.96	40.13
Class R4 GBP Hgd AD (D)	LU2368111741	18,206.015	GBP	39.80	38.79	40.21
Class R4 GBP Hgd (C)	LU2347634318	12,370.545	GBP	42.73	40.13	40.15
Class R4 USD AD (D)	LU2368112046	-	USD	-	39.90	40.74
Class R4 USD (C)	LU2347634409	-	USD	-	40.81	40.40
Class SE EUR Hgd (C)	LU2138391102	-	EUR	-	-	852.61
Class SE USD (C)	LU2138390989	26,841.005	USD	939.32	880.57	873.43
Class Z EUR Hgd (C)	LU2279408756	74,606.121	EUR	821.95	782.78	795.78
Total Net Assets			USD	171,091,554	248,699,786	461,138,049

Emerging Markets Corporate High Yield Bond

		Number of shares		NAV per share	NAV per share	NAV per share
	ISIN	30/06/24	Currency	30/06/24	30/06/23	30/06/22
Class A EUR AD (D)	LU1882457226	9,922.855	EUR	50.23	47.54	48.83
Class A EUR (C)	LU1882457143	10,245.237	EUR	91.14	79.42	76.29
Class A USD (C)	LU1882457572	27,344.921	USD	97.68	86.65	79.76
Class A USD MTD (D)	LU1882457655	4,246.793	USD	56.06	52.51	51.30
Class A2 USD (C)	LU2762361728	100.000	USD	51.36	-	-
Class A2 USD MD (D)	LU2762361645	100.000	USD	49.90	-	-
Class C EUR (C)	LU1882457739	252.709	EUR	81.00	71.30	69.17
Class C USD (C)	LU1882457903	8,479.468	USD	86.82	77.79	72.32
Class C USD MTD (D)	LU1882458034	2,256.562	USD	53.56	50.68	50.03
Class E2 EUR (C)	LU1882458117	817,972.616	EUR	9.212	8.015	7.688
Class E2 EUR QTD (D)	LU1882458208	817,862.543	EUR	5.570	5.114	5.194
Class F EUR QTD (D)	LU1882458380	398,662.520	EUR	5.430	5.012	5.117
Class G EUR QTD (D)	LU2085676679	89,780.615	EUR	4.374	4.025	4.096
Class I 2 EUR (C)	LU1882458463	15.088	EUR	2,044.86	1,764.92	1,679.04
Class I 2 EUR Hgd AD (D)	LU2596442678	2,353.000	EUR	1,102.96	1,001.17	-
Class I 2 EUR Hgd (C)	LU1882458547	2,225.000	EUR	1,368.91	1,223.06	1,146.00
Class I 2 USD (C)	LU1882458620	1,205.764	USD	2,192.11	1,925.98	1,755.46
Class M2 EUR (C)	LU1882458893	-	EUR	-	-	1,651.80
Class P2 USD (C)	LU1882458976	18.060	USD	66.90	58.92	53.86
Class P2 USD MTD (D)	LU1882459198	100.000	USD	52.84	-	-
Class R2 EUR AD (D)	LU1882459354	2,653.376	EUR	44.44	42.07	43.26
Class R2 EUR (C)	LU1882459271	1,594.020	EUR	101.41	87.67	83.54
Class R2 USD (C)	LU1882459438	111.384	USD	108.70	95.66	87.35
Class Z EUR (C)	LU2098275733	11,578.724	EUR	1,133.53	975.73	924.95
Class Z USD (C)	LU2052290272	4,725.486	USD	1,157.09	1,013.90	920.97
Total Net Assets			EUR	46,285,350	48,868,296	50,444,329

Emerging Markets Hard Currency Bond

		Number of shares		NAV per share	NAV per share	NAV per share
	ISIN	30/06/24	Currency	30/06/24	30/06/23	30/06/22
Class A EUR AD (D)	LU0907913544	1,639.505	EUR	197.90	192.81	197.61
Class A EUR (C)	LU0907913460	17,585.052	EUR	649.33	600.00	585.97
Class A2 EUR (C)	LU1534102832	123.445	EUR	88.89	82.28	80.42
Class A2 EUR MTD (D)	LU1534103137	995.000	EUR	73.99	71.81	74.03
Class A2 SGD Hgd (C)	LU1534103723	163.972	SGD	103.05	95.43	91.52
Class A2 SGD Hgd MTD (D)	LU1534104291	25.474	SGD	71.60	69.60	70.33
Class A2 USD Hgd MTD (D)	LU1534102592	137.372	USD	75.17	71.52	71.32
Class A5 EUR (C)	LU2070306191	-	EUR	-	42.79	41.54
Class F2 EUR (C)	LU0907913890	797.943	EUR	94.61	88.05	86.55
Class G EUR (C)	LU0907913627	23,133.455	EUR	101.69	94.22	92.20
Class I EUR AD (D)	LU0907912652	92,794.882	EUR	757.36	739.83	760.26
Class I EUR (C)	LU0907912579	632.780	EUR	42,204.27	38,754.36	37,477.26
Class I EUR MD (D)	LU2801257416	25,501.414	EUR	1,010.62	-	-
Class I USD (C)	LU1543737727	10,562.621	USD	1,034.32	968.30	898.44
Class I USD Hgd (C)	LU0907912736	909.987	USD	1,133.80	1,024.98	965.79
Class I 2 CHF Hgd (C)	LU2070304659	27,714.902	CHF	906.32	851.33	834.66
Class I 2 GBP (C)	LU2052288706	5.000	GBP	925.28	858.57	833.77
Class J2 EUR (C)	LU2176989445	21,023.586	EUR	1,112.07	1,018.16	-

Emerging Markets Hard Currency Bond

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class M EUR (C)	LU0907913031	52,729.991	EUR	108.33	99.63	96.44
Class M2 EUR (C)	LU2002720642	376.698	EUR	934.88	857.47	830.14
Class M2 EUR AD (D)	LU2002720725	-	EUR	-	752.15	772.52
Class O EUR (C)	LU0907913114	8,219.858	EUR	1,201.64	1,095.48	1,054.61
Class Q-A5 EUR (C)	LU1706539126	-	EUR	-	-	84.00
Class Q-A5 USD Hgd (C)	LU1778762168	-	USD	-	-	92.89
Class Q-I0 USD Hgd (C)	LU1191004966	259,327.000	USD	1,355.31	1,218.87	1,145.25
Class Q-I 13 USD Hgd (C)	LU1543738535	-	USD	-	-	988.60
Class Q-I 14 USD Hgd (C)	LU1602583905	804.802	USD	1,113.86	1,004.92	947.18
Class R EUR (C)	LU1756691595	21,103.053	EUR	94.73	87.04	84.41
Class X EUR (C)	LU1998920968	95,544.040	EUR	962.52	877.49	844.76
Class Z EUR (C)	LU2279408244	85,047.958	EUR	1,128.12	1,031.91	996.14
Total Net Assets			EUR	732,282,862	616,576,152	575,770,297

Emerging Markets Local Currency Bond

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A CZK Hgd (C)	LU1880385494	39,149.141	CZK	903.32	903.66	823.33
Class A EUR AD (D)	LU1882459602	170,596.411	EUR	38.10	39.75	40.14
Class A EUR (C)	LU1882459511	210,100.341	EUR	67.84	67.01	64.42
Class A USD AD (D)	LU1882459867	10,224.635	USD	40.73	43.30	42.00
Class A USD (C)	LU1882459784	36,652.288	USD	72.94	73.36	67.36
Class A USD MGI (D)	LU1882460014	84,837.910	USD	26.20	28.57	28.25
Class A USD MTD3 (D)	LU1882459941	2,506,407.440	USD	18.20	20.84	23.20
Class A2 EUR AD (D)	LU2070309708	28,403.000	EUR	38.95	40.63	41.15
Class A2 USD AD (D)	LU1880385908	100.000	USD	38.19	40.61	39.50
Class A2 USD (C)	LU1880385817	6,251.121	USD	45.31	45.62	42.06
Class A5 EUR (C)	LU2070306274	-	EUR	-	46.87	44.55
Class B USD MGI (D)	LU1882460287	19,998.644	USD	23.21	25.52	25.49
Class B USD MTD3 (D)	LU1882460105	377,942.681	USD	16.94	19.58	22.06
Class E2 EUR AD (D)	LU1882460527	1,660,616.407	EUR	3.294	3.432	3.470
Class E2 EUR (C)	LU1882460444	5,113,426.330	EUR	6.905	6.819	6.552
Class E2 EUR QTD (D)	LU1882460790	1,473,208.367	EUR	3.775	3.859	3.796
Class F EUR AD (D)	LU1882460956	538,056.180	EUR	3.276	3.411	3.438
Class F EUR (C)	LU1882460873	1,904,989.346	EUR	6.355	6.308	6.073
Class F EUR QTD (D)	LU1882461178	285,899.604	EUR	3.687	3.788	3.735
Class F2 EUR Hgd (C)	LU1880386039	30,434.970	EUR	3.978	4.101	3.925
Class F2 EUR Hgd MTD (D)	LU1880386112	116,594.143	EUR	3.345	3.584	3.518
Class F2 USD (C)	LU1880386203	39,037.114	USD	4.418	4.471	4.143
Class G EUR Hgd (C)	LU1880386385	320,309.897	EUR	4.011	4.116	3.917
Class G EUR Hgd MTD (D)	LU1880386468	551,461.744	EUR	3.370	3.595	3.514
Class G USD (C)	LU1880386542	806,825.462	USD	4.519	4.552	4.187
Class H EUR (C)	LU1998914300	388.462	EUR	1,008.47	984.82	935.55
Class I EUR Hgd (C)	LU1880386625	25,224.797	EUR	847.60	859.61	808.39
Class I USD AD (D)	LU1880387789	-	USD	-	-	764.79
Class I USD (C)	LU1880387607	40,781.660	USD	956.77	952.35	865.76
Class I 11 EUR Hgd (C)	LU2297685658	3,130.000	EUR	40.80	41.50	39.05
Class I 2 EUR AD (D)	LU1882461335	4.000	EUR	768.66	802.78	813.43

Emerging Markets Local Currency Bond

		Number of shares		NAV per share	NAV per share	NAV per share
	ISIN	30/06/24	Currency	30/06/24	30/06/23	30/06/22
Class I 2 EUR (C)	LU1882461251	44,533.257	EUR	1,571.70	1,537.38	1,462.64
Class I 2 EUR QD (D)	LU1882461418	2,901.097	EUR	708.08	745.78	757.06
Class I 2 GBP QD (D)	LU2031984425	2,697.605	GBP	698.56	744.73	758.38
Class I 2 USD (C)	LU1882461509	8,556.077	USD	1,684.44	1,677.26	1,529.12
Class J2 EUR AD (D)	LU2428739804	7,407.920	EUR	918.86	958.61	939.49
Class J2 EUR (C)	LU1895000252	26,424.230	EUR	1,182.26	1,155.31	1,098.02
Class J2 USD (C)	LU2176989957	70,640.923	USD	918.42	913.22	831.47
Class M EUR Hgd (C)	LU1880387946	5.178	EUR	836.11	855.15	805.59
Class M USD (C)	LU1880388084	58.859	USD	953.26	949.65	863.27
Class M2 EUR AD (D)	LU1882461764	233.633	EUR	768.21	801.97	812.61
Class M2 EUR (C)	LU1882461681	3,927.319	EUR	1,526.29	1,494.41	1,423.23
Class M2 USD (C)	LU2002720998	-	USD	-	949.75	866.81
Class O USD (C)	LU1880388167	116,906.480	USD	986.18	976.52	885.37
Class R USD (C)	LU1880388910	-	USD	-	48.51	43.86
Class R11 EUR Hgd (C)	LU2391858433	2,000.000	EUR	43.83	44.54	41.96
Class R2 EUR (C)	LU1882461848	35,018.380	EUR	53.11	52.09	49.70
Class R2 GBP (C)	LU2259110026	-	GBP	-	46.06	44.08
Class R2 USD (C)	LU1882461921	100.000	USD	47.31	47.23	43.18
Class T USD MGI (D)	LU1882462143	-	USD	-	32.18	32.13
Class T USD MTD3 (D)	LU1882462069	15,462.396	USD	17.08	19.73	22.23
Class U USD MGI (D)	LU1882462499	9,696.942	USD	27.85	30.62	30.59
Class U USD MTD3 (D)	LU1882462226	288,655.862	USD	17.07	19.73	22.22
Class X USD (C)	LU1998917238	377.000	USD	983.99	974.33	883.37
Class Z EUR AD (D)	LU2052288532	87,877.917	EUR	773.59	808.07	818.03
Class Z EUR QD (D)	LU2052288458	-	EUR	-	761.05	770.37
Total Net Assets			EUR	579,733,368	925,817,845	897,197,965

Emerging Markets Short Term Bond

		Number of shares		NAV per share	NAV per share	NAV per share
	ISIN	30/06/24	Currency	30/06/24	30/06/23	30/06/22
Class A2 CZK Hgd (C)	LU1882462572	128,473.518	CZK	1,163.04	1,001.81	929.45
Class A2 EUR (C)	LU1882462655	31,867.534	EUR	57.08	48.70	48.36
Class A2 EUR Hgd (C)	LU1882462739	123,580.007	EUR	51.19	45.19	44.16
Class A2 USD (C)	LU1882462812	15,702.813	USD	61.19	53.14	50.55
Class A2 USD MTD (D)	LU1882462903	19,732.246	USD	41.78	37.98	37.91
Class C USD (C)	LU1882463034	19,891.342	USD	53.62	47.03	45.19
Class C USD MTD (D)	LU1882463117	4,353.560	USD	39.89	36.64	36.94
Class E2 EUR (C)	LU1882463208	3,445,889.210	EUR	6.289	5.365	5.327
Class E2 EUR Hgd (C)	LU1882463380	4,794,985.346	EUR	5.181	4.576	4.472
Class E2 EUR Hgd QTD (D)	LU1882463463	10,407,944.336	EUR	3.784	3.500	3.592
Class E2 EUR QTD (D)	LU1882463547	2,598,098.385	EUR	4.728	4.220	4.384
Class F2 EUR QTD (D)	LU1882463893	1,348,484.285	EUR	4.579	4.114	4.303
Class G2 EUR (C)	LU2036672645	139,506.893	EUR	5.419	4.633	4.609
Class G2 EUR Hgd (C)	LU1894676995	598,571.257	EUR	4.994	4.418	4.323
Class G2 EUR Hgd QTD (D)	LU2036672991	184,887.299	EUR	3.909	3.621	3.726
Class G2 EUR QTD (D)	LU2036672728	1,967.170	EUR	4.398	3.933	4.094
Class H EUR QD (D)	LU1998914565	-	EUR	-	750.84	814.82
Class I 2 EUR (C)	LU1882463976	-	EUR	-	-	1,020.51

Emerging Markets Short Term Bond

		Number of shares		NAV per share	NAV per share	NAV per share
	I S I N	30/06/24	Currency	30/06/24	30/06/23	30/06/22
Class I 2 EUR Hgd AD (D)	LU1882464271	11.000	EUR	687.66	661.50	697.60
Class I 2 EUR Hgd (C)	LU1882464198	35,201.270	EUR	1,105.69	967.23	937.53
Class I 2 EUR Hgd QTD (D)	LU1882464354	48,067.566	EUR	771.40	707.65	720.61
Class I 2 GBP (C)	LU1897303142	5.000	GBP	1,078.89	924.50	913.54
Class I 2 GBP Hgd (C)	LU2176991268	100.000	GBP	1,153.22	997.17	950.50
Class I 2 USD (C)	LU1882464511	5.000	USD	1,008.05	-	-
Class M2 EUR (C)	LU1882464602	483.636	EUR	1,041.80	1,154.12	1,136.15
Class M2 EUR Hgd (C)	LU1882464784	18,868.508	EUR	1,093.70	958.63	929.53
Class P2 USD (C)	LU1882464941	99.999	USD	55.72	-	48.70
Class R2 EUR (C)	LU1882465088	100.000	EUR	59.20	50.25	49.63
Class R2 EUR Hgd (C)	LU1882465161	10,122.868	EUR	49.45	43.46	42.24
Class X EUR (C)	LU1882464438	2.000	EUR	1,259.93	1,060.90	1,039.87
Class Z USD (C)	LU2098275816	339.551	USD	1,035.58	-	-
Total Net Assets			USD	239,975,000	247,770,813	337,322,407

Asia Multi-Asset Target Income

		Number of shares		NAV per share	NAV per share	NAV per share
	I S I N	30/06/24	Currency	30/06/24	30/06/23	30/06/22
Class A2 USD (C)	LU2665727355	100.000	USD	50.51	-	-
Class E2 EUR (C)	LU2665727439	1,000.000	EUR	5.111	-	-
Class G2 EUR Hgd (C)	LU2665727512	20,000.000	EUR	5.041	-	-
Class H EUR (C)	LU2665727603	7,015.000	EUR	1,022.13	-	-
Class I 2 USD (C)	LU2665727785	12,165.000	USD	1,011.30	-	-
Class J2 EUR Hgd (C)	LU2665728247	100.000	EUR	1,009.69	-	-
Class J2 USD (C)	LU2665729567	15,000.000	USD	1,011.50	-	-
Class M2 EUR (C)	LU2665727868	5.000	EUR	1,023.10	-	-
Class R2 USD (C)	LU2665727942	100.000	USD	50.53	-	-
Total Net Assets			USD	35,396,924	-	-

Euro Multi-Asset Target Income

		Number of shares		NAV per share	NAV per share	NAV per share
	I S I N	30/06/24	Currency	30/06/24	30/06/23	30/06/22
Class A2 CZK Hgd (C)	LU1882475046	14,846.266	CZK	1,274.96	1,171.00	1,110.86
Class A2 CZK Hgd QTI (D)	LU1882475129	53,005.326	CZK	1,058.26	1,014.23	997.49
Class A2 EUR (C)	LU1882475392	49,410.498	EUR	55.50	52.20	52.13
Class A2 EUR QTI (D)	LU1882475475	32,710.634	EUR	45.98	45.17	46.80
Class E2 EUR QTI (D)	LU1882475558	18,695,647.037	EUR	4.397	4.320	4.476
Class G2 EUR QTI (D)	LU1882475632	28,426,394.685	EUR	4.333	4.265	4.428
Class I 2 EUR QTI (D)	LU2347634664	-	EUR	-	887.06	909.43
Class M2 EUR (C)	LU2490078461	5.000	EUR	1,080.45	1,006.94	996.28
Class M2 EUR QTI (D)	LU1882475715	5,950.619	EUR	933.00	908.12	932.07
Total Net Assets			EUR	218,185,501	345,898,494	533,646,035

Global Multi-Asset

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A EUR (C)	LU1883327816	347,153.363	EUR	119.38	111.73	111.76
Class A USD (C)	LU1883327907	18,303.263	USD	127.96	121.92	116.85
Class A2 EUR (C)	LU2183143689	851,986.647	EUR	59.94	56.22	56.34
Class A2 USD (C)	LU2183143762	14,871.000	USD	57.46	54.86	52.68
Class C EUR (C)	LU1883328038	45,739.952	EUR	104.86	99.13	100.15
Class C USD (C)	LU1883328111	12,726.325	USD	112.39	108.15	104.69
Class E2 EUR (C)	LU1883328202	9,840,701.742	EUR	12.107	11.332	11.334
Class F EUR (C)	LU1883328384	1,624,727.009	EUR	10.813	10.171	10.223
Class G EUR (C)	LU1883328467	20,189,844.679	EUR	5.818	5.456	5.468
Class I 2 CZK Hgd (C)	LU2199618633	5,407.703	CZK	11,702.07	10,585.17	9,952.78
Class I 2 EUR (C)	LU1883328541	21,137.241	EUR	1,590.50	1,473.64	1,458.79
Class I 2 GBP (C)	LU1897306830	5.000	GBP	1,162.43	1,090.17	1,082.57
Class I 2 USD (C)	LU1883328624	30.628	USD	1,704.38	1,607.51	1,524.88
Class I 2 USD Hgd (C)	LU1883328897	112.000	USD	1,559.02	1,421.97	1,370.68
Class M2 EUR (C)	LU1883328970	67,192.452	EUR	1,565.73	1,452.13	1,438.92
Class R2 EUR (C)	LU1883329192	500.000	EUR	63.81	59.34	58.97
Total Net Assets			EUR	497,396,094	570,440,599	701,775,863

Global Multi-Asset Conservative

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A EUR (C)	LU1883329432	7,889,187.817	EUR	63.85	61.46	62.09
Class A EUR QD (D)	LU2339089596	-	EUR	-	44.83	46.05
Class A10 USD Hgd (C)	LU2339089323	43,138.302	USD	49.21	46.64	45.77
Class A2 EUR (C)	LU2183143507	130,195.059	EUR	52.00	50.13	50.71
Class A9 CHF Hgd (C)	LU1883329358	202,746.945	CHF	51.62	50.96	52.14
Class C EUR (C)	LU1883329515	128,200.651	EUR	53.41	51.93	52.98
Class E2 EUR AD (D)	LU2330498085	24,002,324.439	EUR	4.657	4.559	4.631
Class E2 EUR (C)	LU1883329606	123,358,403.751	EUR	6.564	6.312	6.370
Class F EUR (C)	LU1883329788	25,698,726.524	EUR	5.534	5.356	5.440
Class G EUR (C)	LU1883329861	94,975,754.066	EUR	5.318	5.129	5.191
Class G EUR QTD (D)	LU1883329945	8,559,696.147	EUR	5.006	4.957	5.091
Class I EUR (C)	LU2079696212	10,885.213	EUR	1,079.29	1,029.45	1,030.74
Class I 2 CZK Hgd (C)	LU2199618559	199.127	CZK	10,650.61	9,927.73	9,446.12
Class I 2 EUR (C)	LU2079696568	45,740.193	EUR	1,096.93	1,047.33	1,049.21
Class I 2 GBP (C)	LU1897307218	30.000	GBP	1,036.80	1,001.94	1,006.84
Class I 2 JPY HGD (C)	LU2450199471	-	JPY	-	92,785.00	94,967.00
Class I 2 USD Hgd (C)	LU1883330018	745.048	USD	1,380.14	1,296.84	1,266.51
Class J11 EUR (C)	LU2510724003	21,562.893	EUR	1,073.61	-	-
Class J2 JPY Hgd (C)	LU2359305955	-	JPY	-	900.00	920.00
Class J7 JPY Hgd (C)	LU2713448996	124,737.261	JPY	102,534.00	-	-
Class M2 EUR (C)	LU1883330109	123,902.223	EUR	1,412.41	1,348.53	1,350.95
Class R2 EUR (C)	LU1883330281	63,729.609	EUR	57.40	55.00	55.31
Class R5 EUR (C)	LU2391858359	4,173.324	EUR	48.54	46.41	46.57
Total Net Assets			EUR	2,481,056,642	3,519,698,102	4,484,756,327

Global Multi-Asset Target Income

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A2 CZK Hgd (C)	LU1883330364	213,676.513	CZK	1,195.96	1,108.15	1,050.15
Class A2 CZK Hgd QTI (D)	LU1883330448	1,544,885.623	CZK	759.47	744.73	741.27
Class A2 EUR (C)	LU1883330521	226,665.483	EUR	85.17	78.07	78.96
Class A2 EUR Hgd (C)	LU1883330794	258,521.716	EUR	51.76	49.16	49.13
Class A2 EUR Hgd QTI (D)	LU1883330877	2,791,016.366	EUR	33.74	33.94	35.62
Class A2 EUR QTI (D)	LU1883330950	489,243.430	EUR	50.12	48.60	51.55
Class A2 GBP Hgd (C)	LU2368112129	119,223.728	GBP	49.78	46.66	45.77
Class A2 HUF Hgd QTI (D)	LU1883331099	56,682.790	HUF	9,821.75	9,228.73	8,569.35
Class A2 RON Hgd (C)	LU1883331255	173,940.570	RON	67.47	62.77	59.60
Class A2 USD (C)	LU1883331339	393,515.096	USD	63.48	59.24	57.41
Class A2 USD MTI (D)	LU1883331412	1,605.485	USD	56.92	56.15	57.21
Class A2 USD QTI (D)	LU1883331503	144,557.235	USD	53.54	52.85	53.84
Class C USD (C)	LU1883331685	32,877.641	USD	57.50	54.20	53.05
Class C USD QTI (D)	LU1883331768	8,171.818	USD	36.45	36.36	37.42
Class E2 EUR (C)	LU1883331842	-	EUR	-	6.031	6.100
Class E2 EUR Hgd SATI (D)	LU1883331925	7,913,780.267	EUR	3.469	3.486	3.655
Class E2 EUR QTI (D)	LU1883332063	997,027.534	EUR	5.002	4.849	5.144
Class E2 EUR SATI (D)	LU1883332147	10,368,095.499	EUR	3.772	3.657	3.877
Class G2 EUR Hgd QTI (D)	LU1883332576	435,414.774	EUR	3.758	3.788	3.980
Class I 2 USD (C)	LU1883332659	17.931	USD	1,407.91	1,300.54	1,247.40
Class M2 EUR Hgd (C)	LU1883332816	512.610	EUR	1,167.21	1,098.89	1,086.05
Class M2 EUR Hgd SATI (D)	LU2002722697	-	EUR	-	-	948.36
Class M2 EUR SATI (D)	LU1883332907	9,254.754	EUR	1,100.33	1,057.10	1,109.46
Class M2 USD (C)	LU1883333038	323.205	USD	1,376.86	1,273.13	1,222.35
Class P2 USD (C)	LU1883333202	-	USD	-	61.85	59.61
Class P2 USD QTI (D)	LU1883333384	-	USD	-	46.77	47.38
Class Q-D USD QTI (D)	LU1883333467	-	USD	-	37.33	38.42
Class R2 EUR (C)	LU1883333541	41,365.902	EUR	52.79	59.47	59.72
Class R2 EUR Hgd QTI (D)	LU1883333624	9,327.086	EUR	40.08	40.07	41.82
Class R2 EUR QTI (D)	LU1883333897	13,059.656	EUR	52.30	50.37	53.09
Class R2 USD (C)	LU1883333970	100.000	USD	62.80	58.23	56.06
Class R2 USD MTI (D)	LU1883334192	104.095	USD	46.93	45.99	46.55
Class R2 USD QTI (D)	LU1883331172	644.582	USD	47.24	46.31	46.86
Total Net Assets			USD	363,901,943	412,697,519	417,270,131

Net Zero Ambition Multi-Asset

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A CZK Hgd (C)	LU1327398548	149,754.678	CZK	3,081.12	2,789.54	2,662.56
Class A EUR AD (D)	LU0907915242	152,709.859	EUR	109.79	102.30	102.99
Class A EUR (C)	LU0907915168	597,321.277	EUR	117.99	109.39	109.94
Class A2 CHF Hgd (C)	LU2762361561	1,000.000	CHF	50.60	-	-
Class F EUR (C)	LU2018720735	83,560.552	EUR	5.351	4.990	5.045
Class F2 EUR (C)	LU0907915598	81,942.747	EUR	111.64	104.38	105.82
Class G EUR (C)	LU0907915325	498,383.165	EUR	114.50	106.47	107.32
Class I EUR AD (D)	LU0907914609	200.000	EUR	1,167.02	1,088.00	1,096.43
Class I EUR (C)	LU0907914518	7,038.502	EUR	1,271.78	1,168.38	1,163.21
Class I USD (C)	LU2330498168	5.000	USD	895.08	837.21	798.67

Net Zero Ambition Multi-Asset

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class I 2 CZK Hgd (C)	LU2199618716	2,128.394	CZK	11,449.12	10,278.14	9,729.60
Class M EUR (C)	LU0907914781	26,313.371	EUR	126.30	116.21	115.89
Class M2 EUR (C)	LU2002722770	1,239.063	EUR	1,167.52	1,074.74	1,072.37
Class R EUR AD (D)	LU1049757559	-	EUR	-	108.44	109.22
Class R EUR (C)	LU1049757476	5,314.163	EUR	125.42	115.59	115.51
Total Net Assets			EUR	187,976,049	219,656,280	251,794,444

Multi-Asset Real Return

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A CZK Hgd (C)	LU1650130344	104,872.650	CZK	2,781.70	2,604.07	2,504.28
Class A EUR AD (D)	LU1253540410	374.877	EUR	101.60	97.79	99.04
Class A EUR (C)	LU1253540170	6,770.685	EUR	104.03	99.74	101.01
Class F EUR (C)	LU2018720818	47,663.926	EUR	4.848	4.685	4.783
Class F EUR QTD (D)	LU2018721030	5,013.253	EUR	4.464	4.429	4.596
Class F2 EUR (C)	LU1253541814	25,261.235	EUR	96.91	93.84	95.99
Class F2 EUR QTD (D)	LU1327398381	6,319.814	EUR	86.53	86.04	89.45
Class G EUR (C)	LU1253541574	1,937,412.974	EUR	99.93	96.24	97.91
Class G EUR QTD (D)	LU1327398209	531,883.582	EUR	89.13	88.12	91.11
Class I EUR AD (D)	LU1253541145	-	EUR	-	989.22	1,001.56
Class I EUR (C)	LU1253540840	2,010.398	EUR	1,091.83	1,039.38	1,044.92
Class M EUR (C)	LU1327398035	103,832.317	EUR	111.34	106.09	106.77
Class Q-I JPY Hgd AD (D)	LU1253542119	19,611.780	JPY	98,913.00	99,352.00	102,780.00
Class Q-I JPY Hgd (C)	LU1253542036	153,541.112	JPY	108,742.00	107,937.00	110,788.00
Class Q-I4 EUR (C)	LU1253542200	-	EUR	-	-	1,074.71
Class Q-OF EUR (C)	LU1600318593	-	EUR	-	-	1,065.83
Total Net Assets			EUR	378,508,551	550,562,625	721,256,836

Multi-Asset Sustainable Future

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A CHF Hgd (C)	LU2110861817	187,370.079	CHF	47.59	46.09	46.47
Class A CZK Hgd (C)	LU2176991698	820,012.526	CZK	1,167.28	1,076.63	1,016.77
Class A EUR AD (D)	LU1941682095	86,441.534	EUR	104.15	98.41	97.96
Class A EUR (C)	LU1941681956	1,810,216.634	EUR	104.09	98.35	97.90
Class A USD (C)	LU1941682681	39,504.825	USD	99.28	95.49	91.10
Class A2 EUR (C)	LU2040441128	2,081.606	EUR	50.47	47.76	47.70
Class E2 EUR (C)	LU2036673882	17,204,059.956	EUR	5.099	4.815	4.800
Class F EUR (C)	LU2018721113	553,655.834	EUR	4.900	4.667	4.678
Class F2 EUR (C)	LU1941682418	2,895.692	EUR	100.44	95.80	96.46
Class G EUR (C)	LU1941682335	3,653,585.995	EUR	103.89	98.21	97.81
Class I EUR (C)	LU1941682178	27,139.277	EUR	1,082.62	1,014.13	1,002.46
Class I 16 EUR (C)	LU2462611307	27.000	EUR	1,027.84	962.25	-
Class I 2 EUR (C)	LU2031984342	16,967.311	EUR	1,060.83	994.70	984.32
Class I 2 GBP (C)	LU2359308629	5.000	GBP	961.03	911.93	905.04
Class J2 EUR (C)	LU2085675861	45,501.000	EUR	1,054.48	987.80	976.39

Multi-Asset Sustainable Future

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class M EUR (C)	LU1941682509	823,201.315	EUR	108.41	101.60	100.47
Class M2 EUR (C)	LU2011223687	34,511.278	EUR	1,063.78	997.47	987.06
Class R EUR AD (D)	LU2359306094	100.000	EUR	47.91	45.20	44.80
Class R EUR (C)	LU1941682251	5,721.493	EUR	106.96	100.51	99.60
Class R2 GBP (C)	LU2359308546	-	GBP	-	45.29	45.11
Class R5 EUR (C)	LU2391859084	49,605.534	EUR	48.19	45.19	44.73
Total Net Assets			EUR	943,330,792	1,183,903,855	1,550,580,583

Pioneer Flexible Opportunities

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A CZK Hgd (C)	LU1883340249	37,413.458	CZK	1,601.83	1,480.53	1,393.68
Class A EUR (C)	LU1883340322	13,391.291	EUR	96.26	87.84	87.87
Class A EUR Hgd (C)	LU1883340595	9,760.999	EUR	63.31	59.96	59.36
Class A USD (C)	LU1883340678	28,442.064	USD	104.87	97.43	93.39
Class C EUR Hgd (C)	LU1883340751	8,413.884	EUR	56.80	54.33	54.34
Class C USD (C)	LU1883340835	21,673.495	USD	91.80	86.13	83.39
Class E2 EUR (C)	LU1883340918	517,115.222	EUR	6.873	6.273	6.274
Class E2 EUR Hgd (C)	LU1883341056	1,859,030.857	EUR	5.500	5.211	5.160
Class F EUR (C)	LU1883341130	206,365.266	EUR	6.276	5.756	5.787
Class G EUR (C)	LU1894680328	82,967.174	EUR	5.692	5.205	5.217
Class G EUR Hgd (C)	LU1883341213	1,743,485.863	EUR	4.350	4.129	4.096
Class I USD (C)	LU1883341486	147.718	USD	1,033.85	-	1,944.61
Class I 2 USD (C)	LU2330498598	5.000	USD	951.36	874.94	830.00
Class P USD (C)	LU1883341643	100.000	USD	66.59	61.48	58.55
Class Q-D USD AD (D)	LU1883341726	-	USD	-	76.98	74.89
Class R EUR (C)	LU1837136800	419.116	EUR	59.99	54.34	53.94
Class R EUR Hgd (C)	LU1883341999	-	EUR	-	45.78	45.00
Class R GBP (C)	LU1883342021	701.504	GBP	70.36	64.51	64.24
Class R USD (C)	LU1883342294	1,749.302	USD	90.85	83.77	79.69
Total Net Assets			USD	35,296,708	48,576,172	63,688,792

Income Opportunities

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A2 AUD Hgd MTD3 (D)	LU2585853059	17,813.920	AUD	51.03	-	-
Class A2 EUR (C)	LU1894680757	167,863.796	EUR	59.11	53.55	51.29
Class A2 EUR Hgd (C)	LU1894680831	2,387.220	EUR	57.94	54.40	51.45
Class A2 EUR Hgd QTD (D)	LU1894680914	-	EUR	-	45.36	45.11
Class A2 EUR QTD (D)	LU1894681052	18,253.908	EUR	48.68	46.34	46.47
Class A2 HKD MTD3 (D)	LU2585853133	1,215,388.493	HKD	51.11	-	-
Class A2 RMB Hgd MTD3 (D)	LU2585853307	503,929.781	CNH	51.02	-	-
Class A2 USD (C)	LU1883839398	253,385.136	USD	63.35	58.42	53.62
Class A2 USD MD (D)	LU2574252313	41,149.878	USD	49.53	47.74	-
Class A2 USD MGI (D)	LU1894681136	101.415	USD	43.56	42.98	44.09
Class A2 USD MTD3 (D)	LU2585852911	107,619.417	USD	51.11	-	-

Income Opportunities

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A2 USD QTD (D)	LU1894681219	7,788.910	USD	51.90	50.30	48.49
Class C USD (C)	LU1883839471	11,487.982	USD	60.58	56.43	52.31
Class E2 EUR (C)	LU1883839554	6,204,996.976	EUR	6.955	6.300	6.035
Class E2 EUR Hgd (C)	LU1883839638	524,386.864	EUR	5.629	5.285	5.004
Class E2 EUR Hgd QTI (D)	LU1883839711	1,003,280.404	EUR	4.856	4.720	4.605
Class E2 EUR PHgd QTI (D)	LU1894681300	6,354,813.888	EUR	5.373	5.177	5.090
Class E2 EUR QTI (D)	LU1883839802	4,490,763.931	EUR	5.396	5.149	5.162
Class G EUR (C)	LU1883839984	15,484,748.282	EUR	6.716	6.096	5.851
Class G EUR Hgd (C)	LU1883840057	6,987,604.350	EUR	5.460	5.137	4.869
Class G EUR Hgd QTI (D)	LU1883840131	5,210,286.402	EUR	4.707	4.587	4.484
Class G EUR PHgd QTI (D)	LU1894681482	22,372,248.149	EUR	5.152	4.975	4.904
Class G EUR QTI (D)	LU1883840214	15,314,713.802	EUR	5.212	4.984	5.007
Class I 2 EUR (C)	LU1894681565	92.149	EUR	1,259.80	1,129.68	1,070.85
Class I 2 EUR Hgd (C)	LU1894681649	2,952.160	EUR	1,231.00	1,142.35	1,069.20
Class I 2 EUR Hgd QTD (D)	LU1894681722	-	EUR	-	943.68	928.57
Class I 2 EUR QTD (D)	LU1894681995	5.528	EUR	1,021.34	962.00	954.30
Class I 2 USD (C)	LU1883840305	43,386.727	USD	1,350.35	1,232.66	1,119.65
Class I 2 USD QTD (D)	LU1894682027	5.094	USD	1,085.90	1,041.26	993.03
Class I 3 USD QTI (D)	LU2110862112	633,414.632	USD	1,085.34	1,054.64	1,011.40
Class M2 EUR (C)	LU2002723158	29,412.682	EUR	1,412.24	1,267.64	1,202.81
Class M2 EUR Hgd QTD (D)	LU1883840487	-	EUR	-	892.41	879.03
Class P2 USD (C)	LU1883840560	3,332.267	USD	66.38	60.88	55.57
Class R2 USD (C)	LU1894682290	99.998	USD	67.48	61.83	56.37
Class R2 USD QTD (D)	LU1894682373	-	USD	-	51.29	49.11
Total Net Assets			USD	1,348,273,801	828,688,786	475,912,141

Real Assets Target Income

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A2 AUD Hgd MTI (D)	LU2538405957	-	AUD	-	49.23	-
Class A2 EUR (C)	LU1883866011	340,078.725	EUR	60.53	58.99	58.64
Class A2 EUR Hgd MTI (D)	LU1883866102	16,661.130	EUR	35.70	38.67	40.59
Class A2 EUR Hgd QTI (D)	LU1883866284	1,265,945.131	EUR	35.73	38.72	40.61
Class A2 EUR QTI (D)	LU1883866367	210,161.941	EUR	33.81	35.25	37.23
Class A2 HKD MTI (D)	LU2498475776	14,020.826	HKD	44.35	47.33	-
Class A2 RMB Hgd MTI (D)	LU2538405874	-	CNH	-	49.19	-
Class A2 SGD Hgd (C)	LU2462611489	226,558.012	SGD	52.25	52.83	-
Class A2 SGD Hgd MTI (D)	LU2462611562	554,679.676	SGD	40.70	44.07	45.28
Class A2 USD (C)	LU1883866441	17,316.506	USD	64.89	64.38	61.32
Class A2 USD MTI (D)	LU2462611646	266,831.555	USD	46.71	49.58	-
Class A2 USD QTI (D)	LU1883866524	90,779.352	USD	36.05	38.28	38.85
Class E2 EUR ATI (D)	LU1883866797	2,513,558.795	EUR	3.374	3.519	3.732
Class E2 EUR (C)	LU2477811538	-	EUR	-	4.720	4.693
Class E2 EUR Hgd SATI (D)	LU1883866870	452,087.487	EUR	3.141	3.397	3.558
Class F2 EUR ATI (D)	LU1883867092	1,116,665.390	EUR	3.108	3.266	3.490
Class G2 EUR (C)	LU2477811454	-	EUR	-	4.710	4.692
Class G2 EUR Hgd QTI (D)	LU1883867258	598,157.648	EUR	3.496	3.794	3.989
Class H USD (C)	LU2237438465	22,824.374	USD	1,179.56	1,153.76	1,083.51

Real Assets Target Income

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class I 2 EUR (C)	LU1883867332	12,284.869	EUR	1,347.95	1,300.36	1,279.37
Class I 2 EUR Hgd QTI (D)	LU1883867415	96.615	EUR	770.85	826.40	857.64
Class I 2 USD (C)	LU1883867506	5,812.138	USD	1,014.31	996.08	939.13
Class M2 EUR (C)	LU2477811611	-	EUR	-	953.93	939.35
Class M2 EUR Hgd SATI (D)	LU2002723828	-	EUR	-	984.59	964.21
Class M2 USD ATI (D)	LU2002724040	13,604.180	USD	932.67	982.47	987.97
Class R2 EUR (C)	LU1883867688	12,058.634	EUR	69.18	66.98	66.15
Class Z EUR OD (D)	LU2070303842	5,518.470	EUR	1,232.97	1,218.56	1,226.88
Class Z USD QTI (D)	LU2085675606	11,244.573	USD	934.86	981.23	983.90
Total Net Assets			USD	219,724,599	315,747,145	322,724,103

Target Coupon

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A2 EUR AD (D)	LU1386074709	100.002	EUR	93.57	90.15	90.93
Class F2 EUR AD (D)	LU1386074964	5,672.700	EUR	90.25	87.59	88.43
Class G2 EUR AD (D)	LU1386074881	427,942.817	EUR	93.42	90.19	90.65
Class I 2 EUR AD (D)	LU1386074618	900.000	EUR	97.95	93.77	94.03
Class M2 EUR AD (D)	LU2002724396	334.332	EUR	1,004.51	961.67	959.66
Class Q-A4 EUR AD (D)	LU1638825742	612,411.158	EUR	8.59	8.30	8.39
Total Net Assets			EUR	46,182,429	65,815,994	113,785,523

Absolute Return Credit

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A EUR (C)	LU1622150198	1,214.484	EUR	114.97	104.77	102.31
Class A USD (C)	LU1622150867	10.000	USD	104.70	97.16	90.89
Class A USD Hgd (C)	LU1622150941	117.514	USD	124.43	111.97	106.90
Class F2 EUR (C)	LU1622151246	6,266.071	EUR	104.72	95.91	94.55
Class G EUR (C)	LU1622151329	25,512.969	EUR	106.52	97.31	95.41
Class I EUR (C)	LU1622150271	33,164.713	EUR	1,215.76	1,103.71	1,072.07
Class I GBP Hgd (C)	LU1622150438	10.000	GBP	1,260.37	1,130.41	1,081.32
Class I 2 GBP (C)	LU2052288615	5.000	GBP	1,092.69	998.75	973.66
Class M EUR (C)	LU1622151592	10.000	EUR	113.25	102.73	99.73
Class O EUR (C)	LU1622150511	16,773.261	EUR	1,218.48	1,094.88	1,058.81
Class Q-A3 EUR AD (D)	LU1622150602	-	EUR	-	-	90.92
Class Q-I O EUR AD (D)	LU1622151089	-	EUR	-	-	935.79
Class R EUR (C)	LU1622151162	10.000	EUR	111.87	101.72	99.06
Total Net Assets			EUR	64,309,545	55,368,748	56,023,525

Absolute Return Multi-Strategy

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A CZK Hgd (C)	LU1882439240	482,783.569	CZK	1,140.27	1,046.70	1,082.13

Absolute Return Multi-Strategy

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A EUR (C)	LU1882439323	798,568.279	EUR	60.17	56.57	61.58
Class A USD Hgd (C)	LU1882439679	5,744.257	USD	57.36	53.10	56.53
Class A2 EUR (C)	LU2070310201	100.000	EUR	50.23	47.32	51.62
Class A5 EUR (C)	LU2032054905	8,670.834	EUR	50.26	47.19	51.30
Class C EUR (C)	LU1882439752	3,274.124	EUR	46.10	43.78	48.14
Class C USD Hgd (C)	LU1882439919	1,683.852	USD	52.92	49.48	53.15
Class E2 EUR (C)	LU1882440099	33,099,757.969	EUR	6.250	5.871	6.385
Class F EUR (C)	LU1882440255	2,070,444.651	EUR	5.194	4.910	5.375
Class G EUR (C)	LU1882440339	2,300,186.884	EUR	4.774	4.498	4.906
Class H EUR (C)	LU1998913914	1,000.000	EUR	998.26	927.92	1,083.91
Class I EUR (C)	LU1882440503	53,303.105	EUR	1,418.18	1,323.24	1,429.24
Class I GBP (C)	LU1894676300	4.265	GBP	1,202.89	1,135.83	1,230.78
Class I GBP Hgd (C)	LU1894676482	99.999	GBP	1,078.73	994.01	1,058.12
Class I 2 EUR (C)	LU1882440685	34,524.766	EUR	1,078.19	1,007.02	1,088.78
Class I 2 GBP (C)	LU1897298045	5.000	GBP	981.64	927.85	1,006.22
Class I 2 GBP Hgd (C)	LU2047618173	100.000	GBP	1,097.98	1,012.74	1,079.04
Class J EUR (C)	LU1882440925	58,490.332	EUR	1,013.04	944.28	1,018.98
Class J3 GBP (C)	LU2052286833	5.000	GBP	1,006.36	950.28	1,029.47
Class J6 JPY Hgd (C)	LU2713448723	83,503.920	JPY	100,363.00	-	-
Class M2 EUR (C)	LU1882441147	105,691.714	EUR	1,411.80	1,317.29	1,422.82
Class P2 USD Hgd (C)	LU2098276384	-	USD	-	49.23	52.19
Class Q-I 22 EUR QTD (D)	LU1894676565	122,323.054	EUR	1,059.49	987.57	1,066.04
Class R EUR (C)	LU1882441220	44,272.882	EUR	50.29	47.05	50.97
Class R GBP Hgd (C)	LU1882441576	1,708.464	GBP	54.39	50.25	53.64
Class R USD Hgd (C)	LU1882441659	7,164.000	USD	56.83	52.36	55.33
Class R3 GBP (C)	LU2259108392	500.000	GBP	9.10	8.60	9.32
Class X EUR (C)	LU1894676649	4,801.000	EUR	1,110.55	1,030.04	1,105.99
Class Z EUR (C)	LU2110859837	383.348	EUR	976.70	910.02	981.14
Total Net Assets			EUR	808,832,342	1,191,681,160	1,825,277,950

Absolute Return Global Opportunities Bond

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A CZK Hgd (C)	LU1894677373	18,250.868	CZK	1,097.93	1,051.52	1,018.61
Class A EUR (C)	LU1894677027	1,605,451.750	EUR	46.13	45.25	46.15
Class A USD (C)	LU1894677290	5,011.713	USD	49.44	49.37	48.26
Class C EUR (C)	LU1894677613	2,835.471	EUR	45.60	45.17	46.54
Class C EUR MTD (D)	LU1894677704	98.705	EUR	44.93	44.97	46.53
Class C USD (C)	LU1894677886	3,031.029	USD	48.88	49.29	48.66
Class E2 EUR (C)	LU1894678009	6,132,287.325	EUR	4.638	4.554	4.650
Class F EUR (C)	LU1894678181	2,703,107.062	EUR	4.621	4.567	4.693
Class G EUR (C)	LU1894678264	682,754.569	EUR	4.696	4.625	4.736
Class H EUR (C)	LU1998914995	106,816.227	EUR	995.02	968.10	979.37
Class I EUR (C)	LU1894678348	5,792.348	EUR	957.51	933.91	947.08
Class I 2 EUR (C)	LU2339089752	5.000	EUR	927.70	905.34	918.49
Class M2 EUR (C)	LU1894678694	13,588.014	EUR	961.55	938.79	952.97
Class OR EUR (C)	LU2498475859	5.000	EUR	999.54	970.92	-
Class R EUR (C)	LU1837134698	8,068.404	EUR	49.03	47.90	48.67

Absolute Return Global Opportunities Bond

		Number of shares		NAV per share	NAV per share	NAV per share
	I S I N	30/06/24	Currency	30/06/24	30/06/23	30/06/22
Class R GBP (C)	LU1894678777	-	GBP	-	41.12	41.90
Class SE EUR (C)	LU1894678934	-	EUR	-	969.39	979.23
Class Z EUR (C)	LU2040440237	5.000	EUR	992.85	967.05	979.51
Total Net Assets			EUR	244,804,548	314,976,829	410,225,018

Quantitative Global Absolute Return Bond

		Number of shares		NAV per share	NAV per share	NAV per share
	I S I N	30/06/24	Currency	30/06/24	30/06/23	30/06/22
Class A2 USD (C)	LU2247575652	100.000	USD	50.42	48.99	47.24
Class H USD (C)	LU2247577195	22,000.000	USD	1,045.18	1,004.72	958.32
Class I 2 GBP (C)	LU2819203162	5.000	GBP	977.74	-	-
Class I 2 USD (C)	LU2247576031	2,505.000	USD	1,036.12	998.48	954.68
Class J2 GBP (C)	LU2819203329	5.000	GBP	977.82	-	-
Class R2 GBP (C)	LU2819203246	100.000	GBP	48.87	-	-
Class R2 USD (C)	LU2247575819	100.000	USD	51.24	49.54	47.52
Class Z EUR Hgd (C)	LU2247576205	25,700.000	EUR	987.53	965.61	945.67
Class Z USD (C)	LU2247576387	21,827.080	USD	1,044.03	1,004.10	957.85
Total Net Assets			USD	75,606,722	68,115,535	54,710,812

Global Macro Bonds & Currencies

		Number of shares		NAV per share	NAV per share	NAV per share
	I S I N	12/03/24	Currency	12/03/24*	30/06/23	30/06/22
Class A EUR AD (D)	LU0996172176	2,630.613	EUR	76.68	75.73	82.03
Class A EUR (C)	LU0996172093	60,330.235	EUR	84.14	83.09	90.01
Class A USD Hgd AD (D)	LU1073017714	94.103	USD	88.05	86.11	90.98
Class F EUR (C)	LU2018724992	5,558.152	EUR	4.251	4.215	4.590
Class F2 EUR (C)	LU0996172507	4,944.309	EUR	78.93	78.35	85.52
Class F2 EUR MTD (D)	LU1103150238	354.000	EUR	65.00	65.04	71.29
Class G EUR (C)	LU0996172333	40,807.287	EUR	82.75	81.83	88.82
Class G EUR MTD (D)	LU1103150071	15,386.400	EUR	66.85	66.63	72.63
Class G USD Hgd (C)	LU0996172416	124.714	USD	91.86	89.94	95.21
Class I EUR (C)	LU0996171368	180.352	EUR	909.88	894.09	961.43
Class M EUR (C)	LU0996171798	133,372.400	EUR	89.29	87.74	94.35
Class O EUR (C)	LU0996171954	-	EUR	-	887.64	950.32
Total Net Assets			EUR	22,210,753	51,417,981	60,355,399

Global Macro Bonds & Currencies Low Vol

		Number of shares		NAV per share	NAV per share	NAV per share
	I S I N	30/06/24	Currency	30/06/24	30/06/23	30/06/22
Class AE (C)	LU0210817283	3,211.519	EUR	103.07	99.70	102.51
Class AE (D)	LU0244994728	280.794	EUR	82.91	81.03	83.33
Class AHG (C)	LU0615785101	6.081	GBP	95.36	91.21	92.47
Class AHU (C)	LU0752743517	872.375	USD	124.55	118.73	119.11
Class AHU (D)	LU0752743608	-	USD	-	95.48	95.82

* For more details please refer to the note 1 of this report.

Global Macro Bonds & Currencies Low Vol

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class FE (C)	LU0557852794	727.711	EUR	85.00	82.46	85.04
Class IE (C)	LU0210817879	17.417	EUR	1,109.03	1,068.05	1,093.28
Class ME (C)	LU0329439698	217.473	EUR	101.95	98.28	100.72
Class OE (C)	LU0557852950	-	EUR	-	-	938.36
Class OR (C)	LU0906519359	19,414.163	EUR	970.42	931.79	950.98
Class RE (C)	LU0987185328	50.000	EUR	90.57	87.46	89.77
Class SE (C)	LU0210817440	10,639.387	EUR	100.96	97.75	100.61
Class SHU (C)	LU0752743863	716.561	USD	122.19	116.59	117.07
Total Net Assets			EUR	20,559,882	24,814,823	52,313,894

Absolute Return Forex

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A EUR AD (D)	LU0568619711	731.420	EUR	97.29	94.97	94.20
Class A EUR (C)	LU0568619638	31,034.700	EUR	98.63	96.27	95.49
Class A USD (C)	LU1883326172	142.306	USD	47.55	47.25	44.91
Class C EUR (C)	LU1883326768	202.741	EUR	47.64	46.84	46.81
Class C USD (C)	LU1883326925	13,642.115	USD	45.15	45.19	43.28
Class C USD MTD (D)	LU1883327063	-	USD	-	46.16	44.21
Class E2 EUR (C)	LU1883327147	288,126.644	EUR	5.002	4.874	4.828
Class F EUR (C)	LU1883327220	30,806.133	EUR	4.825	4.733	4.719
Class F2 EUR (C)	LU0568620057	1,787.823	EUR	91.87	90.30	90.20
Class G EUR (C)	LU0568619802	8,852.518	EUR	97.01	94.83	94.21
Class I EUR (C)	LU0568619042	23,750.984	EUR	1,041.30	1,011.66	998.66
Class M EUR (C)	LU0568619398	10,729.575	EUR	103.03	100.09	98.80
Class M2 EUR (C)	LU1883327576	3,846.139	EUR	1,014.75	986.34	974.12
Class O EUR (C)	LU0568619554	16,045.766	EUR	1,059.97	1,025.18	1,007.51
Class R EUR (C)	LU0987184941	77.287	EUR	99.18	96.71	95.82
Class R USD (C)	LU1883327659	-	USD	-	46.75	44.40
Class X EUR (C)	LU1883327733	-	EUR	-	-	991.43
Class Z EUR (C)	LU2040440401	15,156.701	EUR	1,023.34	993.27	979.75
Total Net Assets			EUR	68,601,770	71,165,082	83,329,011

Multi-Strategy Growth

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A EUR AD (D)	LU1883335249	163,386.498	EUR	47.41	45.04	51.66
Class A EUR (C)	LU1883335165	107,684.914	EUR	67.15	63.12	71.76
Class A USD Hgd (C)	LU1883335322	39,331.204	USD	60.26	55.74	61.88
Class E2 EUR (C)	LU1883335678	2,764,802.366	EUR	7.061	6.631	7.531
Class G EUR (C)	LU1883335751	447,110.426	EUR	4.807	4.527	5.157
Class H EUR (C)	LU1998915968	71,437.771	EUR	1,124.56	1,044.02	1,172.15
Class I EUR AD (D)	LU1883335918	6,599.386	EUR	1,374.98	1,307.80	1,501.82
Class I EUR (C)	LU1883335835	1,766.877	EUR	1,537.89	1,433.80	1,616.58
Class I GBP (C)	LU1894679312	4.013	GBP	1,310.59	1,236.74	1,398.77
Class I GBP Hgd (C)	LU1894679403	100.000	GBP	1,098.81	1,011.48	1,123.72

Multi-Strategy Growth

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class I USD Hgd (C)	LU1883336056	-	USD	-	1,166.37	1,285.66
Class I 2 CHF Hgd (C)	LU2359308207	19.810	CHF	854.83	819.37	937.81
Class I 2 EUR AD (D)	LU1894679585	-	EUR	-	986.67	1,132.53
Class I 2 EUR (C)	LU1883336130	40,823.680	EUR	1,149.72	1,073.01	1,211.01
Class I 2 GBP (C)	LU1897309008	5.000	GBP	1,018.09	961.59	1,088.72
Class I 2 GBP Hgd (C)	LU2049412971	231,302.741	GBP	1,122.07	1,034.43	1,152.59
Class I 2 NOK Hgd (C)	LU1894679742	45,746.419	NOK	11,347.38	10,570.17	11,827.16
Class J3 GBP (C)	LU2052287302	5.000	GBP	1,036.58	977.63	1,105.01
Class M2 EUR AD (D)	LU1883336304	45.920	EUR	1,381.73	1,314.06	1,508.68
Class M2 EUR (C)	LU1883336213	109,202.405	EUR	1,628.68	1,518.50	1,712.07
Class P2 USD Hgd (C)	LU2098276467	-	USD	-	49.55	54.88
Class R EUR (C)	LU1837136479	9,456.740	EUR	51.16	47.82	54.07
Class R3 GBP (C)	LU2259109101	-	GBP	-	8.29	9.38
Class R3 GBP Hgd (C)	LU2330498242	3,530,462.421	GBP	9.48	8.73	9.70
Class X EUR (C)	LU1894679825	4,351.000	EUR	1,155.43	1,070.33	1,199.06
Class X USD Hgd (C)	LU2224462288	30,000.000	USD	949.08	864.93	947.43
Total Net Assets			EUR	779,159,191	1,093,273,289	1,555,442,668

Volatility Euro

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A CHF Hgd (C)	LU0613079408	1,647.029	CHF	67.28	70.35	79.54
Class A EUR AD (D)	LU0272942359	14,251.042	EUR	100.27	102.25	114.12
Class A EUR (C)	LU0272941971	148,194.073	EUR	111.10	113.30	126.44
Class A5 EUR (C)	LU2070308643	-	EUR	-	56.48	62.96
Class F EUR (C)	LU2018721469	644,459.527	EUR	5.204	5.347	6.008
Class F2 EUR (C)	LU0557872123	28,743.187	EUR	71.11	73.20	82.96
Class G EUR (C)	LU0272942433	267,260.108	EUR	105.07	107.58	120.50
Class H EUR (C)	LU1998920539	5.000	EUR	1,204.43	1,216.07	1,351.14
Class I CHF Hgd (C)	LU0613079150	195.000	CHF	727.83	756.47	852.39
Class I EUR AD (D)	LU0272941385	2,627.000	EUR	813.03	826.92	920.83
Class I EUR (C)	LU0272941112	46,108.983	EUR	1,242.63	1,259.45	1,401.26
Class I 2 GBP (C)	LU1897298128	5.000	GBP	1,100.61	1,130.29	1,266.03
Class J EUR (C)	LU2098275220	4.999	EUR	988.19	-	1,004.23
Class M EUR (C)	LU0329449069	92,414.535	EUR	107.86	109.32	121.54
Class M2 EUR (C)	LU2002724552	5,112.380	EUR	1,178.80	1,195.35	1,334.09
Class O EUR (C)	LU0557872396	3,189.062	EUR	993.33	999.29	1,106.48
Class Q-H EUR (C)	LU0272944215	1,831.825	EUR	100.01	102.63	115.41
Class Q-R3 EUR AD (D)	LU1638825312	1,873.903	EUR	94.19	95.75	106.14
Class R EUR AD (D)	LU0839525986	11.095	EUR	99.79	101.53	113.26
Class R EUR (C)	LU0839525630	1,920.729	EUR	85.51	86.72	96.70
Class R GBP Hgd AD (D)	LU0906520951	10.000	GBP	77.31	77.56	85.00
Class Z EUR (C)	LU2040441045	28,953.884	EUR	1,110.89	1,124.11	1,247.98
Total Net Assets			EUR	162,938,238	326,737,394	389,818,085

Volatility World

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A CHF Hgd (C)	LU0752741651	1,063.153	CHF	86.85	90.76	99.62
Class A EUR AD (D)	LU0557872552	16,744.914	EUR	89.07	88.48	97.45
Class A EUR (C)	LU0557872479	105,891.658	EUR	98.27	97.00	106.92
Class A EUR Hgd AD (D)	LU0644000290	17,618.448	EUR	60.52	62.21	67.04
Class A EUR Hgd (C)	LU0442406889	89,407.393	EUR	64.60	65.94	71.05
Class A GBP Hgd (C)	LU0615786091	334.150	GBP	57.03	57.43	60.94
Class A SGD Hgd (C)	LU0752742626	273.612	SGD	69.31	71.00	75.99
Class A USD AD (D)	LU0319687397	20,589.019	USD	92.40	93.46	98.54
Class A USD (C)	LU0319687124	180,408.344	USD	103.16	103.66	109.37
Class A2 USD (C)	LU1103150824	152,643.610	USD	95.58	96.19	101.94
Class F EUR Hgd (C)	LU2018722434	200,231.716	EUR	5.101	5.245	5.709
Class F USD (C)	LU2018722517	63,605.542	USD	5.506	5.574	5.924
Class F2 EUR Hgd (C)	LU0644000456	51,739.745	EUR	56.62	58.36	63.87
Class F2 USD (C)	LU0557872800	41,481.002	USD	71.36	72.39	77.34
Class G EUR Hgd (C)	LU0644000373	302,855.924	EUR	59.27	60.72	65.66
Class G USD (C)	LU0319687470	198,153.107	USD	98.65	99.53	105.25
Class H EUR Hgd (C)	LU1998920612	-	EUR	-	1,185.54	1,273.27
Class I CHF Hgd (C)	LU0752741578	338.000	CHF	626.40	651.14	705.95
Class I EUR Hgd (C)	LU0487547167	27,251.982	EUR	718.01	728.94	781.20
Class I GBP Hgd AD (D)	LU0442407184	6.882	GBP	619.22	627.56	662.07
Class I USD AD (D)	LU0319687041	-	USD	-	-	901.49
Class I USD (C)	LU0319686829	41,686.505	USD	1,171.10	1,169.62	1,223.66
Class I2 GBP (C)	LU1897298391	99.241	GBP	1,192.60	1,185.28	1,306.17
Class J EUR (C)	LU2098275147	-	EUR	-	-	1,027.96
Class J EUR Hgd (C)	LU2098275493	10.000	EUR	990.77	978.25	1,048.66
Class J USD (C)	LU2098275576	-	USD	-	960.91	-
Class M EUR HGD (C)	LU1954167539	104,026.051	EUR	105.71	107.28	114.92
Class M USD (C)	LU0329449143	11,533.338	USD	81.98	81.87	85.94
Class M2 EUR Hgd (C)	LU2002724636	639.869	EUR	1,147.15	1,164.28	1,255.53
Class Q-H USD (C)	LU0319687553	65,321.787	USD	94.25	95.35	101.10
Class Q-IO AUD Hgd AD (D)	LU1120874604	20,774.712	AUD	973.74	995.88	1,058.77
Class Q-IO EUR Hgd (C)	LU1120874786	79,642.903	EUR	931.06	944.86	1,019.21
Class Q-IO USD (C)	LU1120874356	-	USD	-	996.47	1,048.81
Class Q-R3 EUR Hgd AD (D)	LU1638825403	800.973	EUR	94.28	96.90	103.71
Class Q-R3 USD AD (D)	LU1638825585	-	USD	-	-	114.31
Class R EUR (C)	LU0839526877	526,253.387	EUR	54.86	53.88	59.00
Class R EUR Hgd (C)	LU0839527339	381,713.799	EUR	71.88	73.00	78.35
Class R USD (C)	LU0839527842	9,283.239	USD	83.89	83.89	87.87
Class R2 GBP (C)	LU2259110703	74,875.880	GBP	51.83	51.58	56.92
Total Net Assets			USD	350,621,317	612,419,736	884,832,906

Protect 90

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A2 EUR (C)	LU1433245245	5,534,669.966	EUR	94.36	90.14	90.85

Protect 90

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class G2 EUR (C)	LU1534106825	437,084.732	EUR	94.97	90.73	91.44
Total Net Assets			EUR	563,737,074	883,187,541	1,354,320,398

Cash EUR

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A2 EUR AD (D)	LU0568620644	282,624.766	EUR	100.70	98.34	97.00
Class A2 EUR (C)	LU0568620560	18,627,703.987	EUR	102.48	98.87	97.52
Class F2 EUR (C)	LU0568620990	3,510,156.852	EUR	102.08	98.53	97.18
Class G2 EUR (C)	LU0568620727	124,134.437	EUR	102.39	98.81	97.46
Class H EUR (C)	LU1998917584	8,045.667	EUR	1,041.99	1,001.80	985.68
Class I 2 EUR AD (D)	LU0568620214	45,844.163	EUR	1,009.30	984.69	970.25
Class I 2 EUR (C)	LU0568620131	240,831.354	EUR	1,039.72	1,001.11	986.41
Class J2-10 EUR (C)	LU2297685492	207,868.150	EUR	1,048.18	1,007.88	991.59
Class M2 EUR (C)	LU0568620305	2,695,321.963	EUR	104.06	100.20	98.71
Class O EUR (C)	LU0568620487	-	EUR	-	-	999.71
Class Q-X EUR AD (D)	LU1327400385	126,049.016	EUR	1,026.08	1,000.68	984.71
Class R2 EUR AD (D)	LU0987193348	1,008,172.603	EUR	101.76	99.28	97.90
Class R2 EUR (C)	LU0987193264	737,430.876	EUR	102.00	98.28	96.92
Total Net Assets			EUR	3,419,027,777	2,275,003,292	1,954,415,834

Cash USD

	ISIN	Number of shares 30/06/24	Currency	NAV per share 30/06/24	NAV per share 30/06/23	NAV per share 30/06/22
Class A11 USD (C)	LU2819203592	100.000	USD	50.20	-	-
Class A2 USD AD (D)	LU0568621709	150,267.924	USD	109.22	107.37	103.34
Class A2 USD (C)	LU0568621618	15,154,257.459	USD	120.03	113.90	109.38
Class F2 USD (C)	LU0568622186	714,892.246	USD	119.93	113.87	109.36
Class G2 USD (C)	LU0568622004	116,822.827	USD	119.98	113.89	109.38
Class I 2 USD AD (D)	LU0568621295	39,706.550	USD	1,062.57	1,042.95	1,003.89
Class I 2 USD (C)	LU0568621022	677,426.042	USD	1,204.76	1,140.64	1,094.62
Class J2 USD (C)	LU2009162558	462,207.291	USD	1,127.06	1,065.54	1,022.15
Class M2 USD (C)	LU0568621378	205,244.688	USD	120.48	114.06	109.46
Class P2 USD (C)	LU2110859910	3,811.869	USD	55.13	52.26	50.18
Class Q-X USD AD (D)	LU1327400542	131.076	USD	1,060.57	1,040.42	1,001.28
Class Q-X USD (C)	LU1327400468	481,543.580	USD	1,191.30	1,126.56	1,080.95
Class R2 USD (C)	LU0987193777	449,566.981	USD	115.93	109.85	105.49
Class Z USD (C)	LU2359308389	125,512.766	USD	1,103.82	1,043.52	1,001.00
Total Net Assets			USD	4,103,738,314	2,933,662,000	2,577,075,314

	Note	Climate Transition Global Equity ¹		Euroland Equity	
		30/06/2024 USD	30/06/2023 USD	30/06/2024 EUR	30/06/2023 EUR
Income		43,986	-	139,522,187	102,463,456
Net dividends	2	41,939	-	137,046,013	100,618,005
Bond interest	2	-	-	-	-
Bank interest	2	2,047	-	510,741	134,782
Interest received on repos/reverse repos		-	-	-	-
Interest received on swaps		-	-	211,187	-
Other income	7, 15	-	-	1,754,246	1,710,669
Expenses		20,084	-	59,298,348	52,732,063
Management fees	4	6,608	-	38,254,993	26,937,840
Performance fees	5	-	-	123,482	12,514,760
Administration fees	4	1,776	-	7,929,578	4,849,596
"Taxe d'abonnement"	6	236	-	1,184,291	829,384
Distributor fees	4	16	-	212,912	173,505
Broker and transaction fees		9,977	-	7,955,168	4,899,836
Reception and transmission of orders fees	22	1,376	-	3,016,051	1,899,032
Bank interest and similar charges		78	-	1,114	22,775
Interest paid on swaps		-	-	-	-
Interest paid on repos/reverse repos		-	-	-	-
Other expenses	8, 15	17	-	620,759	605,335
Realised profit/(loss), net, from investments		23,902	-	80,223,839	49,731,393
Net realised profit/(loss) on securities sold	2	33,980	-	336,436,787	46,529,954
Net realised profit/(loss) on options		-	-	-	-
Net realised profit/(loss) on forward foreign exchange contracts		-	-	-1,216,112	530,824
Net realised profit/(loss) on financial futures		-	-	-	-
Net realised profit/(loss) on swaps and CFD		-	-	-	-
Net realised profit/(loss) on foreign exchange		-78	-	719,021	-148,099
Net realised profit/(loss)		57,804	-	416,163,535	96,644,072
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		260,694	-	80,977,324	749,281,061
Net change in unrealised appreciation/(depreciation) on options		-	-	-	-
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		-	-	253,440	-470,819
Net change in unrealised appreciation/(depreciation) on financial futures		-	-	-	-
Net change in unrealised appreciation/(depreciation) on swaps and CFD		-	-	-	-
Result of operations		318,498	-	497,394,299	845,454,314
Dividend paid	25	-	-	-7,183,303	-8,229,955
Subscriptions		2,055,767	-	2,344,257,963	1,235,197,841
Redemptions		-4,290	-	-1,950,468,274	-1,163,983,612
Increase/(decrease) in net assets		2,369,975	-	884,000,685	908,438,588
Reevaluation of combined Net Assets		-	-	-	-
Net assets at the beginning of the year		-	-	4,030,859,066	3,122,420,478
Net assets at the end of the year		2,369,975	-	4,914,859,751	4,030,859,066

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

The accompanying notes form an integral part of these financial statements

European Equity ESG Improvers		Euroland Equity Small Cap		European Equity ¹		Europe ex UK Equity ¹	
30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
13,789,274	13,314,642	10,762,205	11,271,402	173,353	-	-	-
13,245,620	13,050,239	10,582,661	11,153,369	171,956	-	-	-
-	-	-	-	-	-	-	-
313,709	72,344	14,710	11,712	1,021	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
229,945	192,059	164,834	106,321	376	-	-	-
8,225,247	8,478,969	4,125,515	4,993,279	231,467	-	735	-
4,857,525	4,712,015	2,545,592	3,600,774	35,093	-	212	-
198	509	389,899	36,527	-	-	260	-
968,820	811,699	554,087	578,077	10,687	-	61	-
180,435	176,444	67,034	109,266	2,373	-	123	-
348,053	418,952	36,112	38,362	-	-	-	-
1,251,100	1,692,428	430,435	381,650	143,924	-	-	-
527,648	586,788	47,119	207,420	39,390	-	79	-
-	13,332	896	5,932	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
91,468	66,802	54,341	35,271	-	-	-	-
5,564,027	4,835,673	6,636,690	6,278,123	-58,114	-	-735	-
21,153,574	-3,231,686	9,168,081	-27,126,801	-9,371	-	-	-
-	-	-	-	-	-	-	-
-1,776	11,035	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-31,242	152,264	-180	-222	-5,769	-	2,955	-
26,684,583	1,767,286	15,804,591	-20,848,900	-73,254	-	2,220	-
4,673,168	59,769,214	1,331,749	59,862,889	-2,369,360	-	-61,309	-
-	-	-	-	-	-	-	-
-1,858	-944	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
31,355,893	61,535,556	17,136,340	39,013,989	-2,442,614	-	-59,089	-
-	-	-469,449	-614,924	-	-	-	-
248,779,549	237,092,803	97,524,559	75,250,348	99,970,584	-	5,006,549	-
-318,512,700	-191,809,326	-170,078,058	-94,503,978	-840,740	-	-6,378	-
-38,377,258	106,819,033	-55,886,608	19,145,435	96,687,230	-	4,941,082	-
-	-	-	-	-	-	-	-
502,938,263	396,119,230	436,732,743	417,587,308	-	-	-	-
464,561,005	502,938,263	380,846,135	436,732,743	96,687,230	-	4,941,082	-

The accompanying notes form an integral part of these financial statements

		Note European Equity Green Technology ²		European Equity Value	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Income		5,686,678	5,348,134	113,287,967	141,180,815
Net dividends	2	5,286,917	5,173,808	110,328,724	138,948,428
Bond interest	2	-	-	-	-
Bank interest	2	63,812	41,389	1,529,759	688,995
Interest received on repos/reverse repos		-	-	-	-
Interest received on swaps		-	-	-	-
Other income	7, 15	335,949	132,937	1,429,484	1,543,392
Expenses		3,271,393	3,755,211	31,548,248	38,768,789
Management fees	4	2,079,356	2,429,294	22,786,224	28,547,655
Performance fees	5	-	-	102,587	808,241
Administration fees	4	361,203	346,146	4,453,830	4,611,185
"Taxe d'abonnement"	6	52,732	60,236	616,488	794,426
Distributor fees	4	302,233	376,526	163,574	175,823
Broker and transaction fees		241,032	317,497	1,505,840	1,566,552
Reception and transmission of orders fees	22	119,821	131,968	1,437,695	1,114,836
Bank interest and similar charges		1,637	11,810	-	58,004
Interest paid on swaps		-	-	-	-
Interest paid on repos/reverse repos		-	-	-	-
Other expenses	8, 15	113,379	81,734	482,010	1,092,067
Realised profit/(loss), net, from investments		2,415,285	1,592,923	81,739,719	102,412,026
Net realised profit/(loss) on securities sold	2	-4,250,586	-32,007,620	151,772,303	71,593,869
Net realised profit/(loss) on options		-	-	-	-
Net realised profit/(loss) on forward foreign exchange contracts		-	-	-48,070	236,481
Net realised profit/(loss) on financial futures		442,644	865,917	-	-
Net realised profit/(loss) on swaps and CFD		-	-	-	-
Net realised profit/(loss) on foreign exchange		12,879	-101,829	353,818	333,486
Net realised profit/(loss)		-1,379,778	-29,650,609	233,817,770	174,575,862
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		4,921,204	29,425,498	55,016,748	488,255,072
Net change in unrealised appreciation/(depreciation) on options		-	-	-	-
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		-	-	3,372	-91,686
Net change in unrealised appreciation/(depreciation) on financial futures		5,113	56,209	-	-
Net change in unrealised appreciation/(depreciation) on swaps and CFD		-	-	-	-
Result of operations		3,546,539	-168,902	288,837,890	662,739,248
Dividend paid	25	-26,467	-55,446	-1,360,589	-1,853,333
Subscriptions		17,077,869	28,945,212	833,150,878	1,478,005,545
Redemptions		-59,827,136	-49,424,136	-1,562,326,748	-2,538,452,289
Increase/(decrease) in net assets		-39,229,195	-20,703,272	-441,698,569	-399,560,829
Reevaluation of combined Net Assets		-	-	-	-
Net assets at the beginning of the year		210,652,772	231,356,044	3,098,835,929	3,498,396,758
Net assets at the end of the year		171,423,577	210,652,772	2,657,137,360	3,098,835,929

² This Sub-Fund has been renamed, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

European Equity Income ESG ²		European Equity Small Cap		Equity Japan Target		Global Ecology ESG	
30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR	30/06/2024 JPY	30/06/2023 JPY	30/06/2024 EUR	30/06/2023 EUR
29,383,961	30,495,791	8,028,705	8,246,756	607,591,695	404,851,766	50,613,291	57,516,522
28,835,198	30,423,701	7,844,409	8,135,224	607,478,623	404,610,157	44,985,127	55,805,995
-	-	-	-	-	-	-	-
214,263	72,090	180,697	110,751	87,915	90,441	4,763,200	1,710,360
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
334,500	-	3,599	781	25,157	151,168	864,964	167
13,658,658	12,281,479	5,586,289	6,037,673	453,374,467	313,990,915	50,664,278	58,835,596
10,290,286	9,748,165	4,289,924	4,708,286	277,532,975	211,004,184	33,908,806	38,494,075
25,718	11,900	8,012	220	38,784,783	23,932,094	-	-
1,634,710	1,370,531	582,244	564,048	43,654,173	26,299,241	5,371,055	5,301,796
341,892	307,764	115,517	119,510	7,605,518	6,260,095	1,017,602	1,135,287
19,207	20,740	137,930	184,098	3,360,179	2,294,650	5,232,801	6,100,647
904,173	270,816	297,359	319,757	48,542,485	31,261,026	2,069,327	2,742,139
327,166	176,848	152,463	139,266	32,490,767	11,568,830	2,648,634	3,168,838
2,857	9,881	2,604	2,488	1,373,343	1,313,147	103,521	424,095
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
112,649	364,834	236	-	30,244	57,648	312,532	1,468,719
15,725,303	18,214,312	2,442,416	2,209,083	154,217,228	90,860,851	-50,987	-1,319,074
52,914,200	3,317,312	10,470,417	-11,537,513	3,933,871,298	1,482,478,077	223,866,033	-163,247,853
-	-	-	-	-	-	-	-
-1,470,976	5,712,807	209,045	-192,600	1,792,101,887	451,967,420	-1,494,496	50,674,680
81,804	-	-	-	32,071,900	-11,028,356	-	-
-	-	-	-	-	-	-	-
23,108	-47,691	12,911	-178,038	-43,068,955	2,636,845	1,937,594	-7,066,546
67,273,439	27,196,740	13,134,789	-9,699,068	5,869,193,358	2,016,914,837	224,258,144	-120,958,793
47,082,578	86,259,108	13,777,217	29,095,199	791,445,617	2,146,521,476	159,902,345	279,989,249
-	-	-	-	-	-	-	-
-451,068	-711,279	445,940	-695,771	-407,300,986	685,004,961	3,477,763	-20,585,251
-	-	-	-	-	8,540,000	-	-
-	-	-	-	-	-	-	-
113,904,949	112,744,569	27,357,946	18,700,360	6,253,337,989	4,856,981,274	387,638,252	138,445,205
-21,562,745	-22,643,444	-2,890	-859	-2,584,498	-1,733,457	-258,153	-237,363
232,009,661	56,626,821	55,940,203	16,257,495	23,997,716,816	4,558,411,170	331,794,727	544,563,342
-263,377,017	-138,933,833	-74,871,514	-56,070,747	-19,885,308,790	-4,860,369,835	-1,010,943,927	-849,292,105
60,974,848	7,794,113	8,423,745	-21,113,751	10,363,161,517	4,553,289,152	-291,769,101	-166,520,921
-	-	-	-	-	-	-	-
729,204,057	721,409,944	289,437,623	310,551,374	19,138,599,657	14,585,310,505	2,832,796,850	2,999,317,771
790,178,905	729,204,057	297,861,368	289,437,623	29,501,761,174	19,138,599,657	2,541,027,749	2,832,796,850

The accompanying notes form an integral part of these financial statements

	Note	Global Equity ESG Improvers		Net Zero Ambition Global Equity	
		30/06/2024 USD	30/06/2023 USD	30/06/2024 USD	30/06/2023 USD
Income		3,130,905	1,856,143	312,260	166,674
Net dividends	2	3,048,702	1,822,314	304,021	164,369
Bond interest	2	-	-	-	-
Bank interest	2	78,291	33,829	8,239	2,305
Interest received on repos/reverse repos		-	-	-	-
Interest received on swaps		-	-	-	-
Other income	7, 15	3,912	-	-	-
Expenses		1,947,493	956,245	345,527	52,028
Management fees	4	1,426,616	597,812	68,831	25,117
Performance fees	5	354	-	234,474	-
Administration fees	4	286,449	109,839	23,766	8,197
"Taxe d'abonnement"	6	32,939	10,293	1,669	908
Distributor fees	4	3,080	163	22	12
Broker and transaction fees		109,038	134,445	11,984	14,465
Reception and transmission of orders fees	22	88,384	94,692	4,732	3,307
Bank interest and similar charges		633	8,941	21	13
Interest paid on swaps		-	-	-	-
Interest paid on repos/reverse repos		-	-	-	-
Other expenses	8, 15	-	60	28	9
Realised profit/(loss), net, from investments		1,183,412	899,898	-33,267	114,646
Net realised profit/(loss) on securities sold	2	8,222,011	-1,776,102	687,543	13,868
Net realised profit/(loss) on options		-	-	-	-
Net realised profit/(loss) on forward foreign exchange contracts		-239,367	2,245,577	-	-
Net realised profit/(loss) on financial futures		-	-	-	-
Net realised profit/(loss) on swaps and CFD		-	-	-	-
Net realised profit/(loss) on foreign exchange		-34,018	-576,459	-2,952	-10,872
Net realised profit/(loss)		9,132,038	792,914	651,324	117,642
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		27,804,130	16,282,783	3,118,772	1,361,865
Net change in unrealised appreciation/(depreciation) on options		-	-	-	-
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		-2,400,737	1,301,704	-350	-
Net change in unrealised appreciation/(depreciation) on financial futures		-	-	-	-
Net change in unrealised appreciation/(depreciation) on swaps and CFD		-	-	-	-
Result of operations		34,535,431	18,377,401	3,769,746	1,479,507
Dividend paid	25	-	-	-	-
Subscriptions		102,342,442	91,755,640	144,059	13,018,250
Redemptions		-57,878,998	-10,708,557	-69,948	-4,388
Increase/(decrease) in net assets		78,998,875	99,424,484	3,843,857	14,493,369
Reevaluation of combined Net Assets		-	-	-	-
Net assets at the beginning of the year		122,742,371	23,317,887	14,493,369	-
Net assets at the end of the year		201,741,246	122,742,371	18,337,226	14,493,369

² This Sub-Fund has been renamed, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

Global Equity Income ESG ²		Japan Equity Engagement		Japan Equity Value		Montpensier Great European Models SRI	
30/06/2024 USD	30/06/2023 USD	30/06/2024 JPY	30/06/2023 JPY	30/06/2024 JPY	30/06/2023 JPY	30/06/2024 EUR	30/06/2023 EUR
51,325,326	39,694,688	167,901,490	218,079,984	214,972,905	317,006,440	1,382	1,489
48,991,240	38,871,916	167,845,932	218,012,885	212,740,198	316,451,083	1,368	1,482
-	-	-	-	-	-	-	-
1,856,881	817,235	361	16	2,232,527	555,273	14	7
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
477,205	5,537	55,197	67,083	180	84	-	-
29,449,994	20,050,969	136,847,468	184,671,462	214,179,694	290,416,705	6,797	7,723
22,165,388	15,752,172	99,530,203	142,038,762	156,406,429	218,293,562	3,323	3,729
-	10,889	-	451,071	-	-	-	-
3,866,527	2,350,707	17,384,943	21,369,027	24,739,515	30,169,794	253	274
725,624	477,233	2,689,150	3,982,940	4,966,490	6,651,401	124	147
181,317	100,047	793,213	725,465	6,813,246	7,381,988	39	23
1,404,026	379,517	4,572,893	5,781,023	19,926,807	26,910,330	3,050	3,550
893,972	572,123	10,829,018	9,076,699	-	-	-	-
62,693	115,854	996,940	1,218,127	1,327,159	1,004,455	8	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
150,447	292,427	51,108	28,348	48	5,175	-	-
21,875,332	19,643,719	31,054,022	33,408,522	793,211	26,589,735	-5,415	-6,234
26,942,654	21,951,282	1,013,100,164	-294,961,512	1,041,791,940	1,105,837,699	-6,740	-1,851
-	-	-	-	-	-	-	-
3,110,618	946,213	101,674,288	26,133,027	612,715,040	384,173,559	-	-
30,478,861	-37,086,497	-2,414	12,759,144	-	-	-	-
-	-	-	-	-	-	-	-
-1,378,823	2,696,909	-563,213	-41,163,207	6,277,758	1,500,104	-	-
81,028,642	8,151,626	1,145,262,847	-263,824,026	1,661,577,949	1,518,101,097	-12,155	-8,085
270,710,340	167,598,209	275,678,156	2,247,399,408	534,840,200	926,809,349	10,468	44,594
-	-	-	-	-	-	-	-
5,923,929	-1,731,873	-23,951,568	42,994,183	-219,749,728	332,342,220	-	-
-5,216,579	16,604,331	-	-	-	-	-	-
-	-	-	-	-	-	-	-
352,446,332	190,622,293	1,396,989,435	2,026,569,565	1,976,668,421	2,777,252,666	-1,687	36,509
-22,899,696	-21,127,169	-	-	-1,668,999	-1,870,217	-	-
1,372,375,940	462,937,547	256,947,493	2,564,193,285	1,499,594,288	5,386,088,709	91,998	168,959
-519,570,502	-341,702,471	-6,686,510,341	-7,742,463,551	-3,516,647,253	-10,741,856,697	-150,605	-56,727
1,182,352,074	290,730,200	-5,032,573,413	-3,151,700,701	-42,053,543	-2,580,385,539	-60,294	148,741
-	-	-	-	-	-	-	-
1,506,903,841	1,216,173,641	11,678,528,807	14,830,229,508	12,553,150,462	15,133,536,001	339,184	190,443
2,689,255,915	1,506,903,841	6,645,955,394	11,678,528,807	12,511,096,919	12,553,150,462	278,890	339,184

The accompanying notes form an integral part of these financial statements

	Note	Montpensier M Climate Solutions		Global Equity ²	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Income		113,344	1,051,842	42,925,771	30,309,233
Net dividends	2	111,202	1,049,810	40,795,617	28,728,339
Bond interest	2	-	-	-	-
Bank interest	2	2,142	2,032	2,127,822	513,993
Interest received on repos/reverse repos		-	-	-	-
Interest received on swaps		-	-	-	-
Other income	7, 15	-	-	2,332	1,066,901
Expenses		666,812	623,063	30,782,016	21,382,503
Management fees	4	553,266	509,153	23,124,103	15,278,987
Performance fees	5	-	-	37,876	496,461
Administration fees	4	66,789	62,731	3,602,794	2,073,749
"Taxe d'abonnement"	6	30,687	38,039	716,053	455,208
Distributor fees	4	25	18	429,323	279,756
Broker and transaction fees		15,840	13,070	2,869,085	2,791,484
Reception and transmission of orders fees	22	-	-	-	-
Bank interest and similar charges		63	31	623	5,486
Interest paid on swaps		-	-	-	-
Interest paid on repos/reverse repos		-	-	-	-
Other expenses	8, 15	142	21	2,159	1,372
Realised profit/(loss), net, from investments		-553,468	428,779	12,143,755	8,926,730
Net realised profit/(loss) on securities sold	2	-17,932,396	-1,547,151	53,855,914	52,191,923
Net realised profit/(loss) on options		-	-	-	2,236,927
Net realised profit/(loss) on forward foreign exchange contracts		-	-	498,002	1,457,350
Net realised profit/(loss) on financial futures		-	-	-	932
Net realised profit/(loss) on swaps and CFD		-	-	-	-
Net realised profit/(loss) on foreign exchange		-	-	-885,589	-724,857
Net realised profit/(loss)		-18,485,864	-1,118,372	65,612,082	64,089,005
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		-4,780,259	-13,126,014	228,724,907	58,950,913
Net change in unrealised appreciation/(depreciation) on options		-	-	-	-
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		-	-	-2,107,168	1,376,204
Net change in unrealised appreciation/(depreciation) on financial futures		-	-	-	-
Net change in unrealised appreciation/(depreciation) on swaps and CFD		-	-	-	-
Result of operations		-23,266,123	-14,244,386	292,229,821	124,416,122
Dividend paid	25	-	-	-67,519	-18,150
Subscriptions		17,446,218	125,715,198	803,221,964	662,752,667
Redemptions		-46,236,013	-13,330,269	-395,497,663	-385,346,385
Increase/(decrease) in net assets		-52,055,918	98,140,543	699,886,603	401,804,254
Reevaluation of combined Net Assets		-	-	-	-
Net assets at the beginning of the year		98,519,775	379,232	1,401,349,127	999,544,873
Net assets at the end of the year		46,463,857	98,519,775	2,101,235,730	1,401,349,127

² This Sub-Fund has been renamed, see more details in Note 1.

³ This Sub-Fund has been merged, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

US Equity Dividend Growth ²		US Equity ESG Improvers ²		US Equity Fundamental Growth ²		Pioneer US Equity Mid Cap ³	
30/06/2024 USD	30/06/2023 USD	30/06/2024 USD	30/06/2023 USD	30/06/2024 EUR	30/06/2023 EUR	03/11/2023 USD	30/06/2023 USD
6,967,777	6,455,005	2,851,352	2,777,123	16,387,410	14,368,538	226,434	903,024
6,689,323	6,334,277	2,705,727	2,348,735	13,759,622	11,891,401	182,294	852,393
-	-	-	-	-	-	-	-
278,454	120,728	135,357	88,553	2,627,622	1,163,669	44,140	50,090
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	10,268	339,835	166	1,313,468	-	541
5,901,014	5,847,096	2,900,035	2,489,133	39,457,137	30,096,292	361,218	1,323,796
4,723,672	4,836,481	2,209,778	1,836,827	31,414,741	23,902,145	226,081	708,293
-	682	26	41,623	70,939	545,102	-	378,916
724,817	665,564	394,031	298,989	5,189,230	3,375,672	30,526	85,589
159,277	160,041	83,681	69,267	1,006,373	729,064	4,071	17,347
43	57	33,646	30,092	1,564,862	1,330,926	5,289	17,435
292,639	183,911	177,935	212,104	207,042	207,568	47,797	82,866
-	-	-	-	-	-	-	-
-	13	628	34	-	3,484	47,413	30,994
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
566	347	310	197	3,950	2,331	41	2,356
1,066,763	607,909	-48,683	287,990	-23,069,727	-15,727,754	-134,784	-420,772
34,581,390	9,546,113	8,464,738	953,258	123,190,334	56,225,799	-1,407,026	-512,160
-	-	-	-	-	-	-	-
-	-	-16,408	-24,320	-795,246	-6,255,804	-28,177	-99,403
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-517	1,104	69,879	144,813	-830,784	-2,743,230	1,158,589	-59,560
35,647,636	10,155,126	8,469,526	1,361,741	98,494,577	31,499,011	-411,398	-1,091,895
-18,640,331	15,703,805	9,600,914	15,642,159	639,123,189	332,289,848	-1,936,958	5,239,943
-	-	-	-	-	-	-	-
-	-	-92,536	51,382	-6,539,448	7,268,448	-60,724	167,877
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
17,007,305	25,858,931	17,977,904	17,055,282	731,078,318	371,057,307	-2,409,080	4,315,925
-	-	-	-	-	-	-308	-16
9,194,800	408,498	48,262,565	17,516,930	1,270,187,781	693,363,499	356,494	3,333,643
-38,312,103	-13,237,894	-33,701,456	-24,734,716	-891,318,016	-565,543,149	-38,461,902	-6,408,842
-12,109,998	13,029,535	32,539,013	9,837,496	1,109,948,083	498,877,657	-40,514,796	1,240,710
-	-	-	-	-	-	-	-
329,781,159	316,751,624	157,817,563	147,980,067	2,279,535,637	1,780,657,980	40,514,796	39,274,086
317,671,161	329,781,159	190,356,576	157,817,563	3,389,483,720	2,279,535,637	-	40,514,796

The accompanying notes form an integral part of these financial statements

	Note	US Equity Research ²		US Equity Research Value ²	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Income		6,040,733	7,726,393	14,619,215	24,644,875
Net dividends	2	5,702,409	7,318,366	13,775,461	23,894,486
Bond interest	2	-	-	-	-
Bank interest	2	338,324	408,027	843,543	750,389
Interest received on repos/reverse repos		-	-	-	-
Interest received on swaps		-	-	-	-
Other income	7, 15	-	-	211	-
Expenses		6,680,330	8,490,418	11,015,329	20,511,422
Management fees	4	5,389,655	6,755,415	8,319,504	15,021,882
Performance fees	5	-	43	-	12,580
Administration fees	4	861,906	924,803	1,370,342	2,135,306
"Taxe d'abonnement"	6	144,006	181,066	240,027	444,233
Distributor fees	4	46,735	48,020	151,668	326,712
Broker and transaction fees		236,572	578,687	932,462	2,565,398
Reception and transmission of orders fees	22	-	-	-	-
Bank interest and similar charges		503	1,713	22	3,686
Interest paid on swaps		-	-	-	-
Interest paid on repos/reverse repos		-	-	-	-
Other expenses	8, 15	953	671	1,304	1,625
Realised profit/(loss), net, from investments		-639,597	-764,025	3,603,886	4,133,453
Net realised profit/(loss) on securities sold	2	21,915,776	34,422,830	-11,389,162	29,694,550
Net realised profit/(loss) on options		-	-	-	-
Net realised profit/(loss) on forward foreign exchange contracts		-139,938	-1,123,261	-3,134,612	-4,827,105
Net realised profit/(loss) on financial futures		-	-344	34,824	-
Net realised profit/(loss) on swaps and CFD		-	-	-	-
Net realised profit/(loss) on foreign exchange		-755,406	-689,991	1,668,921	-1,053,418
Net realised profit/(loss)		20,380,835	31,845,209	-9,216,143	27,947,480
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		35,259,661	18,080,810	54,201,267	-24,713,966
Net change in unrealised appreciation/(depreciation) on options		-	-	-	-
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		-903,040	1,289,896	-3,299,621	7,188,292
Net change in unrealised appreciation/(depreciation) on financial futures		-	-	-	-
Net change in unrealised appreciation/(depreciation) on swaps and CFD		-	-	-	-
Result of operations		54,737,456	51,215,915	41,685,503	10,421,806
Dividend paid	25	-	-	-41,309	-77,103
Subscriptions		35,135,304	61,488,318	63,889,872	273,654,990
Redemptions		-200,953,882	-202,735,217	-514,022,881	-594,834,395
Increase/(decrease) in net assets		-111,081,122	-90,030,984	-408,488,815	-310,834,702
Reevaluation of combined Net Assets		-	-	-	-
Net assets at the beginning of the year		513,682,526	603,713,510	917,625,308	1,228,460,010
Net assets at the end of the year		402,601,404	513,682,526	509,136,493	917,625,308

² This Sub-Fund has been renamed, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

Polen Capital Global Growth		Net Zero Ambition Top European Players		US Pioneer Fund		Asia Equity Focus ²	
30/06/2024 USD	30/06/2023 USD	30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR	30/06/2024 USD	30/06/2023 USD
5,685,045	5,232,644	16,409,903	15,945,750	39,806,451	40,384,273	2,955,220	3,393,192
4,388,708	4,250,696	15,894,302	15,414,342	38,333,071	38,940,516	2,878,643	3,371,156
-	-	-	-	-	-	-	-
1,294,647	981,948	58,982	15,763	1,473,380	1,443,746	76,577	21,671
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
1,690	-	456,619	515,645	-	11	-	365
13,537,739	10,700,911	11,748,341	9,988,376	52,405,645	48,458,371	3,655,083	3,862,101
11,053,540	8,604,124	8,562,961	7,589,166	34,368,323	34,074,007	2,384,852	2,597,930
14,522	69,195	-	156	2,443,504	29	-	-
1,645,435	1,342,937	1,343,500	1,038,480	6,950,620	5,772,184	300,849	452,713
282,402	212,942	253,995	224,828	1,286,120	1,144,245	60,294	63,056
144,353	171,405	135,064	158,580	6,244,157	6,012,177	41,310	44,653
346,671	269,075	878,912	594,448	1,107,353	1,437,814	201,208	145,054
-	-	422,242	199,108	-	-	72,594	49,960
49,461	30,291	2,657	2,234	13	13,343	11,795	12,320
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
1,355	942	149,010	181,376	5,555	4,572	582,181	496,415
-7,852,694	-5,468,267	4,661,562	5,957,374	-12,599,194	-8,074,098	-699,863	-468,909
43,183,242	-75,655,337	31,246,806	369,162	398,578,047	71,217,708	-11,386,663	-10,138,099
-	-	-	-	-	-	1,003,804	-
-1,202,871	-651,039	-2,352,286	4,402,509	-2,983,348	3,066,317	-3,858	-39,545
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-314,307	-97,331	-171,677	-80,470	426,403	-7,223,253	-87,076	-281,469
33,813,370	-81,871,974	33,384,405	10,648,575	383,421,908	58,986,674	-11,173,656	-10,928,022
47,936,588	188,919,738	21,135,779	78,909,585	744,308,661	201,879,345	30,237,423	7,250,305
-	-	-	-	-	-	-	-
-4,035,432	3,888,126	230,238	-898,281	-11,880,063	8,179,104	-45,256	53,257
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
77,714,526	110,935,890	54,750,422	88,659,879	1,115,850,506	269,045,123	19,018,511	-3,624,460
-	-	-1,141,398	-1,053,429	-	-	-125	-
212,785,614	199,825,428	94,541,900	134,624,510	1,044,839,183	914,299,281	17,232,799	15,518,077
-258,162,468	-325,075,936	-220,307,232	-103,329,813	-851,775,639	-1,425,491,073	-42,531,916	-26,855,692
32,337,672	-14,314,618	-72,156,308	118,901,147	1,308,914,050	-242,146,669	-6,280,731	-14,962,075
-	-	-	-	-	-	-	-
721,060,438	735,375,056	653,833,625	534,932,478	3,204,747,644	3,446,894,313	165,157,663	180,119,738
753,398,110	721,060,438	581,677,317	653,833,625	4,513,661,694	3,204,747,644	158,876,932	165,157,663

The accompanying notes form an integral part of these financial statements

	Note	China A Shares		China Equity	
		30/06/2024 USD	30/06/2023 USD	30/06/2024 EUR	30/06/2023 EUR
Income		233,510	283,464	7,974,172	10,256,331
Net dividends	2	217,346	266,947	7,517,934	10,041,398
Bond interest	2	-	-	-	-
Bank interest	2	16,164	16,517	153,307	171,279
Interest received on repos/reverse repos		-	-	-	-
Interest received on swaps		-	-	-	-
Other income	7, 15	-	-	302,931	43,654
Expenses		146,711	177,753	8,211,092	11,865,168
Management fees	4	74,184	83,593	6,019,367	8,625,238
Performance fees	5	-	55	4,252	88,564
Administration fees	4	30,058	33,385	1,250,192	1,689,600
"Taxe d'abonnement"	6	1,515	2,173	160,005	246,412
Distributor fees	4	525	27	340,452	491,724
Broker and transaction fees		33,447	46,530	190,197	474,024
Reception and transmission of orders fees	22	6,580	10,409	223,059	229,547
Bank interest and similar charges		368	1,573	13,801	6,387
Interest paid on swaps		-	-	-	-
Interest paid on repos/reverse repos		-	-	-	-
Other expenses	8, 15	34	€	9,767	13,672
Realised profit/(loss), net, from investments		86,799	105,711	-236,920	-1,608,837
Net realised profit/(loss) on securities sold	2	-3,497,644	-1,189,209	-68,801,987	-54,316,971
Net realised profit/(loss) on options		-	-	-	-
Net realised profit/(loss) on forward foreign exchange contracts		-	-	-3,567	-68,034
Net realised profit/(loss) on financial futures		-	-	-	-
Net realised profit/(loss) on swaps and CFD		-	-	-	-
Net realised profit/(loss) on foreign exchange		2,516	-51,419	-136,530	-26,465
Net realised profit/(loss)		-3,408,329	-1,134,917	-69,179,004	-56,020,307
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		695,258	-4,186,008	25,692,487	-98,069,934
Net change in unrealised appreciation/(depreciation) on options		-	-	-	-
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		-	-	-449	449
Net change in unrealised appreciation/(depreciation) on financial futures		-	-	-	-
Net change in unrealised appreciation/(depreciation) on swaps and CFD		-	-	-	-
Result of operations		-2,713,071	-5,320,925	-43,486,966	-154,089,792
Dividend paid	25	-	-	-2,072	-2,569
Subscriptions		553,455	25,777,369	49,250,276	186,712,263
Redemptions		-7,685,191	-627,232	-163,830,611	-184,355,456
Increase/(decrease) in net assets		-9,844,807	19,829,212	-158,069,373	-151,735,554
Reevaluation of combined Net Assets		-	-	-	-
Net assets at the beginning of the year		19,829,212	-	477,893,041	629,628,595
Net assets at the end of the year		9,984,405	19,829,212	319,823,668	477,893,041

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

The accompanying notes form an integral part of these financial statements

Emerging Europe Middle East and Africa		Emerging Markets Equity Focus		Emerging Markets Equity Focus ex China ¹		Emerging Markets Equity ESG Improvers	
30/06/2024 EUR	30/06/2023 EUR	30/06/2024 USD	30/06/2023 USD	30/06/2024 USD	30/06/2023 USD	30/06/2024 USD	30/06/2023 USD
3,552,250	3,327,019	63,193,535	139,315,635	876,442	-	4,185,635	1,387,690
3,450,307	3,122,827	62,996,737	138,709,427	836,076	-	4,048,183	1,365,137
27,594	-	-	-	-	-	-	-
70,973	199,903	110,813	65,400	40,150	-	137,215	19,547
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
3,376	4,289	85,985	540,808	216	-	237	3,006
3,281,388	1,071,072	33,355,661	32,247,830	286,725	-	2,501,150	498,309
1,480,118	334,349	19,481,617	17,516,961	107,334	-	1,608,124	219,863
1,295,723	405,826	-	31,437	1,344	-	1,230	154
275,204	248,788	4,914,299	3,665,836	43,627	-	397,475	72,181
40,927	39,506	547,427	438,617	3,082	-	63,591	5,061
74,887	-	450,379	666,496	25	-	582	34
84,265	32,165	2,758,423	2,123,812	98,849	-	126,633	75,932
22,834	8,904	1,325,841	890,822	30,888	-	57,840	8,809
6,756	1,436	701,744	-	1,562	-	1,934	458
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
674	98	3,175,931	6,913,849	14	-	243,741	115,817
270,862	2,255,947	29,837,874	107,067,805	589,717	-	1,684,485	889,381
9,244,605	1,281,771	-41,295,814	-138,595,746	646,837	-	2,073,480	-1,357,218
-	-	-	-	-	-	-	-
2,437	-	-269,814	-1,545,814	884	-	-6,819	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-7,938	-421,650	-1,414,352	-2,951,663	-12,721	-	-100,196	-97,258
9,509,966	3,116,068	-13,142,106	-36,025,418	1,224,717	-	3,650,950	-565,095
7,151,226	14,474,896	232,008,173	100,707,129	2,958,033	-	19,972,407	2,965,666
-	-	-	-	-	-	-	-
-	-	-2,013,410	2,449,018	-3,444	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
16,661,192	17,590,964	216,852,657	67,130,729	4,179,306	-	23,623,357	2,400,571
-539	-	-1,475,263	-	-	-	-883,899	-964,558
14,700,664	3,354,961	1,430,128,939	820,480,599	49,495,377	-	149,693,482	41,633,551
-31,610,767	-11,564,009	-968,574,453	-583,528,838	-2,255,148	-	-21,910,841	-14,686,955
-249,450	9,381,916	676,931,880	304,082,490	51,419,535	-	150,522,099	28,382,609
-	-	-	-	-	-	-	-
84,715,609	75,333,693	2,005,386,150	1,701,303,660	-	-	47,696,952	19,314,343
84,466,159	84,715,609	2,682,318,030	2,005,386,150	51,419,535	-	198,219,051	47,696,952

The accompanying notes form an integral part of these financial statements

	Note	Emerging World Equity		Latin America Equity	
		30/06/2024 USD	30/06/2023 USD	30/06/2024 USD	30/06/2023 USD
Income		32,034,045	36,648,436	5,238,596	5,134,694
Net dividends	2	31,019,503	36,560,527	5,182,092	5,125,516
Bond interest	2	-	-	-	-
Bank interest	2	36,736	24,979	12,782	5,738
Interest received on repos/reverse repos		-	-	-	-
Interest received on swaps		-	-	-	-
Other income	7, 15	977,806	62,930	43,722	3,440
Expenses		9,930,449	13,947,905	1,958,595	1,424,629
Management fees	4	4,997,065	6,226,049	1,344,946	1,045,377
Performance fees	5	4,772	456,271	72,526	44,124
Administration fees	4	2,237,940	2,150,687	276,822	189,596
"Taxe d'abonnement"	6	188,890	207,862	36,927	29,937
Distributor fees	4	33,786	40,193	36,083	32,738
Broker and transaction fees		1,763,398	1,603,040	93,440	52,873
Reception and transmission of orders fees	22	578,349	640,788	52,619	26,439
Bank interest and similar charges		23,771	30,232	1,771	2,601
Interest paid on swaps		-	-	-	-
Interest paid on repos/reverse repos		-	-	-	-
Other expenses	8, 15	102,478	2,592,783	43,461	944
Realised profit/(loss), net, from investments		22,103,596	22,700,531	3,280,001	3,710,065
Net realised profit/(loss) on securities sold	2	9,160,427	-18,808,899	3,040,140	-3,917,461
Net realised profit/(loss) on options		-	-	-	-
Net realised profit/(loss) on forward foreign exchange contracts		-87,934	286,341	-	-
Net realised profit/(loss) on financial futures		-	-	-	-
Net realised profit/(loss) on swaps and CFD		-	-	-	-
Net realised profit/(loss) on foreign exchange		-489,554	-1,899,036	-77,878	39,732
Net realised profit/(loss)		30,686,535	2,278,937	6,242,263	-167,664
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		72,735,561	25,755,054	-13,482,608	18,268,080
Net change in unrealised appreciation/(depreciation) on options		-	-	-	-
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		-270,370	182,842	-	-
Net change in unrealised appreciation/(depreciation) on financial futures		-	-	-	-
Net change in unrealised appreciation/(depreciation) on swaps and CFD		-	-	-	-
Result of operations		103,151,726	28,216,833	-7,240,345	18,100,416
Dividend paid	25	-56,621	-	-651,959	-117,294
Subscriptions		90,967,753	383,900,721	68,423,078	22,576,276
Redemptions		-179,763,969	-313,695,934	-38,190,931	-23,071,847
Increase/(decrease) in net assets		14,298,889	98,421,620	22,339,843	17,487,551
Reevaluation of combined Net Assets		-	-	-	-
Net assets at the beginning of the year		1,160,297,153	1,061,875,533	77,213,537	59,725,986
Net assets at the end of the year		1,174,596,042	1,160,297,153	99,553,380	77,213,537

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

The accompanying notes form an integral part of these financial statements

Equity MENA		Net Zero Ambition Emerging Markets Equity		New Silk Road		Russian Equity*	
30/06/2024 USD	30/06/2023 USD	30/06/2024 USD	30/06/2023 USD	30/06/2024 USD	30/06/2023 USD	30/06/2024 EUR	30/06/2023 EUR
1,736,784	2,765,796	383,987	162,533	8,947,936	11,972,574	288,461	385,523
1,728,576	2,757,282	355,343	160,288	8,758,467	11,824,407	66,573	286,971
4,428	-	-	-	-	-	-	-
3,639	8,514	1,771	2,245	116,983	131,404	221,888	96,048
-	-	-	-	-	-	-	-
-	-	-	-	8,199	142	-	-
141	-	26,873	-	64,287	16,621	-	2,504
1,361,955	1,887,356	142,205	91,009	9,623,141	10,102,482	22,289	41,075
654,698	905,631	75,134	26,517	5,333,845	5,322,474	-	-
182,187	302,690	10,252	26,869	110,220	47,861	-	-
138,972	166,749	29,200	11,729	1,310,253	1,223,839	17,184	15,370
14,332	17,891	1,395	684	189,350	189,794	2,083	487
24,328	29,355	21	9	597,557	724,637	-	-
269,917	385,968	22,053	20,464	777,326	710,526	97	22,874
58,698	67,162	4,073	4,737	252,844	267,249	2,575	134
18,758	11,790	52	-	10,231	7,816	-	2,200
-	-	-	-	-	19,928	-	-
-	-	-	-	-	-	-	-
65	120	25	-	1,041,515	1,588,358	350	10
374,829	878,440	241,782	71,524	-675,205	1,870,092	266,172	344,448
2,098,394	-1,132,787	-561,310	-95,987	-23,041,713	-43,304,868	-302,424	-2,188,133
-	-	-	-	-	178,235	-	-
-15,748	-327,858	-	-	-7,426	47,992	-	-
-	-	-	-	-1,227,160	-571,398	-	-
-	-	-	-	-657,010	-24,018	-	-
-26,275	-33,835	-382	153	1,128	-415,688	157,143	-662,257
2,431,200	-616,040	-319,910	-24,310	-25,607,386	-42,219,653	120,891	-2,505,942
-10,071	-2,399,989	1,482,243	-415,195	78,287,012	37,309,698	788,213	1,546,592
-	-	-	-	-	-	-	-
-112,470	268,543	-	-	-	-	-	-
-	-	-	-	165,045	-335,696	-	-
-	-	-	-	475,487	-1,049,072	-	-
2,308,659	-2,747,486	1,162,333	-439,505	53,320,158	-6,294,723	909,104	-959,350
-4,474	-3,008	-	-	-	-	-	-
10,986,746	21,868,710	138	15,007,540	71,174,324	141,191,088	-	-
-22,286,512	-53,510,071	-108	-5,388	-167,156,199	-145,206,784	-	-
-8,995,581	-34,391,855	1,162,363	14,562,647	-42,661,717	-10,310,419	909,104	-959,350
-	-	-	-	-	-	-	-
57,606,437	91,998,292	14,562,647	-	461,284,532	471,594,951	5,980,302	6,939,652
48,610,856	57,606,437	15,725,010	14,562,647	418,622,815	461,284,532	6,889,406	5,980,302

The accompanying notes form an integral part of these financial statements

	Note	SBI FM India Equity		Euroland Equity Dynamic Multi Factors	
		30/06/2024 USD	30/06/2023 USD	30/06/2024 EUR	30/06/2023 EUR
Income		6,129,393	4,246,219	17,322,486	15,148,748
Net dividends	2	5,351,884	3,942,129	17,080,032	13,681,200
Bond interest	2	-	-	-	-
Bank interest	2	766,464	304,090	54,542	11,442
Interest received on repos/reverse repos		-	-	-	-
Interest received on swaps		-	-	-	-
Other income	7, 15	11,045	-	187,912	1,456,106
Expenses		35,652,308	17,375,055	3,384,456	3,239,601
Management fees	4	5,496,195	3,923,604	1,641,553	1,401,830
Performance fees	5	9,330	34,051	527	183,181
Administration fees	4	2,523,886	1,642,326	396,155	313,852
"Taxe d'abonnement"	6	155,628	104,557	67,828	54,574
Distributor fees	4	224,677	173,827	-	-
Broker and transaction fees		784,811	422,969	712,257	775,273
Reception and transmission of orders fees	22	275,871	153,468	498,581	444,925
Bank interest and similar charges		-	118	3,548	7,293
Interest paid on swaps		-	-	-	-
Interest paid on repos/reverse repos		-	-	-	-
Other expenses	8, 15	26,181,910	10,920,135	64,007	58,673
Realised profit/(loss), net, from investments		-29,522,915	-13,128,836	13,938,030	11,909,147
Net realised profit/(loss) on securities sold	2	82,624,980	32,791,870	13,164,937	-9,251,366
Net realised profit/(loss) on options		-	-	-	-
Net realised profit/(loss) on forward foreign exchange contracts		-	-	-	-
Net realised profit/(loss) on financial futures		-	-	809,999	202,190
Net realised profit/(loss) on swaps and CFD		-	-	-	-
Net realised profit/(loss) on foreign exchange		-712,292	-915,932	2,451	-334
Net realised profit/(loss)		52,389,773	18,747,102	27,915,417	2,859,637
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		117,978,703	50,734,242	39,903,896	78,305,063
Net change in unrealised appreciation/(depreciation) on options		-	-	-	-
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		-	-	-	-
Net change in unrealised appreciation/(depreciation) on financial futures		-	-	-63,175	145,340
Net change in unrealised appreciation/(depreciation) on swaps and CFD		-	-	-	-
Result of operations		170,368,476	69,481,344	67,756,138	81,310,040
Dividend paid	25	-	-279	-	-
Subscriptions		493,402,045	265,299,583	161,513,527	10,947,909
Redemptions		-370,505,535	-212,411,524	-51,699,201	-138,173,192
Increase/(decrease) in net assets		293,264,986	122,369,124	177,570,464	-45,915,243
Reevaluation of combined Net Assets		-	-	-	-
Net assets at the beginning of the year		517,374,983	395,005,859	419,768,304	465,683,547
Net assets at the end of the year		810,639,969	517,374,983	597,338,768	419,768,304

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

The accompanying notes form an integral part of these financial statements

Euroland Equity Risk Parity		European Equity Conservative		European Equity Dynamic Multi Factors		European Equity Risk Parity ⁴	
30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR	07/06/2024 EUR	30/06/2023 EUR
7,070,847	14,122,868	24,288,720	27,926,522	4,248,885	4,589,442	1,256,088	2,328,961
6,791,882	10,979,725	22,662,395	26,822,423	4,141,535	4,481,295	1,192,938	2,192,824
-	-	-	-	-	-	-	-
85,124	37,418	959,821	623,339	22,489	14,054	20,711	25,126
-	4,000	-	-	-	-	-	-
-	-	-	-	-	-	-	-
193,841	3,101,725	666,504	480,760	84,861	94,093	42,439	111,011
1,787,446	2,852,303	12,918,681	14,651,378	1,101,058	1,007,824	473,530	551,626
662,414	948,814	8,821,884	10,260,128	365,504	376,259	107,535	179,719
-	762,997	-	2,227	-	-	-	26
380,898	392,670	1,440,580	1,548,159	171,265	134,031	64,490	79,489
23,940	36,471	276,953	326,079	14,545	14,156	3,404	7,007
-	-	64,022	108,788	-	-	-	-
322,515	428,031	1,078,649	1,528,714	309,156	344,178	187,608	234,026
336,046	220,803	996,574	657,008	136,063	101,098	79,628	33,203
169	4,216	7,256	47,950	76,233	4,948	-	1,399
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
61,464	58,301	232,763	172,325	28,292	33,154	30,865	16,757
5,283,401	11,270,565	11,370,039	13,275,144	3,147,827	3,581,618	782,558	1,777,335
16,740,757	1,301,318	24,996,305	1,536,382	3,982,781	-4,118,566	4,737,105	562,233
-	-	-	-	-	-	-	-
-	-	-135,246	222,812	-	-	-	-
281,111	1,156,907	89,277	4,563,429	118,558	280,417	54,768	246,186
-	-	-	-	-	-	-	-
-5,938	-35,706	45,750	162,698	2,314	16,558	-376,434	-26,958
22,299,331	13,693,084	36,366,125	19,760,465	7,251,480	-239,973	5,197,997	2,558,796
-7,039,787	27,690,043	9,109,598	58,059,445	12,256,982	18,007,307	-1,749,873	3,390,066
-	-	-	-	-	-	-	-
-	-	71,042	-171,648	-	-	-	-
-7,880	8,430	-24,020	31,329	-595	63,293	-20,988	25,219
-	-	-	-	-	-	-	-
15,251,664	41,391,557	45,522,745	77,679,591	19,507,867	17,830,627	3,427,136	5,974,081
-3,390,803	-3,415,313	-1,636,441	-1,514,586	-	-	-379,907	-472,593
25,292,531	76,623,316	49,493,481	220,862,807	3,253,531	3,097,734	413,069	8,015,049
-238,907,256	-165,561,126	-258,944,913	-265,302,961	-23,277,159	-36,227,772	-73,683,884	-15,324,812
-201,753,864	-50,961,566	-165,565,128	31,724,851	-515,761	-15,299,411	-70,223,586	-1,808,275
-	-	-	-	-	-	-	-
350,489,766	401,451,332	863,750,327	832,025,476	133,561,319	148,860,730	70,223,586	72,031,861
148,735,902	350,489,766	698,185,199	863,750,327	133,045,558	133,561,319	-	70,223,586

The accompanying notes form an integral part of these financial statements

	Note	Global Equity Conservative		Global Equity Dynamic Multi Factors	
		30/06/2024 USD	30/06/2023 USD	30/06/2024 USD	30/06/2023 USD
Income		5,359,384	5,003,476	2,450,139	4,085,222
Net dividends	2	5,252,706	4,926,534	2,336,269	3,689,158
Bond interest	2	-	-	-	-
Bank interest	2	33,572	20,277	113,808	98,219
Interest received on repos/reverse repos		-	-	-	-
Interest received on swaps		-	-	-	-
Other income	7, 15	73,106	56,665	62	297,845
Expenses		4,260,750	3,947,693	824,877	1,115,550
Management fees	4	2,953,931	2,770,352	335,918	439,205
Performance fees	5	-	148,551	-	51,904
Administration fees	4	549,496	481,339	85,937	99,822
"Taxe d'abonnement"	6	105,509	95,385	13,607	16,815
Distributor fees	4	34,490	34,521	-	-
Broker and transaction fees		164,291	195,422	252,106	227,845
Reception and transmission of orders fees	22	423,290	200,925	131,874	277,013
Bank interest and similar charges		2,075	1,086	5,435	2,946
Interest paid on swaps		-	-	-	-
Interest paid on repos/reverse repos		-	-	-	-
Other expenses	8, 15	27,668	20,112	-	-
Realised profit/(loss), net, from investments		1,098,634	1,055,783	1,625,262	2,969,672
Net realised profit/(loss) on securities sold	2	10,938,301	-5,972,950	10,792,985	-4,554,896
Net realised profit/(loss) on options		-	-	-	-
Net realised profit/(loss) on forward foreign exchange contracts		-21,627	-185,824	-	-
Net realised profit/(loss) on financial futures		421,534	944,010	736,247	864,234
Net realised profit/(loss) on swaps and CFD		-	-	-	-
Net realised profit/(loss) on foreign exchange		213,879	78,377	97,323	-7,458
Net realised profit/(loss)		12,650,721	-4,080,604	13,251,817	-728,448
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		-621,079	24,720,888	12,616,146	22,705,470
Net change in unrealised appreciation/(depreciation) on options		-	-	-	-
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		-184,643	241,323	-	-
Net change in unrealised appreciation/(depreciation) on financial futures		-18,656	166,850	-168,020	166,005
Net change in unrealised appreciation/(depreciation) on swaps and CFD		-	-	-	-
Result of operations		11,826,343	21,048,457	25,699,943	22,143,027
Dividend paid	25	-29,000	-	-	-
Subscriptions		21,677,900	90,573,605	1,064,401	4,709,448
Redemptions		-47,927,506	-86,719,605	-59,653,808	-49,943,219
Increase/(decrease) in net assets		-14,452,263	24,902,457	-32,889,464	-23,090,744
Reevaluation of combined Net Assets		-	-	-	-
Net assets at the beginning of the year		269,106,356	244,203,899	165,195,095	188,285,839
Net assets at the end of the year		254,654,093	269,106,356	132,305,631	165,195,095

² This Sub-Fund has been renamed, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

European Convertible Bond		Montpensier Global Convertible Bond		Euro Aggregate Bond		Euro Corporate ESG Bond ²	
30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
400,179	452,518	637,247	550,147	29,609,988	16,976,554	40,091,515	31,971,992
29,027	36,183	-	-	-	-	810,993	-
293,466	303,714	563,725	403,482	25,670,010	13,897,403	34,127,342	26,096,036
18,915	11,260	73,255	49,269	270,529	228,588	837,458	334,250
-	-	-	-	-	6,902	-	92,226
-	-	-	-	3,237,293	2,516,351	4,017,188	5,141,688
58,771	101,361	267	97,396	432,156	327,310	298,534	307,792
578,269	645,940	589,992	1,085,797	14,935,927	11,079,997	11,551,197	13,494,929
325,552	386,493	425,996	599,918	4,228,890	3,983,431	3,412,615	3,639,631
51	75,835	-	87,951	219,140	280,344	17,264	538,266
78,247	76,053	73,188	100,037	1,492,337	1,094,518	1,374,148	1,105,199
10,886	12,737	13,297	19,099	212,800	194,857	129,488	133,013
9,203	10,468	7,788	8,422	58,474	52,518	28,147	24,982
17,200	19,425	10,492	19,024	170,196	389,086	305,065	655,153
114,961	24,330	51,340	237,769	1,873,686	1,094,035	1,388,426	2,092,505
2,186	3,308	7,891	12,378	8,806	50,962	18,202	105,381
-	-	-	-	6,504,313	3,790,002	4,728,342	4,997,119
-	-	-	-	-	101,218	43,629	98,087
19,983	37,291	-	1,199	167,285	49,026	105,871	105,593
-178,090	-193,422	47,255	-535,650	14,674,061	5,896,557	28,540,318	18,477,063
-519,102	-921,751	-486,650	-525,332	-22,725,762	-52,860,720	-12,234,662	-52,486,420
-170,692	-33,765	-	-	108,880	284,445	-779,229	-1,874,565
-3,357	-568,282	63,716	515,014	-59,103	-2,299,232	856,402	-1,430,350
131,314	-16,072	-	318	-3,397,272	11,766,972	-1,925,590	-8,351,680
-	-	-	-	-9,481,476	-3,442,180	-2,697,978	1,159,548
-126,116	81,724	-96,316	-145,975	-390,818	249,511	-432,306	1,105,484
-866,043	-1,651,568	-471,995	-691,625	-21,271,490	-40,404,647	11,326,955	-43,400,920
1,023,032	6,036,173	1,607,440	2,168,924	39,803,132	19,638,388	46,079,184	42,839,455
-13,005	110,940	-	-	-169,299	-180,615	-256,569	-468,931
-107,572	290,419	-877,257	1,080,497	-26,821	-459,846	-788,927	1,106,928
-19,755	-10,890	-	-	1,905,307	-2,200,875	631,386	-4,570,772
-	-	-	-	13,920,442	135,900	3,200,797	-3,504,766
16,657	4,775,074	258,188	2,557,796	34,161,271	-23,471,695	60,192,826	-7,999,006
-1,344	-	-10,032	-	-2,770,188	-1,599,993	-2,812,045	-2,333,627
1,571,100	6,381,573	7,561,555	25,054,679	299,371,764	598,865,136	133,888,769	522,147,709
-6,859,610	-20,049,910	-24,055,849	-34,926,763	-325,147,957	-344,358,337	-266,103,598	-449,380,792
-5,273,197	-8,893,263	-16,246,138	-7,314,288	5,614,890	229,435,111	-74,834,048	62,434,284
-	-	-	-	-	-	-	-
45,880,084	54,773,347	58,664,926	65,979,214	911,617,723	682,182,612	914,020,895	851,586,611
40,606,887	45,880,084	42,418,788	58,664,926	917,232,613	911,617,723	839,186,847	914,020,895

The accompanying notes form an integral part of these financial statements

	Note	Euro Corporate Short Term Impact Green Bond ²		Euro Government Bond	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Income		6,923,598	5,522,793	8,490,804	5,846,290
Net dividends	2	-	-	-	-
Bond interest	2	5,996,904	4,102,997	7,996,512	4,852,598
Bank interest	2	444,645	224,709	140,411	111,136
Interest received on repos/reverse repos		154	34,908	-	1,414
Interest received on swaps		481,032	1,149,637	149,201	722,620
Other income	7, 15	863	10,542	204,680	158,522
Expenses		2,022,469	3,159,510	4,898,718	4,605,402
Management fees	4	480,903	451,191	1,941,514	1,800,439
Performance fees	5	4	35,119	97,857	150,479
Administration fees	4	359,343	244,240	700,549	538,398
"Taxe d'abonnement"	6	39,367	29,077	104,069	91,521
Distributor fees	4	6,449	5,491	30,498	20,963
Broker and transaction fees		31,789	280,002	67,151	83,166
Reception and transmission of orders fees	22	468,779	608,822	252,028	190,701
Bank interest and similar charges		5,135	15,469	1,446	17,037
Interest paid on swaps		622,336	1,471,001	1,688,549	1,689,953
Interest paid on repos/reverse repos		2,840	18,842	-	-
Other expenses	8, 15	5,524	256	15,057	22,745
Realised profit/(loss), net, from investments		4,901,129	2,363,283	3,592,086	1,240,888
Net realised profit/(loss) on securities sold	2	1,204,725	-2,713,478	-22,714,943	-33,471,352
Net realised profit/(loss) on options		-542,085	-720,766	863,200	139,110
Net realised profit/(loss) on forward foreign exchange contracts		-586,991	-308,748	-82,001	-228,472
Net realised profit/(loss) on financial futures		1,396,669	3,345,411	593,667	10,831,891
Net realised profit/(loss) on swaps and CFD		-32,673	-1,887,443	-4,733,635	-2,940,913
Net realised profit/(loss) on foreign exchange		-49,824	153,581	15,747	12,083
Net realised profit/(loss)		6,290,950	231,840	-22,465,879	-24,416,765
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		7,131,326	74,053	25,061,367	11,261,217
Net change in unrealised appreciation/(depreciation) on options		-11,036	-28,738	-78,000	-
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		230,251	5,893	-60,591	16,715
Net change in unrealised appreciation/(depreciation) on financial futures		-1,321,023	2,010,394	904,281	-2,593,400
Net change in unrealised appreciation/(depreciation) on swaps and CFD		571,831	-454,587	6,774,555	1,397,967
Result of operations		12,892,299	1,838,855	10,135,733	-14,334,266
Dividend paid	25	-410,378	-278,183	-593,482	-216,552
Subscriptions		135,230,966	281,274,988	101,045,090	212,815,515
Redemptions		-102,398,192	-182,734,068	-150,092,816	-145,750,597
Increase/(decrease) in net assets		45,314,695	100,101,592	-39,505,475	52,514,100
Reevaluation of combined Net Assets		-	-	-	-
Net assets at the beginning of the year		277,928,913	177,827,321	431,139,444	378,625,344
Net assets at the end of the year		323,243,608	277,928,913	391,633,969	431,139,444

² This Sub-Fund has been renamed, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

Euro Inflation Bond		Strategic Bond		Euro High Yield Bond		Euro High Yield Short Term Bond	
30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
593,749	1,511,922	63,295,612	66,761,528	12,447,700	16,533,478	7,003,343	6,230,038
-	-	627,029	680,182	-	-	-	-
475,542	611,792	33,998,535	44,977,518	11,658,035	14,899,709	6,401,246	5,398,979
117,675	85,418	1,141,669	1,244,859	86,968	86,204	30,497	28,502
-	6,272	404,390	129,128	-	90	-	-
-	806,884	27,114,360	19,727,367	701,762	1,539,839	570,389	790,028
532	1,556	9,629	2,474	935	7,636	1,211	12,529
1,229,318	1,457,319	31,662,574	24,649,795	3,348,498	5,412,907	1,531,805	2,188,523
227,978	306,997	7,732,814	10,513,936	1,963,022	2,445,426	895,763	1,127,106
-	-	-	-	12,031	14,971	3,701	21,034
97,578	107,012	1,409,156	1,706,409	461,640	492,547	270,289	238,106
16,642	21,817	261,818	358,071	71,707	76,568	41,624	43,343
22,607	31,141	16,474	15,512	103,242	74,444	100,176	126,220
32,202	44,373	140,126	102,942	65,514	94,054	31,027	43,410
65,813	36,552	336,102	562,976	187,297	197,487	117,334	99,325
-	7,084	320,753	296,861	59,049	61,384	29,427	10,701
728,634	817,860	21,279,158	11,026,623	424,597	1,956,026	42,194	479,278
37,671	83,761	61,215	5,725	-	-	-	-
193	722	104,958	60,740	399	-	270	-
-635,569	54,603	31,633,038	42,111,733	9,099,202	11,120,571	5,471,538	4,041,515
-2,048,266	-2,689,868	-69,563,109	-83,757,286	-10,786,981	-34,342,302	-1,157,545	-7,048,967
-166,535	-50,309	-	-	-	-	-	-
3,176	-8,746	-751,826	-17,594,067	-161,263	2,784,742	-233,090	263,689
-696,519	1,747,673	-18,385,055	-17,941,097	136,869	-253,041	356,927	127,640
-2,230,556	-1,398,239	-5,900,931	-19,882,217	-968,825	-2,784,821	-559,212	-807,335
399	-58,863	-1,984,107	-3,736,929	-236,926	-364,302	-72,341	-97,232
-5,773,870	-2,403,749	-64,951,990	-100,799,863	-2,917,924	-23,839,153	3,806,277	-3,520,690
1,837,670	1,743,439	114,474,294	84,300,309	25,800,914	51,693,467	7,064,927	14,779,473
7,550	-116,970	-	-	-	-	-	-
-51,298	47,712	-5,811,045	15,675,092	176,222	-472,884	46,863	-78,846
191,196	-206,730	4,031,079	6,568,411	-2,000	98,470	-88,900	70,665
3,356,353	-555,508	10,859,711	33,280,287	981,362	-709,953	517,875	57,787
-432,399	-1,491,806	58,602,049	39,024,236	24,038,574	26,769,947	11,347,042	11,308,389
-3,247	-8,896	-15,885,849	-22,277,515	-6,242,238	-9,340,248	-921,042	-732,186
879,926	3,949,182	23,284,317	46,787,219	152,747,517	178,810,598	159,114,912	23,211,380
-14,364,547	-19,482,537	-246,292,192	-338,780,977	-200,270,560	-358,647,748	-69,876,805	-101,897,970
-13,920,267	-17,034,057	-180,291,675	-275,247,037	-29,726,707	-162,407,451	99,664,107	-68,110,387
-	-	-	-	-	-	-	-
63,482,323	80,516,380	732,175,497	1,007,422,534	285,871,926	448,279,377	122,917,816	191,028,203
49,562,056	63,482,323	551,883,822	732,175,497	256,145,219	285,871,926	222,581,923	122,917,816

The accompanying notes form an integral part of these financial statements

	Note	Global Subordinated Bond		Pioneer Global High Yield Bond	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Income		44,498,030	45,158,221	20,292,334	24,264,449
Net dividends	2	-	-	29,841	-
Bond interest	2	42,107,856	41,464,404	15,864,885	18,737,948
Bank interest	2	1,148,501	510,167	199,037	179,586
Interest received on repos/reverse repos		22,668	16,353	-	214
Interest received on swaps		1,197,028	3,161,752	4,043,476	4,651,347
Other income	7, 15	21,977	5,545	155,095	695,354
Expenses		11,151,574	12,278,892	9,470,145	11,613,267
Management fees	4	5,615,069	6,323,837	2,770,457	3,315,332
Performance fees	5	553,398	1,670	-	16,001
Administration fees	4	1,314,554	1,229,807	492,652	522,516
"Taxe d'abonnement"	6	203,259	219,152	99,544	116,319
Distributor fees	4	62,298	77,462	61,637	59,132
Broker and transaction fees		59,243	181,466	23,319	22,010
Reception and transmission of orders fees	22	494,656	464,647	-	-
Bank interest and similar charges		63,517	105,658	32,526	33,823
Interest paid on swaps		2,767,167	3,671,975	5,989,758	7,528,134
Interest paid on repos/reverse repos		12,964	-	-	-
Other expenses	8, 15	5,449	3,218	252	-
Realised profit/(loss), net, from investments		33,346,456	32,879,329	10,822,189	12,651,182
Net realised profit/(loss) on securities sold	2	-17,395,287	-56,663,984	-9,497,368	-10,704,036
Net realised profit/(loss) on options		-	-375,496	-	-
Net realised profit/(loss) on forward foreign exchange contracts		-326,343	-11,603,452	-271,141	-3,990,111
Net realised profit/(loss) on financial futures		-6,065,602	-3,455,184	-	-
Net realised profit/(loss) on swaps and CFD		-2,568,446	-1,191,110	-299,439	122,903
Net realised profit/(loss) on foreign exchange		-753,753	4,153,623	31,318	647,964
Net realised profit/(loss)		6,237,025	-36,256,274	785,559	-1,272,098
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		118,541,447	34,057,077	26,471,578	3,179,185
Net change in unrealised appreciation/(depreciation) on options		-	-	115,120	-887,398
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		-3,916,630	7,544,028	-369,445	2,702,178
Net change in unrealised appreciation/(depreciation) on financial futures		3,655,127	-2,755,890	-	-
Net change in unrealised appreciation/(depreciation) on swaps and CFD		-122,664	2,003,183	-1,218,309	-2,469,218
Result of operations		124,394,305	4,592,124	25,784,503	1,252,649
Dividend paid	25	-15,037,030	-11,299,019	-15,320,692	-16,104,620
Subscriptions		177,934,100	217,596,778	15,593,682	16,308,493
Redemptions		-309,537,690	-412,953,302	-59,844,033	-57,522,863
Increase/(decrease) in net assets		-22,246,315	-202,063,419	-33,786,540	-56,066,341
Reevaluation of combined Net Assets		-	-	-	-
Net assets at the beginning of the year		729,483,666	931,547,085	242,182,553	298,248,894
Net assets at the end of the year		707,237,351	729,483,666	208,396,013	242,182,553

² This Sub-Fund has been renamed, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

Global High Yield ESG Improvers Bond ²		US High Yield Bond ²		European Subordinated Bond ESG		Global Aggregate Bond	
30/06/2024 USD	30/06/2023 USD	30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR	30/06/2024 USD	30/06/2023 USD
3,584,735	3,116,659	27,057,661	36,643,673	38,555,865	39,109,022	137,430,604	114,993,122
-	-	11,420	-	213,488	-	829,789	287,446
3,532,194	3,023,310	20,990,988	29,261,785	37,860,508	35,626,305	110,960,632	86,566,219
52,507	93,349	424,355	393,653	341,562	208,228	6,454,012	3,882,988
-	-	-	-	-	-	2,216,318	3,595,153
-	-	5,505,702	6,443,902	127,504	3,274,489	16,131,210	20,498,774
34	-	125,196	544,333	12,803	-	838,643	162,542
389,015	306,824	11,788,951	14,821,108	8,197,846	12,936,133	77,746,806	72,139,913
276,630	233,274	3,669,083	4,648,773	3,923,351	4,847,646	15,022,774	13,924,320
-	-	-	57,764	140,206	577,025	2,958,111	4,979,501
90,988	57,485	690,931	770,601	1,112,749	1,010,707	5,397,175	4,127,190
6,446	5,566	130,050	155,259	149,811	159,281	825,607	746,704
126	12	267,306	266,455	9,035	5,617	721,364	797,850
5,327	7,954	22,783	20,167	256,492	582,784	665,412	1,039,425
-	-	-	-	1,451,693	1,444,610	7,211,429	2,704,672
4,764	2,491	9,775	9,329	28,806	59,122	1,596,581	1,558,373
-	-	6,998,802	8,892,760	1,107,791	4,248,218	25,267,007	36,324,561
-	-	-	-	-	-	18,056,155	5,891,718
4,734	42	221	-	17,912	1,123	25,191	45,599
3,195,720	2,809,835	15,268,710	21,822,565	30,358,019	26,172,889	59,683,798	42,853,209
-1,071,628	-1,398,677	-10,807,127	-7,954,347	-5,618,117	-88,917,553	-75,283,448	-193,660,315
-	-	-	-	-1,438,571	-3,442,542	-2,825,787	11,144,226
1,154,981	-3,696,377	628,587	-13,795,654	-2,000,693	-2,213,070	62,347,686	26,673,121
-	-	-	-	-424,954	11,543,017	40,625,323	105,484,096
-	-	-1,335,494	281,025	-822,685	-1,766,501	2,506,222	-23,888,289
383	-146,892	419,509	-532,478	-1,649,944	1,008,883	8,149,925	-43,580,483
3,279,456	-2,432,111	4,174,185	-178,889	18,403,055	-57,614,877	95,203,719	-74,974,435
3,700,796	1,347,111	31,361,643	-3,673,345	53,097,809	69,061,502	24,202,306	173,073,229
-	-	-	-	-349,386	-2,958,142	66,263	-1,187,959
-931,739	243,213	312,613	6,700,500	-857,498	1,359,702	-22,438,370	21,122,946
-	-	-	-	105,279	1,138,663	-994,936	-19,796,786
-	-	94,879	-924,569	1,731,223	-1,534,302	8,173,133	-7,897,581
6,048,513	-841,787	35,943,320	1,923,697	72,130,482	9,452,546	104,212,115	90,339,414
-64,934	-147,262	-19,411,619	-23,984,946	-6,504,128	-1,978,217	-39,180,302	-35,937,248
13,565,854	43,002,377	77,694,340	179,833,199	244,651,079	525,329,917	1,071,544,271	758,331,357
-5,287,007	-9,722,580	-157,936,289	-260,902,989	-302,147,423	-711,374,928	-631,617,299	-668,665,832
14,262,426	32,290,748	-63,710,248	-103,131,039	8,130,010	-178,570,682	504,958,785	144,067,691
-	-	-	-	-	-	-	-
53,669,093	21,378,345	378,030,198	481,161,237	680,543,198	859,113,880	3,136,343,618	2,992,275,927
67,931,519	53,669,093	314,319,950	378,030,198	688,673,208	680,543,198	3,641,302,403	3,136,343,618

The accompanying notes form an integral part of these financial statements

	Note	Global Bond		Global Corporate Bond	
		30/06/2024 USD	30/06/2023 USD	30/06/2024 USD	30/06/2023 USD
Income		3,952,211	3,364,808	25,845,318	23,634,683
Net dividends	2	-	-	-	-
Bond interest	2	3,489,506	2,915,425	23,556,244	20,522,342
Bank interest	2	228,219	174,922	1,390,674	877,370
Interest received on repos/reverse repos		-	18,200	214,442	342,338
Interest received on swaps		227,266	251,704	683,529	1,890,813
Other income	7, 15	7,220	4,557	429	1,820
Expenses		3,129,989	3,071,743	9,022,885	8,302,762
Management fees	4	729,200	836,282	1,397,734	1,500,136
Performance fees	5	241,886	252,938	38,990	16,125
Administration fees	4	218,876	223,246	815,473	608,698
"Taxe d'abonnement"	6	40,111	44,637	91,790	78,076
Distributor fees	4	21,371	25,630	31,717	34,590
Broker and transaction fees		129,151	105,430	77,928	218,766
Reception and transmission of orders fees	22	89,202	83,945	821,300	658,406
Bank interest and similar charges		42,949	62,087	134,256	123,935
Interest paid on swaps		832,738	1,217,724	5,607,817	5,057,802
Interest paid on repos/reverse repos		781,911	218,960	-	6,228
Other expenses	8, 15	2,594	864	5,880	-
Realised profit/(loss), net, from investments		822,222	293,065	16,822,433	15,331,921
Net realised profit/(loss) on securities sold	2	-2,066,004	-9,101,483	-21,396,496	-67,311,563
Net realised profit/(loss) on options		-101,678	549,333	-	-146,625
Net realised profit/(loss) on forward foreign exchange contracts		-1,640,856	-534,231	4,322,975	-2,461,347
Net realised profit/(loss) on financial futures		868,772	3,225,951	-4,545,362	-6,684,122
Net realised profit/(loss) on swaps and CFD		166,929	-1,322,983	-1,549,564	473,910
Net realised profit/(loss) on foreign exchange		-115,187	-845,858	-626,707	-3,146,182
Net realised profit/(loss)		-2,065,802	-7,736,206	-6,972,721	-63,944,008
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		1,727,591	7,054,717	40,782,006	74,244,975
Net change in unrealised appreciation/(depreciation) on options		1,821	-50,173	-	-
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		362,413	-860,210	-3,526,830	1,391,363
Net change in unrealised appreciation/(depreciation) on financial futures		-290,625	-611,379	1,055,621	1,048,063
Net change in unrealised appreciation/(depreciation) on swaps and CFD		-72,970	-449,867	5,431,530	-4,297,240
Result of operations		-337,572	-2,653,118	36,769,606	8,443,153
Dividend paid	25	-469,079	-388,022	-1,915,542	-3,018,893
Subscriptions		10,166,837	10,233,438	225,001,187	199,388,587
Redemptions		-19,783,840	-30,242,848	-164,457,049	-277,901,130
Increase/(decrease) in net assets		-10,423,654	-23,050,550	95,398,202	-73,088,283
Reevaluation of combined Net Assets		-	-	-	-
Net assets at the beginning of the year		104,828,014	127,878,564	627,956,953	701,045,236
Net assets at the end of the year		94,404,360	104,828,014	723,355,155	627,956,953

The accompanying notes form an integral part of these financial statements

Global Corporate ESG Improvers Bond		Net Zero Ambition Global Corporate Bond		Global High Yield Bond		Global Inflation Short Duration Bond	
30/06/2024 USD	30/06/2023 USD	30/06/2024 USD	30/06/2023 USD	30/06/2024 USD	30/06/2023 USD	30/06/2024 EUR	30/06/2023 EUR
3,632,250	2,999,668	5,545,147	2,180,185	14,406,064	18,371,135	1,327,187	3,569,542
-	-	-	-	-	-	-	-
3,434,231	2,807,057	5,321,658	2,068,289	9,330,256	13,234,803	558,650	1,051,165
180,074	75,123	222,587	111,896	178,169	147,296	82,469	70,415
-	-	-	-	-	738	-	1,558
17,738	117,488	-	-	4,753,063	4,744,750	678,071	1,770,108
207	-	902	-	144,576	243,548	7,997	676,296
717,459	639,369	795,387	342,081	7,450,553	8,512,529	1,972,063	2,973,238
352,697	291,780	395,560	175,192	499,340	626,366	236,396	397,585
-	-	23,803	37,615	-	1,450	-	5
142,486	95,214	196,171	70,662	196,455	266,527	109,133	160,510
12,007	9,690	15,788	8,225	26,687	31,903	16,469	30,893
11,097	2,065	233	155	65,813	71,337	20,977	29,335
15,857	21,951	15,409	8,288	41,976	67,953	44,508	93,657
109,769	73,988	129,910	38,537	-	-	55,260	79,545
18,747	12,624	18,275	3,370	74,622	9,256	18,753	33,057
54,630	131,963	-	-	6,545,586	7,437,737	1,448,155	1,994,548
-	-	-	-	-	-	22,389	153,737
169	94	238	37	74	-	23	366
2,914,791	2,360,299	4,749,760	1,838,104	6,955,511	9,858,606	-644,876	596,304
-3,424,808	-5,739,134	2,935,818	1,322,082	-9,229,370	-20,547,165	-1,604,519	-24,069,938
-	-	-	-	-	-	-220,883	43,153
360,950	610,444	-292,432	962,933	1,578,002	-6,019,381	692,376	2,613,957
-822,675	-619,082	-1,148,599	-98,755	-	-	-988,857	2,904,183
-81,327	35,021	-	-	-901,693	-339,339	-1,677,251	-4,106,845
-81,978	-260,447	-203,387	417,041	-344,359	86,314	-458,448	739,810
-1,135,047	-3,612,899	6,041,160	4,441,405	-1,941,909	-16,960,965	-4,902,458	-21,279,376
5,068,810	6,743,828	-621,653	5,021,090	17,204,513	23,795,177	4,768,940	5,674,010
-	-	-	-	-	-	28,080	-222,550
-482,760	-54,683	-990,465	696,937	-2,155,540	5,619,878	-1,379,332	1,458,083
115,778	19,929	157,532	-41,132	-	-	333,606	-453,526
-	-113,595	-	-	-667,386	-2,589,325	2,867,408	1,036,862
3,566,781	2,982,580	4,586,574	10,118,300	12,439,678	9,864,765	1,716,244	-13,786,497
-371	-197	-5,795	-1,395	-2,099,360	-2,493,052	-457	-223
10,292,538	29,606,759	163,980,773	122,076,392	27,856,506	41,647,388	6,378,002	14,569,963
-24,925,469	-6,730,400	-45,910,875	-3,360,596	-31,314,311	-146,598,149	-62,139,477	-57,067,785
-11,066,521	25,858,742	122,650,677	128,832,701	6,882,513	-97,579,048	-54,045,688	-56,284,542
-	-	-	-	-	-	-	-
98,093,845	72,235,103	128,832,701	-	133,174,533	230,753,581	93,961,431	150,245,973
87,027,324	98,093,845	251,483,378	128,832,701	140,057,046	133,174,533	39,915,743	93,961,431

The accompanying notes form an integral part of these financial statements

	Note	Global Short Term Bond ¹		Global Total Return Bond	
		30/06/2024 USD	30/06/2023 USD	30/06/2024 EUR	30/06/2023 EUR
Income		1,667,250	-	1,330,077	3,441,599
Net dividends	2	-	-	1,330,077	3,438,266
Bond interest	2	1,565,737	-	-	-
Bank interest	2	63,320	-	-	-
Interest received on repos/reverse repos		-	-	-	-
Interest received on swaps		19,347	-	-	-
Other income	7, 15	18,846	-	-	3,333
Expenses		393,279	-	543,576	1,324,666
Management fees	4	110,266	-	259,020	416,807
Performance fees	5	62,043	-	185,950	759,099
Administration fees	4	103,176	-	31,544	34,135
"Taxe d'abonnement"	6	8,926	-	14,994	23,798
Distributor fees	4	127	-	50,949	88,473
Broker and transaction fees		5,119	-	61	79
Reception and transmission of orders fees	22	75,819	-	-	-
Bank interest and similar charges		12,415	-	1,058	2,275
Interest paid on swaps		15,298	-	-	-
Interest paid on repos/reverse repos		-	-	-	-
Other expenses	8, 15	90	-	-	-
Realised profit/(loss), net, from investments		1,273,971	-	786,501	2,116,933
Net realised profit/(loss) on securities sold	2	230,891	-	-1,867,412	-2,988,524
Net realised profit/(loss) on options		-34,375	-	-	-
Net realised profit/(loss) on forward foreign exchange contracts		1,645,954	-	-	-
Net realised profit/(loss) on financial futures		897,815	-	-	-
Net realised profit/(loss) on swaps and CFD		-	-	-	-
Net realised profit/(loss) on foreign exchange		281,734	-	-	-
Net realised profit/(loss)		4,295,990	-	-1,080,911	-871,591
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		-1,024,288	-	2,021,422	2,943,983
Net change in unrealised appreciation/(depreciation) on options		5,568	-	-	-
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		616,450	-	-	-
Net change in unrealised appreciation/(depreciation) on financial futures		-268,707	-	-	-
Net change in unrealised appreciation/(depreciation) on swaps and CFD		74,834	-	-	-
Result of operations		3,699,847	-	940,511	2,072,392
Dividend paid	25	-	-	-1,029,118	-885,048
Subscriptions		121,111,442	-	224,445	216,903
Redemptions		-10,216,805	-	-13,343,347	-24,949,476
Increase/(decrease) in net assets		114,594,484	-	-13,207,509	-23,545,229
Reevaluation of combined Net Assets		-	-	-	-
Net assets at the beginning of the year		-	-	38,904,974	62,450,203
Net assets at the end of the year		114,594,484	-	25,697,465	38,904,974

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

² This Sub-Fund has been renamed, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

Impact Green Bonds		Optimal Yield		Optimal Yield Short Term		Strategic Income ²	
30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
299,545	264,303	10,474,772	13,008,526	9,739,176	14,265,692	122,424,461	168,417,303
299,393	263,997	-	-	-	-	226,339	1,351,450
-	-	9,774,824	12,696,028	7,903,204	12,089,134	100,850,582	107,686,426
152	306	419,619	310,419	314,904	273,112	2,224,078	942,979
-	-	176,527	1,705	122,105	8,854	-	-
-	-	102,777	-	1,397,188	1,894,592	18,354,625	57,512,177
-	-	1,025	374	1,775	-	768,837	924,271
106,611	63,871	3,323,785	4,101,773	2,496,476	3,520,052	63,172,848	109,529,165
65,111	35,139	2,249,680	2,853,460	1,445,630	2,228,924	22,479,911	23,792,870
-	-	-	-	-	-	380,693	76,205
26,859	16,899	436,733	486,625	350,620	484,068	4,280,319	4,034,110
4,987	3,075	77,430	95,824	68,439	107,817	877,371	899,676
8	-	3,096	5,436	44,427	70,714	4,821,505	6,188,985
9,347	8,395	3,383	9,104	7,955	8,268	173,154	147,959
-	-	58,792	55,999	92,788	53,702	-	-
299	355	18,376	66,632	25,616	47,244	108,075	169,674
-	-	469,932	521,489	441,525	486,287	30,050,939	74,219,686
-	-	5,329	6,534	19,367	1,327	-	-
-	8	1,034	670	109	31,701	881	-
192,934	200,432	7,150,987	8,906,753	7,242,700	10,745,640	59,251,613	58,888,138
-620,732	-844,544	-15,769,318	-7,303,409	-14,446,017	-10,340,994	-43,660,057	-2,305,832
-	-	-	-	-	-	-3,500,520	-
-3,579,272	-1,367,681	195,253	-1,696,970	-214,600	-2,304,842	3,480,089	-67,312,380
-	-	265,905	4,256,984	287,690	2,822,007	-21,219,534	-19,484,405
-	-	1,247,345	1,099,249	-21,829	-824,341	-978,869	-5,767,582
122	-	-325,832	-454,546	90,921	-1,784,592	-1,714,753	-10,060,321
-4,006,948	-2,011,793	-7,235,660	4,808,061	-7,061,135	-1,687,122	-8,342,031	-46,042,382
1,517,482	-438,592	29,169,291	12,453,564	26,032,835	8,946,656	119,457,937	-86,782,524
-	-	-	-	-	-	-616,065	-4,509,589
937,863	-1,372,182	-1,127,807	2,280,785	-805,434	2,269,148	-8,215,430	40,738,511
-	-	-213,462	-484,084	-306,150	-160,654	9,818,945	-7,098,244
-	-	-1,092,562	-1,542,107	-88,752	2,772,536	-6,904,418	-13,190,293
-1,551,603	-3,822,567	19,499,800	17,516,219	17,771,364	12,140,564	105,198,938	-116,884,521
-	-	-1,837,089	-2,179,915	-2,067,731	-2,648,924	-104,503,497	-104,484,905
23,444,460	5,234,517	17,412,381	34,235,916	10,668,579	7,957,994	602,706,486	1,002,517,510
-21,358,045	-45,833	-87,887,555	-118,683,675	-87,256,662	-120,485,357	-816,724,897	-831,430,659
534,812	1,366,117	-52,812,463	-69,111,455	-60,884,450	-103,035,723	-213,322,970	-50,282,575
-	-	-	-	-	-	-	-
26,369,177	25,003,060	253,038,288	322,149,743	188,409,821	291,445,544	2,123,029,277	2,173,311,852
26,903,989	26,369,177	200,225,825	253,038,288	127,525,371	188,409,821	1,909,706,307	2,123,029,277

The accompanying notes form an integral part of these financial statements

	Note	Net Zero Ambition US Corporate Bond ²		US Bond ²	
		30/06/2024 USD	30/06/2023 USD	30/06/2024 EUR	30/06/2023 EUR
Income		1,208,276	476,860	72,819,483	77,681,991
Net dividends	2	-	-	107,692	716,013
Bond interest	2	1,164,517	454,940	66,661,933	56,936,480
Bank interest	2	24,867	21,920	1,813,268	805,770
Interest received on repos/reverse repos		-	-	-	1,297
Interest received on swaps		-	-	3,842,303	18,866,065
Other income	7, 15	18,892	-	394,287	356,366
Expenses		139,450	59,559	25,377,864	41,355,830
Management fees	4	73,178	30,737	10,089,700	9,998,374
Performance fees	5	14,925	4,968	185,059	3,224
Administration fees	4	37,804	16,958	2,861,797	2,399,666
"Taxe d'abonnement"	6	2,721	1,620	485,140	469,450
Distributor fees	4	11	€	1,708,288	1,802,186
Broker and transaction fees		10,317	5,226	212,623	99,569
Reception and transmission of orders fees	22	-	-	-	-
Bank interest and similar charges		-	37	14,282	62,706
Interest paid on swaps		-	-	9,820,428	26,520,655
Interest paid on repos/reverse repos		-	-	-	-
Other expenses	8, 15	494	7	547	-
Realised profit/(loss), net, from investments		1,068,826	417,301	47,441,619	36,326,161
Net realised profit/(loss) on securities sold	2	-2,787	14,350	-16,327,299	7,152,828
Net realised profit/(loss) on options		-	-	-	-
Net realised profit/(loss) on forward foreign exchange contracts		-	-	-940,285	-14,016,073
Net realised profit/(loss) on financial futures		54,749	-167,013	-18,227,527	-28,614,177
Net realised profit/(loss) on swaps and CFD		-	-	-533,208	-3,239,298
Net realised profit/(loss) on foreign exchange		-	29	-3,049,179	-6,501,403
Net realised profit/(loss)		1,120,788	264,667	8,364,121	-8,891,962
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		91,835	-175,464	62,740,577	-92,859,484
Net change in unrealised appreciation/(depreciation) on options		-	-	-	-
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		-	-	-8,267,448	11,528,561
Net change in unrealised appreciation/(depreciation) on financial futures		-33,963	39,715	8,915,927	-4,456,009
Net change in unrealised appreciation/(depreciation) on swaps and CFD		-	-	-3,375,267	-7,890,968
Result of operations		1,178,660	128,918	68,377,910	-102,569,862
Dividend paid	25	-247	-61	-18,010,800	-14,274,922
Subscriptions		9,392,308	23,907,666	819,325,452	965,023,731
Redemptions		-3,029,710	-6,270	-777,527,649	-891,137,122
Increase/(decrease) in net assets		7,541,011	24,030,253	92,164,913	-42,958,175
Reevaluation of combined Net Assets		-	-	-	-
Net assets at the beginning of the year		24,030,253	-	1,571,290,309	1,614,248,484
Net assets at the end of the year		31,571,264	24,030,253	1,663,455,222	1,571,290,309

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

² This Sub-Fund has been renamed, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

US Corporate Bond ²		US Short Term Bond ²		Asia Income ESG Bond ¹		China RMB Aggregate Bond	
30/06/2024 USD	30/06/2023 USD	30/06/2024 EUR	30/06/2023 EUR	30/06/2024 USD	30/06/2023 USD	30/06/2024 USD	30/06/2023 USD
16,911,316	18,657,785	24,520,942	14,253,683	1,270,930	-	1,495,180	713,972
-	-	-	-	-	-	-	-
16,240,565	17,266,312	24,155,561	13,968,109	1,211,251	-	1,348,222	674,339
435,402	297,663	361,138	266,323	57,177	-	67,705	39,633
-	-	-	-	-	-	-	-
193,111	1,076,167	-	-	-	-	78,704	-
42,238	17,643	4,243	19,251	2,502	-	549	-
2,797,489	3,445,206	3,306,134	2,855,692	181,584	-	478,237	149,466
1,302,308	1,410,876	2,018,595	1,820,750	93,993	-	174,280	98,873
243,257	37,373	3,853	895	-	-	120,024	151
519,200	436,612	717,859	532,842	50,616	-	85,598	40,941
46,195	46,690	180,476	139,807	3,362	-	4,528	3,356
14,346	12,160	256,183	259,241	6	-	353	193
57,414	81,516	128,398	101,324	4,994	-	5,492	382
-	-	-	-	27,849	-	13,704	5,554
5,158	396	492	833	492	-	81	-
609,611	1,419,583	-	-	-	-	73,661	-
-	-	-	-	-	-	-	-
-	-	278	-	272	-	516	16
14,113,827	15,212,579	21,214,808	11,397,991	1,089,346	-	1,016,943	564,506
-18,144,541	-19,389,501	3,330,491	6,792,826	116,652	-	500,256	-37,066
-	-	-	-	-	-	-	-
755,110	-6,026,905	-8,270	-6,939	85,725	-	-63,993	-152,138
797,897	206,442	-1,228	140,928	-173,836	-	-	-
295,347	-215,804	-	-	-	-	-834	-
-49,264	-395,933	-885,409	-733,752	-8,722	-	-2,029	-128,376
-2,231,624	-10,609,122	23,650,392	17,591,054	1,109,165	-	1,450,343	246,926
21,449,741	10,694,581	8,846,437	-19,554,026	536,093	-	1,279,151	-695,094
-	-	-	-	-	-	-	-
-5,111,744	5,190,937	2,503	-2,107	-10,808	-	170,843	-189,894
129,582	281,265	-	-27,866	47,578	-	-	-
-635,830	-384,756	-	-	-	-	72,012	-
13,600,125	5,172,905	32,499,332	-1,992,945	1,682,028	-	2,972,349	-638,062
-603,533	-838,673	-1,818,380	-206,267	-12,599	-	-139	-
56,456,878	221,135,748	710,888,184	385,368,047	50,967,322	-	139	41,986,015
-139,695,719	-166,401,184	-616,854,146	-281,778,012	-39,185	-	-	-8,585
-70,242,249	59,068,796	124,714,990	101,390,823	52,597,566	-	2,972,349	41,339,368
-	-	-	-	-	-	-	-
375,307,182	316,238,386	405,896,438	304,505,615	-	-	41,339,368	-
305,064,933	375,307,182	530,611,428	405,896,438	52,597,566	-	44,311,717	41,339,368

The accompanying notes form an integral part of these financial statements

	Note	Emerging Markets Blended Bond		Emerging Markets Bond	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Income		242,942,274	229,267,522	201,149,935	204,607,677
Net dividends	2	996,070	1,087,835	1,439,476	1,474,795
Bond interest	2	132,212,620	86,893,168	183,424,259	177,189,550
Bank interest	2	2,342,494	3,064,668	3,991,321	5,475,040
Interest received on repos/reverse repos		6,927,518	1,779,726	8,843,283	409,104
Interest received on swaps		98,565,995	133,641,805	3,098,166	12,266,810
Other income	7, 15	1,897,577	2,800,320	353,430	7,792,378
Expenses		132,322,472	225,648,991	59,859,238	62,159,582
Management fees	4	9,504,740	10,133,349	33,630,061	31,915,148
Performance fees	5	1,405,598	2,305,222	9,692,036	4,604,898
Administration fees	4	3,869,222	3,663,732	6,641,028	5,867,793
"Taxe d'abonnement"	6	442,748	450,551	1,148,084	1,066,119
Distributor fees	4	523,454	726,781	3,363,378	3,014,687
Broker and transaction fees		102,925	102,887	313,198	259,135
Reception and transmission of orders fees	22	-	1,840,927	1,911,932	2,531,979
Bank interest and similar charges		716,991	1,006,673	211,034	276,093
Interest paid on swaps		115,733,561	205,277,183	2,732,134	12,577,357
Interest paid on repos/reverse repos		385	141,370	112,756	452
Other expenses	8, 15	22,848	316	103,597	45,921
Realised profit/(loss), net, from investments		110,619,802	3,618,531	141,290,697	142,448,095
Net realised profit/(loss) on securities sold	2	-33,732,249	-101,850,008	-22,571,566	-168,639,886
Net realised profit/(loss) on options		-	1,416,720	-1,331,186	2,776,556
Net realised profit/(loss) on forward foreign exchange contracts		40,002,079	16,515,505	1,925,745	-174,938,878
Net realised profit/(loss) on financial futures		11,376,055	36,420,878	-23,113,043	-34,294,777
Net realised profit/(loss) on swaps and CFD		-11,770,615	23,015,024	1,541,227	4,407,362
Net realised profit/(loss) on foreign exchange		-17,900,768	-1,583,869	5,804,594	-20,507,254
Net realised profit/(loss)		98,594,304	-22,447,219	103,546,468	-248,748,782
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		164,735,059	103,792,235	314,218,132	135,669,604
Net change in unrealised appreciation/(depreciation) on options		-	-2,784,427	899,308	-1,417,022
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		-41,838,654	95,194,067	27,196,010	67,489,759
Net change in unrealised appreciation/(depreciation) on financial futures		-5,342,780	-2,339,681	4,907,392	2,101,388
Net change in unrealised appreciation/(depreciation) on swaps and CFD		13,396,126	7,317,628	-1,351,372	-5,403,475
Result of operations		229,544,055	178,732,603	449,415,938	-50,308,528
Dividend paid	25	-6,934,797	-9,822,904	-346,682,702	-316,149,596
Subscriptions		637,735,734	425,588,795	1,693,788,765	1,944,443,069
Redemptions		-617,165,542	-269,301,649	-1,435,473,330	-1,702,629,789
Increase/(decrease) in net assets		243,179,450	325,196,845	361,048,671	-124,644,844
Reevaluation of combined Net Assets		-	-	-	-
Net assets at the beginning of the year		2,652,551,276	2,327,354,431	3,238,831,622	3,363,476,466
Net assets at the end of the year		2,895,730,726	2,652,551,276	3,599,880,293	3,238,831,622

The accompanying notes form an integral part of these financial statements

Emerging Markets Corporate Bond		Emerging Markets Green Bond		Emerging Markets Corporate High Yield Bond		Emerging Markets Hard Currency Bond	
30/06/2024 USD	30/06/2023 USD	30/06/2024 USD	30/06/2023 USD	30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
24,657,169	28,642,470	8,954,145	16,098,250	3,201,286	3,363,995	35,040,560	29,475,409
219,618	231,110	188,814	198,694	-	-	248,571	270,464
23,437,327	27,450,724	8,457,915	15,229,376	3,072,056	3,244,294	33,178,698	28,494,100
440,631	641,554	304,159	666,124	87,233	97,089	744,407	520,812
437,411	180,901	-	-	-	-	823,450	181,135
107,167	137,268	-	4,056	38,002	22,421	29,382	8,898
15,015	913	3,257	-	3,995	191	16,052	-
3,173,193	3,114,718	2,192,975	3,719,598	631,050	626,817	4,676,674	4,546,556
1,949,449	1,935,426	1,468,952	2,415,713	379,648	413,788	1,871,546	2,021,488
-	-	-	-	-	961	279,540	20,568
838,622	764,097	492,215	776,194	116,294	115,726	1,227,925	1,080,396
48,465	54,976	49,351	129,096	11,997	14,176	66,146	65,866
19,673	21,983	80,339	130,061	8,757	11,517	4,463	5,013
34,790	35,131	6,328	6,351	17,710	6,276	42,845	38,761
211,433	179,807	84,676	164,570	82,068	59,330	365,601	219,224
14,824	49,793	10,691	78,037	6,449	1,971	186,090	285,608
53,333	53,041	-	-	8,074	3,072	627,548	766,350
-	19,721	-	18,959	-	-	4,753	42,495
2,604	743	423	617	53	-	217	787
21,483,976	25,527,752	6,761,170	12,378,652	2,570,236	2,737,178	30,363,886	24,928,853
-33,125,782	-48,383,941	-33,118,727	-68,694,403	499,185	-3,096,167	-25,544,333	-29,733,596
-	-	-	-	-	-8,349	-	-
22,812	-1,547,579	-84,124	-3,375,689	-36,559	300,950	-809,219	-11,218,060
-1,656,445	2,281,714	-234,977	1,873,929	-326,322	-274,699	-2,955,704	718,217
-602,556	1,704,512	-	6,415,889	-1,229	140,729	-2,396,741	4,146,968
358,502	-359,578	364,730	-382,993	110,801	-124,637	-6,272,151	1,744,760
-13,519,493	-20,777,120	-26,311,928	-51,784,615	2,816,112	-324,995	-7,614,262	-9,412,858
50,305,476	46,279,919	37,424,077	65,617,639	3,458,209	2,768,554	75,093,828	24,754,690
-	-	-	-	-	-	-	-
-3,400,642	3,816,639	-3,729,587	8,400,766	-94,236	-72,400	-3,198,582	11,765,469
239,088	-326,156	100,080	-326,156	102,253	10,627	862,971	-282,681
716,828	-2,763,105	-	-10,852,667	84,437	72,259	-398,141	-10,602,672
34,341,257	26,230,177	7,482,642	11,054,967	6,366,775	2,454,045	64,745,814	16,221,948
-9,438,061	-8,778,868	-573,595	-2,628,607	-448,087	-618,075	-4,245,684	-3,928,805
29,156,581	229,263,380	11,798,672	134,715,771	11,368,361	9,650,063	164,846,200	199,064,271
-123,029,766	-311,893,740	-96,315,951	-355,580,394	-19,869,995	-13,062,066	-109,639,620	-170,551,559
-68,969,989	-65,179,051	-77,608,232	-212,438,263	-2,582,946	-1,576,033	115,706,710	40,805,855
-	-	-	-	-	-	-	-
486,667,156	551,846,207	248,699,786	461,138,049	48,868,296	50,444,329	616,576,152	575,770,297
417,697,167	486,667,156	171,091,554	248,699,786	46,285,350	48,868,296	732,282,862	616,576,152

The accompanying notes form an integral part of these financial statements

	Note	Emerging Markets Local Currency Bond		Emerging Markets Short Term Bond	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 USD	30/06/2023 USD
Income		47,795,179	46,813,231	17,002,825	19,931,825
Net dividends	2	-	-	-	-
Bond interest	2	44,496,806	44,237,102	15,704,386	18,607,934
Bank interest	2	936,645	1,816,490	317,884	649,864
Interest received on repos/reverse repos		1,272,421	342,073	164,215	99,207
Interest received on swaps		1,050,546	-	745,131	553,847
Other income	7, 15	38,761	417,566	71,209	20,973
Expenses		9,296,191	9,287,311	3,336,324	4,221,425
Management fees	4	5,342,197	6,165,692	2,144,653	2,644,080
Performance fees	5	60,336	247,120	-	-
Administration fees	4	1,780,163	1,701,731	674,002	739,952
"Taxe d'abonnement"	6	160,029	192,301	79,040	96,414
Distributor fees	4	189,292	285,654	23,200	27,377
Broker and transaction fees		32,053	63,131	29,631	32,366
Reception and transmission of orders fees	22	514,191	469,645	244,289	224,797
Bank interest and similar charges		27,586	139,094	33,924	55,833
Interest paid on swaps		1,183,080	21,682	82,983	398,730
Interest paid on repos/reverse repos		-	-	5,844	665
Other expenses	8, 15	7,264	1,261	18,758	1,211
Realised profit/(loss), net, from investments		38,498,988	37,525,920	13,666,501	15,710,400
Net realised profit/(loss) on securities sold	2	-3,674,078	-36,361,914	-39,827,338	-51,862,483
Net realised profit/(loss) on options		2,315,834	1,369,692	-	-
Net realised profit/(loss) on forward foreign exchange contracts		-5,320,111	-9,032,475	-380,301	-6,152,835
Net realised profit/(loss) on financial futures		-1,147,119	-205,445	-11,853	6,707,744
Net realised profit/(loss) on swaps and CFD		57,909	396,528	44	1,268,778
Net realised profit/(loss) on foreign exchange		395,924	-4,854,402	781,340	-1,149,000
Net realised profit/(loss)		31,127,347	-11,162,096	-25,771,607	-35,477,396
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		-18,593,744	56,242,183	55,841,298	46,340,575
Net change in unrealised appreciation/(depreciation) on options		-1,028,178	474,856	-	-
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		1,844,100	-1,547,571	-4,232,294	5,237,610
Net change in unrealised appreciation/(depreciation) on financial futures		389,283	4,960	-53,786	-122,653
Net change in unrealised appreciation/(depreciation) on swaps and CFD		495,457	-758,728	1,432,820	-1,094,937
Result of operations		14,234,265	43,253,604	27,216,431	14,883,199
Dividend paid	25	-15,845,767	-17,703,309	-5,354,837	-7,244,064
Subscriptions		344,348,899	568,836,819	66,679,451	33,689,228
Redemptions		-688,821,874	-565,767,234	-96,336,858	-130,879,957
Increase/(decrease) in net assets		-346,084,477	28,619,880	-7,795,813	-89,551,594
Reevaluation of combined Net Assets		-	-	-	-
Net assets at the beginning of the year		925,817,845	897,197,965	247,770,813	337,322,407
Net assets at the end of the year		579,733,368	925,817,845	239,975,000	247,770,813

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

The accompanying notes form an integral part of these financial statements

Asia Multi-Asset Target Income ¹		Euro Multi-Asset Target Income		Global Multi-Asset		Global Multi-Asset Conservative	
30/06/2024 USD	30/06/2023 USD	30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
136,632	-	18,729,394	20,670,879	17,128,820	15,965,741	106,134,249	134,177,600
47,800	-	2,135,315	3,174,183	5,188,616	5,405,538	6,639,577	8,150,561
69,639	-	7,536,500	11,248,666	9,967,419	9,374,474	87,349,367	112,426,922
6,860	-	711,713	535,787	543,486	572,818	3,623,713	3,949,901
-	-	-	-	-	-	3,096	-
-	-	8,342,177	5,685,280	1,419,367	611,753	8,505,780	9,640,278
12,333	-	3,689	26,963	9,932	1,158	12,716	9,938
43,330	-	13,151,095	13,200,660	11,483,636	12,728,748	59,486,079	73,599,447
18,591	-	3,859,936	6,275,400	6,840,266	8,003,950	33,221,710	45,267,012
-	-	-	-	-	-	8,971	119,576
5,584	-	618,944	895,647	1,103,556	1,120,040	6,441,801	7,786,445
852	-	116,287	183,958	200,270	228,976	1,204,359	1,625,976
34	-	468,758	770,846	470,280	576,831	2,074,266	3,053,742
4,186	-	375,971	595,650	311,077	372,816	616,755	1,094,180
10,821	-	420,025	578,707	898,541	599,933	4,619,502	3,673,778
3,127	-	301,170	125,134	71,072	76,730	357,123	463,598
-	-	6,972,250	3,775,318	1,564,436	1,727,565	10,873,210	10,515,140
-	-	-	-	-	-	-	-
135	-	17,754	-	24,138	21,907	68,382	-
93,302	-	5,578,299	7,470,219	5,645,184	3,236,993	46,648,170	60,578,153
-12,093	-	-8,666,286	-27,599,345	-1,989,295	-15,866,879	-61,735,233	-104,969,048
1,900	-	243,823	1,573,778	-2,870,533	-1,621,654	-10,327,170	-4,913,438
13,434	-	-3,007,586	-2,040,305	-3,404,027	-904,150	-32,961,286	-17,066,949
211,890	-	2,385,076	-8,074,513	-6,734,674	-10,898,495	-56,277,156	-82,092,552
-	-	-696,254	-1,397,193	-643,813	-42,462	-3,890,384	-755,209
-4,383	-	-586,013	-2,851,968	388,703	-1,452,493	1,545,835	-8,250,035
304,050	-	-4,748,941	-32,919,327	-9,608,455	-27,549,140	-116,997,224	-157,469,078
86,943	-	14,454,783	23,748,417	41,803,284	30,777,134	184,995,428	112,112,796
-56,593	-	1,275,110	-1,514,112	570,061	-494,861	958,375	151,341
-473	-	614,584	1,243,437	-1,544,184	2,067,261	-2,517,049	3,491,891
65,438	-	1,473,850	5,061,798	2,681,732	-1,825,869	23,176,462	-10,431,768
-	-	1,295,619	5,900,853	1,002,022	1,361,539	5,870,767	-28,933
399,365	-	14,365,005	1,521,066	34,904,460	4,336,064	95,486,759	-52,173,751
-	-	-11,874,774	-16,428,673	-	-	-4,095,618	-2,411,654
35,002,922	-	8,295,595	16,954,881	78,787,850	99,425,709	291,967,802	552,915,797
-5,363	-	-138,498,819	-189,794,815	-186,736,815	-235,097,037	-1,422,000,403	-1,463,388,617
35,396,924	-	-127,712,993	-187,747,541	-73,044,505	-131,335,264	-1,038,641,460	-965,058,225
-	-	-	-	-	-	-	-
-	-	345,898,494	533,646,035	570,440,599	701,775,863	3,519,698,102	4,484,756,327
35,396,924	-	218,185,501	345,898,494	497,396,094	570,440,599	2,481,056,642	3,519,698,102

The accompanying notes form an integral part of these financial statements

	Note	Global Multi-Asset Target Income		Net Zero Ambition Multi-Asset	
		30/06/2024 USD	30/06/2023 USD	30/06/2024 EUR	30/06/2023 EUR
Income		26,616,916	20,457,365	5,047,074	5,873,686
Net dividends	2	2,875,795	2,864,773	1,747,319	2,244,841
Bond interest	2	11,071,767	11,387,063	2,935,879	3,102,952
Bank interest	2	992,608	776,391	231,667	228,880
Interest received on repos/reverse repos		-	-	230	-
Interest received on swaps		11,637,327	5,427,261	97,247	256,789
Other income	7, 15	39,419	1,877	34,732	40,224
Expenses		18,108,707	13,450,463	3,895,923	5,462,839
Management fees	4	5,580,993	6,052,217	2,585,462	3,131,055
Performance fees	5	-	-	178	39,235
Administration fees	4	863,507	839,921	448,321	480,105
"Taxe d'abonnement"	6	170,217	186,548	92,326	110,561
Distributor fees	4	27,175	30,015	187,252	238,828
Broker and transaction fees		513,299	471,414	45,547	431,969
Reception and transmission of orders fees	22	777,358	482,107	329,663	536,044
Bank interest and similar charges		97,516	92,387	45,202	78,187
Interest paid on swaps		10,078,633	5,235,019	151,383	402,224
Interest paid on repos/reverse repos		-	-	-	-
Other expenses	8, 15	9	60,835	10,589	14,631
Realised profit/(loss), net, from investments		8,508,209	7,006,902	1,151,151	410,847
Net realised profit/(loss) on securities sold	2	-14,654,468	-30,905,801	2,698,506	-8,637,232
Net realised profit/(loss) on options		1,850,940	2,138,085	-1,411,831	-1,172,185
Net realised profit/(loss) on forward foreign exchange contracts		-1,141,286	-6,977,448	-1,018,906	-2,757,756
Net realised profit/(loss) on financial futures		4,005,498	-691,785	-883,325	-7,829,372
Net realised profit/(loss) on swaps and CFD		879,587	3,070,541	-282,230	111,552
Net realised profit/(loss) on foreign exchange		2,273,815	2,599,735	-871,542	2,462,567
Net realised profit/(loss)		1,722,295	-23,759,771	-618,177	-17,411,579
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		17,905,531	36,471,974	15,281,781	17,039,633
Net change in unrealised appreciation/(depreciation) on options		890,524	-1,579,847	73,519	-200,813
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		-8,204,413	9,474,861	-1,600,913	1,934,723
Net change in unrealised appreciation/(depreciation) on financial futures		2,541,578	2,539,350	706,095	-609,590
Net change in unrealised appreciation/(depreciation) on swaps and CFD		254,690	-782,107	-76,725	-8,105
Result of operations		15,110,205	22,364,460	13,765,580	744,269
Dividend paid	25	-16,522,707	-16,429,427	-104,084	-41,539
Subscriptions		50,061,332	93,432,794	5,868,887	7,621,989
Redemptions		-97,444,406	-103,940,439	-51,210,614	-40,462,883
Increase/(decrease) in net assets		-48,795,576	-4,572,612	-31,680,231	-32,138,164
Reevaluation of combined Net Assets		-	-	-	-
Net assets at the beginning of the year		412,697,519	417,270,131	219,656,280	251,794,444
Net assets at the end of the year		363,901,943	412,697,519	187,976,049	219,656,280

² This Sub-Fund has been renamed, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

Multi-Asset Real Return		Multi-Asset Sustainable Future		Pioneer Flexible Opportunities		Income Opportunities ²	
30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR	30/06/2024 USD	30/06/2023 USD	30/06/2024 USD	30/06/2023 USD
10,315,331	9,938,038	14,048,904	22,150,318	1,530,724	1,946,030	71,099,174	47,904,546
837,455	1,218,215	5,492,038	7,952,194	1,064,633	1,391,166	18,170,287	13,946,959
8,877,255	8,060,022	7,587,026	8,191,216	360,677	400,522	51,308,162	33,538,742
440,451	495,950	968,663	1,151,435	103,538	88,147	1,620,550	405,439
191	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
159,979	163,851	1,177	4,855,473	1,876	66,195	175	13,406
6,606,622	9,784,041	14,098,729	22,423,197	832,508	1,203,128	13,787,705	9,545,614
4,294,714	6,359,890	10,035,452	14,258,741	612,394	803,072	9,819,951	6,621,875
-	-	309	2,925,872	456	-	-	357
891,493	1,180,816	2,198,765	2,707,223	94,936	111,803	1,917,074	1,041,769
158,333	239,895	421,595	587,085	19,933	24,203	291,795	206,279
918,137	1,421,780	1,103,028	1,538,985	61,320	79,332	946,907	785,529
116,726	228,513	57,189	65,620	19,026	128,879	745,984	881,120
161,659	226,963	277,772	247,471	-	-	-	-
7,859	51,286	2,687	90,169	12,529	10,413	59,791	7,982
-	-	-	-	-	35,963	-	-
2,697	12,188	-	-	-	-	-	-
55,004	62,710	1,932	2,031	11,914	9,463	6,203	703
3,708,709	153,997	-49,825	-272,879	698,216	742,902	57,311,469	38,358,932
84,220	-7,904,312	-7,796,181	-25,388,009	2,117,850	-5,330,390	10,832,183	-1,770,338
-185,479	410,206	-	-	-	-28,089	-2,255,797	-77,986
-21,883,062	-6,544,988	-888,334	4,549,480	-141,181	-1,417,500	-251,158	-3,131,844
-3,843,023	-7,172,617	69,850	-	81,422	-44,910	-34,215,156	-11,664,242
-	-	-	-	-	261,488	-	-
27,624	-1,206,041	171,775	-1,852,869	-17,585	-26,106	-609,510	402,127
-22,091,011	-22,263,755	-8,492,715	-22,964,277	2,738,722	-5,842,605	30,812,031	22,116,649
18,756,510	4,824,571	66,095,422	33,167,703	37,816	6,514,878	53,346,561	31,916,639
-227,979	-1,558,566	-	-	-	-	816,794	-570,794
5,375,034	-8,854,020	-381,889	-662,406	-968,662	1,782,130	-4,709,251	5,510,606
1,107,939	1,306,938	-	-	-39,988	24,536	2,081,391	-4,939,201
-	-	-	-	-	-76,976	-	-
2,920,493	-26,544,832	57,220,818	9,541,020	1,767,888	2,401,963	82,347,526	54,033,899
-1,689,718	-1,414,101	-18	-	-624	-371	-47,156,731	-23,469,270
12,575,266	59,102,152	166,916,938	197,190,909	1,116,248	1,186,069	606,519,869	439,765,957
-185,860,115	-201,837,430	-464,710,801	-573,408,657	-16,162,976	-18,700,281	-122,125,649	-117,553,941
-172,054,074	-170,694,211	-240,573,063	-366,676,728	-13,279,464	-15,112,620	519,585,015	352,776,645
-	-	-	-	-	-	-	-
550,562,625	721,256,836	1,183,903,855	1,550,580,583	48,576,172	63,688,792	828,688,786	475,912,141
378,508,551	550,562,625	943,330,792	1,183,903,855	35,296,708	48,576,172	1,348,273,801	828,688,786

The accompanying notes form an integral part of these financial statements

	Note	Real Assets Target Income		Target Coupon	
		30/06/2024 USD	30/06/2023 USD	30/06/2024 EUR	30/06/2023 EUR
Income		8,174,379	10,178,704	2,075,373	2,433,947
Net dividends	2	5,477,544	7,410,003	2,075,373	2,433,947
Bond interest	2	2,159,980	2,196,836	-	-
Bank interest	2	513,897	571,865	-	-
Interest received on repos/reverse repos		-	-	-	-
Interest received on swaps		-	-	-	-
Other income	7, 15	22,958	-	-	-
Expenses		4,194,826	4,986,463	674,373	1,039,408
Management fees	4	2,816,947	3,468,394	444,415	712,521
Performance fees	5	-	-	-	-
Administration fees	4	488,454	504,299	52,384	58,915
"Taxe d'abonnement"	6	83,951	105,618	26,047	39,406
Distributor fees	4	7,591	9,132	143,583	227,632
Broker and transaction fees		315,256	340,482	104	143
Reception and transmission of orders fees	22	424,463	491,472	-	-
Bank interest and similar charges		58,106	47,206	7,840	791
Interest paid on swaps		-	18,076	-	-
Interest paid on repos/reverse repos		-	-	-	-
Other expenses	8, 15	58	1,784	-	-
Realised profit/(loss), net, from investments		3,979,553	5,192,241	1,401,000	1,394,539
Net realised profit/(loss) on securities sold	2	-17,493,077	-1,349,287	-1,390,489	-3,522,497
Net realised profit/(loss) on options		6,038,692	2,527,746	-	-
Net realised profit/(loss) on forward foreign exchange contracts		2,579,161	-1,475,626	-	-
Net realised profit/(loss) on financial futures		-469,387	1,443,896	-	-
Net realised profit/(loss) on swaps and CFD		-	-508,415	-	-
Net realised profit/(loss) on foreign exchange		115,838	-1,278,268	-	-
Net realised profit/(loss)		-5,249,220	4,552,287	10,511	-2,127,958
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		5,721,273	9,761,126	4,042,790	4,252,211
Net change in unrealised appreciation/(depreciation) on options		-319,544	1,048,735	-	-
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		-2,546,765	2,060,295	-	-
Net change in unrealised appreciation/(depreciation) on financial futures		199,021	-120,354	-	-
Net change in unrealised appreciation/(depreciation) on swaps and CFD		-	534,143	-	-
Result of operations		-2,195,235	17,836,232	4,053,301	2,124,253
Dividend paid	25	-9,795,618	-11,088,782	-2,206,673	-2,105,246
Subscriptions		33,904,822	155,678,454	714,296	1,039,041
Redemptions		-117,936,515	-169,402,862	-22,194,489	-49,027,577
Increase/(decrease) in net assets		-96,022,546	-6,976,958	-19,633,565	-47,969,529
Reevaluation of combined Net Assets		-	-	-	-
Net assets at the beginning of the year		315,747,145	322,724,103	65,815,994	113,785,523
Net assets at the end of the year		219,724,599	315,747,145	46,182,429	65,815,994

² This Sub-Fund has been renamed, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

Absolute Return Credit		Absolute Return Multi-Strategy		Absolute Return Global Opportunities Bond		Quantitative Global Absolute Return Bond²	
30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR	30/06/2024 USD	30/06/2023 USD
3,167,169	2,715,333	124,222,859	187,606,628	15,855,547	18,331,114	1,263,746	2,428,249
-	-	1,696,701	2,514,549	-	-	-	-
2,821,452	2,271,528	29,477,730	32,754,964	5,568,820	7,476,154	1,029,799	932,400
155,692	56,773	3,180,811	2,998,846	547,525	648,301	228,600	133,930
-	-	1,344	-	2,867	-	896	-
189,509	387,003	88,049,027	148,358,135	9,734,843	10,206,659	-	1,361,318
516	29	1,817,246	980,134	1,492	-	4,451	601
981,593	1,479,232	111,355,915	178,207,822	12,842,737	13,560,166	556,503	1,460,096
175,750	169,446	7,304,401	13,313,812	1,527,725	2,170,274	221,244	164,868
227,841	1	-	-	-	-	-	-
81,438	57,284	1,571,773	2,438,295	467,810	544,450	100,254	57,762
7,104	6,592	231,067	447,045	77,450	110,601	7,212	5,752
5,913	5,879	44,956	84,125	14,051	16,401	-	-
12,020	13,550	1,515,989	2,861,600	175,830	148,722	66,835	33,565
51,932	43,410	2,195,769	2,785,159	271,864	337,169	85,139	72,023
4,006	7,999	824,762	730,234	74,083	73,094	75,819	37,281
415,498	1,175,002	97,666,880	155,547,552	10,233,605	10,142,210	-	1,088,845
-	-	-	-	-	-	-	-
91	69	318	-	319	17,245	-	-
2,185,576	1,236,101	12,866,944	9,398,806	3,012,810	4,770,948	707,243	968,153
-600,916	-2,600,473	-28,939,382	-98,871,969	-2,841,525	-21,465,433	352,329	-4,526,453
-	-44,369	7,724,408	44,936,363	-1,303,511	-1,534,972	3,724	-288,485
-201,319	-721,477	-23,417,696	-4,144,779	-772,291	4,063,791	2,158,666	981,314
1,044,200	1,542,554	8,633,232	-84,687,458	-4,882,959	-6,414,109	1,049,793	-589,129
-315,238	-188,421	-51,731,090	41,626,412	109,096	266,312	-	1,054,765
-90,345	408,604	-10,475,368	-1,904,255	-134,658	-276,052	77,234	-554,926
2,021,958	-367,481	-85,338,952	-93,646,880	-6,813,038	-20,589,515	4,348,989	-2,954,761
4,508,049	2,749,071	76,337,808	84,288,537	12,555,435	22,423,988	636,224	6,917,774
-	-	3,629,432	-24,162,734	74,290	541,547	-	89,893
-553,978	688,186	-3,279,369	10,441,420	-2,578,891	3,558,063	-3,335,005	1,321,154
-209,016	-152,606	-1,507,040	-2,937,612	3,545,578	-4,281,972	200,906	-505,324
160,149	-1,219,425	56,966,184	-97,239,003	-84,227	-6,707,335	-	-1,537,437
5,927,162	1,697,745	46,808,063	-123,256,272	6,699,147	-5,055,224	1,851,114	3,331,299
-	-33	-	-	-46	-19	-	-
3,293,244	120,263	150,976,816	182,200,177	32,807,785	41,707,531	38,761,084	19,960,727
-279,609	-2,472,752	-580,633,697	-692,540,695	-109,679,168	-131,900,477	-33,121,011	-9,887,303
8,940,797	-654,777	-382,848,818	-633,596,790	-70,172,282	-95,248,189	7,491,187	13,404,723
-	-	-	-	-	-	-	-
55,368,748	56,023,525	1,191,681,160	1,825,277,950	314,976,830	410,225,018	68,115,535	54,710,812
64,309,545	55,368,748	808,832,342	1,191,681,160	244,804,548	314,976,829	75,606,722	68,115,535

The accompanying notes form an integral part of these financial statements

	Note	Global Macro Bonds & Currencies ⁴		Global Macro Bonds & Currencies Low Vol	
		12/03/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Income		473,995	1,858,465	590,334	915,568
Net dividends	2	-	-	-	-
Bond interest	2	416,832	1,129,063	413,907	680,748
Bank interest	2	57,163	106,602	40,762	50,818
Interest received on repos/reverse repos		-	-	-	-
Interest received on swaps		-	622,774	135,665	184,002
Other income	7, 15	-	26	-	-
Expenses		335,781	1,935,470	323,327	534,782
Management fees	4	131,791	247,334	11,568	20,178
Performance fees	5	-	871	-	-
Administration fees	4	40,553	70,685	26,741	42,823
"Taxe d'abonnement"	6	3,752	11,529	2,936	4,277
Distributor fees	4	11,460	21,217	105	114
Broker and transaction fees		56,899	121,727	18,147	31,842
Reception and transmission of orders fees	22	19,462	57,807	36,933	40,555
Bank interest and similar charges		5,629	10,710	645	5,384
Interest paid on swaps		46,897	1,393,502	226,252	389,609
Interest paid on repos/reverse repos		-	26	-	-
Other expenses	8, 15	19,338	62	-	-
Realised profit/(loss), net, from investments		138,214	-77,005	267,007	380,786
Net realised profit/(loss) on securities sold	2	-1,227,933	-946,793	-69,675	-1,186,974
Net realised profit/(loss) on options		-259,984	-12,350	-50,166	-14,486
Net realised profit/(loss) on forward foreign exchange contracts		2,953	472,115	-165,360	-601,372
Net realised profit/(loss) on financial futures		-651,364	-2,179,462	-161,689	-440,171
Net realised profit/(loss) on swaps and CFD		-740,183	449,651	51,393	364,727
Net realised profit/(loss) on foreign exchange		-3,737	-129,165	34,772	-85,726
Net realised profit/(loss)		-2,742,034	-2,423,009	-93,718	-1,583,216
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		2,189,181	820,889	1,000,150	1,075,525
Net change in unrealised appreciation/(depreciation) on options		-	82,975	-1,850	73,105
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		-528,782	960,532	-106,337	412,211
Net change in unrealised appreciation/(depreciation) on financial futures		859,722	-1,438,225	72,893	-184,366
Net change in unrealised appreciation/(depreciation) on swaps and CFD		742,988	-2,068,826	69,223	-555,519
Result of operations		521,075	-4,065,664	940,361	-762,260
Dividend paid	25	-9,779	-6,052	-783	-23
Subscriptions		110,715	948,532	78,013	210,226
Redemptions		-52,039,992	-5,814,234	-5,272,532	-26,947,014
Increase/(decrease) in net assets		-51,417,981	-8,937,418	-4,254,941	-27,499,071
Reevaluation of combined Net Assets		-	-	-	-
Net assets at the beginning of the year		51,417,981	60,355,399	24,814,823	52,313,894
Net assets at the end of the year		-	51,417,981	20,559,882	24,814,823

⁴ This Sub-Fund has been liquidated, see more details in Note 1.

The accompanying notes form an integral part of these financial statements

Absolute Return Forex		Multi-Strategy Growth		Volatility Euro		Volatility World	
30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR	30/06/2024 USD	30/06/2023 USD
132,213	45,744	178,531,701	189,882,236	4,704,783	4,398,391	6,437,348	15,412,864
-	-	2,322,503	3,061,458	-	-	-	-
55,779	-	28,106,829	24,220,436	1,135,797	316,882	1,879,319	430,874
76,236	45,744	3,654,888	2,256,924	194,045	123,565	968,895	787,467
-	-	17,382	-	3,372,232	1,912,068	3,584,253	10,503,858
-	-	142,233,037	159,927,058	-	5,628	-	1,026
198	-	2,197,062	416,360	2,709	2,040,248	4,881	3,689,639
513,760	488,871	166,472,956	174,275,749	3,260,856	6,542,116	6,755,135	12,705,352
211,797	246,785	6,050,969	8,366,660	1,804,081	3,263,527	3,843,893	7,370,259
-	5,539	-	-	-	615,417	401	826,366
100,432	86,039	1,405,019	1,412,892	372,932	547,967	748,334	1,210,581
9,719	11,278	118,276	156,763	43,893	81,936	112,662	209,872
12,081	16,772	8,259	15,063	104,154	151,301	128,527	168,501
66,328	60,543	2,512,697	3,476,852	721,075	1,321,994	1,130,401	1,580,328
108,455	48,560	2,350,062	2,286,145	209,999	553,401	440,416	1,085,952
4,948	13,355	1,094,001	907,388	-	1,159	341,285	234,954
-	-	152,932,751	157,653,986	-	1,852	-	-
-	-	-	-	371	-	-	-
-	-	922	-	4,351	3,562	9,216	18,539
-381,547	-443,127	12,058,745	15,606,487	1,443,927	-2,143,725	-317,787	2,707,512
2,210,570	129,999	3,960,973	-78,534,007	3,554,160	2,265,897	7,139,400	12,171,277
-267,320	126,462	-3,532,211	48,790,456	-49,883,989	-38,046,002	-5,807,589	-50,215,957
887,666	986,350	-15,599,083	-5,404,223	-8,407	-2,801	20,994,062	-11,955,072
-	-	1,294,554	-132,958,552	-4,352,218	33,365,971	-30,917,166	-5,232,681
-	-	-55,689,906	35,494,523	-	-	-	2,750
-67,695	265,783	4,423,824	251,335	2,813	3,917	-220,415	4,798,372
2,381,674	1,065,467	-53,083,104	-116,753,981	-49,243,714	-4,556,743	-9,129,495	-47,723,799
115,104	777,816	59,416,088	57,345,287	-11,839	506,886	-2,478,054	7,248,414
-7,601	-259,636	3,548,940	-25,148,359	56,504,112	-42,175,987	16,096,541	1,924,599
-455,705	-625,373	88,661	10,653,404	4,636	-14,265	-16,208,289	13,534,457
-	-	-2,274,586	558,791	-5,832,930	3,990,005	5,417,413	-7,081,581
-	-	75,525,333	-86,707,810	-	-418	-	-437
2,033,472	958,274	83,221,332	-160,052,668	1,420,265	-42,250,522	-6,301,884	-32,098,347
-3	-	-288,292	-302,231	-4,435	-	-203,694	-
12,725,460	38,141,063	92,219,946	470,910,154	46,119,244	349,630,064	261,637,136	849,881,422
-17,322,241	-51,263,266	-489,267,084	-772,724,634	-211,334,230	-370,460,233	-516,929,977	-1,090,196,245
-2,563,312	-12,163,929	-314,114,098	-462,169,379	-163,799,156	-63,080,691	-261,798,419	-272,413,170
-	-	-	-	-	-	-	-
71,165,082	83,329,011	1,093,273,289	1,555,442,668	326,737,394	389,818,085	612,419,736	884,832,906
68,601,770	71,165,082	779,159,191	1,093,273,289	162,938,238	326,737,394	350,621,317	612,419,736

The accompanying notes form an integral part of these financial statements

	Note	Protect 90		Cash EUR	
		30/06/2024 EUR	30/06/2023 EUR	30/06/2024 EUR	30/06/2023 EUR
Income		3,092,242	6,562,934	100,588,945	34,094,173
Net dividends	2	-	-	-	-
Bond interest	2	2,340,869	5,434,687	41,491,021	10,349,830
Bank interest	2	300,345	402,547	9,202,621	3,250,743
Interest received on repos/reverse repos		-	-	13,139,069	3,232,328
Interest received on swaps		447,552	725,700	36,712,650	17,259,814
Other income	7, 15	3,476	-	43,584	1,458
Expenses		9,487,289	16,394,845	46,877,176	21,124,661
Management fees	4	7,428,449	12,738,276	6,799,348	2,691,866
Performance fees	5	-	-	-	-
Administration fees	4	1,823,347	3,126,668	3,973,124	1,819,973
"Taxe d'abonnement"	6	159,372	501,968	300,578	221,717
Distributor fees	4	-	-	-	-
Broker and transaction fees		25,724	9,311	42,873	54,983
Reception and transmission of orders fees	22	-	-	554,917	324,396
Bank interest and similar charges		50,397	18,622	19,843	125,676
Interest paid on swaps		-	-	35,153,216	15,737,990
Interest paid on repos/reverse repos		-	-	368	138,632
Other expenses	8, 15	-	-	32,909	9,428
Realised profit/(loss), net, from investments		-6,395,047	-9,831,911	53,711,769	12,969,512
Net realised profit/(loss) on securities sold	2	7,383,123	-4,041,609	44,084,729	12,046,453
Net realised profit/(loss) on options		-127,898	-1,055,802	-	-
Net realised profit/(loss) on forward foreign exchange contracts		-2,771,020	-796,692	-	-
Net realised profit/(loss) on financial futures		-3,719,737	-5,272,608	-	-
Net realised profit/(loss) on swaps and CFD		323,065	39,304	-	501
Net realised profit/(loss) on foreign exchange		-270,880	381,500	28	-72
Net realised profit/(loss)		-5,578,394	-20,577,818	97,796,526	25,016,394
Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements		32,882,808	9,303,357	10,416,108	7,380,361
Net change in unrealised appreciation/(depreciation) on options		-424,058	381,145	-	-
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts		436,491	-332,769	-	-
Net change in unrealised appreciation/(depreciation) on financial futures		679,639	-320,129	-	-
Net change in unrealised appreciation/(depreciation) on swaps and CFD		27,263	1,269,652	-927,155	295,853
Result of operations		28,023,749	-10,276,562	107,285,479	32,692,608
Dividend paid	25	-	-	-4,815,942	-
Subscriptions		29,002,705	8,147,651	4,175,917,344	2,966,804,930
Redemptions		-376,476,921	-469,003,946	-3,134,362,396	-2,678,910,080
Increase/(decrease) in net assets		-319,450,467	-471,132,857	1,144,024,485	320,587,458
Reevaluation of combined Net Assets		-	-	-	-
Net assets at the beginning of the year		883,187,541	1,354,320,398	2,275,003,292	1,954,415,834
Net assets at the end of the year		563,737,074	883,187,541	3,419,027,777	2,275,003,292

The accompanying notes form an integral part of these financial statements

Cash USD

Combined

30/06/2024 USD	30/06/2023 USD	30/06/2024 EUR	30/06/2023 EUR
110,939,633	52,911,082	2,908,396,973	2,971,520,781
5,056	3,680	800,888,424	882,766,012
77,910,098	30,458,323	1,435,877,312	1,288,122,120
27,078,917	12,278,474	103,131,889	66,037,187
3,714,124	5,035,381	44,768,881	26,287,634
2,215,101	5,130,610	504,732,033	667,538,783
16,337	4,614	18,998,434	40,769,045
13,151,132	9,005,186	1,552,716,890	1,770,718,325
6,428,105	1,662,453	605,439,934	627,246,611
-	-	22,256,259	36,756,470
3,826,336	2,298,049	134,930,933	119,838,192
341,253	262,870	20,774,359	21,357,097
-	-	36,618,937	41,624,136
26,360	44,026	46,105,926	50,358,990
318,564	-	47,983,476	42,908,020
43,950	38,388	8,398,840	8,964,848
2,147,965	4,673,134	579,563,485	789,267,133
-	9,967	17,909,044	6,456,288
18,599	16,299	32,735,697	25,940,540
97,788,501	43,905,896	1,355,680,083	1,200,802,456
72,228,196	39,634,710	1,018,441,026	-1,778,155,621
-	-	-69,097,467	17,817,551
1,736,823	-2,881,369	19,207,189	-310,098,383
880,000	234,362	-145,003,047	-277,221,787
827,700	2,435,757	-158,846,416	52,589,030
45,624	-97	-26,910,025	-121,164,954
173,506,844	83,329,259	1,993,471,343	-1,215,431,708
16,411,581	25,627,475	5,176,408,112	4,646,181,208
-	-	80,830,528	-107,571,933
-	-1,464,917	-157,981,938	380,803,916
-615,625	591,875	58,321,546	-38,181,514
-441,096	-1,833,167	198,694,663	-219,458,458
188,861,704	106,250,525	7,349,744,254	3,446,341,511
-1,469,949	-32,200	-802,084,722	-749,451,042
7,784,150,744	5,874,937,585	33,568,724,213	31,485,305,334
-6,801,466,185	-5,624,569,224	-35,755,054,846	-36,312,744,999
1,170,076,314	356,586,686	4,361,328,899	-2,130,549,196
-	-	285,680,794	-730,159,376
2,933,662,000	2,577,075,314	71,897,677,014	74,758,385,586
4,103,738,314	2,933,662,000	76,544,686,707	71,897,677,014

The accompanying notes form an integral part of these financial statements

1 INTRODUCTION

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

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

The following Sub-Funds have been launched during the period:

Amundi Funds Climate Transition Global Equity on 13 September 2023
 Amundi Funds Global Short Term Bond on 29 November 2023
 Amundi Funds Emerging Markets Equity Focus ex China on 05 December 2023
 Amundi Funds Asia Income ESG Bond on 06 December 2023
 Amundi Funds European Equity on 25 April 2024
 Amundi Funds Asia Multi-Asset Target Income on 23 May 2024
 Amundi Funds Europe ex UK Equity on 25 June 2024.

The following Sub-Funds have been renamed on 15 March 2024:

Amundi Funds European Equity Green Impact into Amundi Funds European Equity Green Technology
 Amundi Funds European Equity Sustainable Income into Amundi Funds European Equity Income ESG
 Amundi Funds Global Equity Sustainable Income into Amundi Funds Global Equity Income ESG
 Amundi Funds Pioneer Global Equity into Amundi Funds Global Equity
 Amundi Funds Pioneer US Equity Dividend Growth into Amundi Funds US Equity Dividend Growth
 Amundi Funds Pioneer US Equity ESG Improvers into Amundi Funds US Equity ESG Improvers
 Amundi Funds Pioneer US Equity Fundamental Growth into Amundi Funds US Equity Fundamental Growth
 Amundi Funds Pioneer US Equity Research into Amundi Funds US Equity Research
 Amundi Funds Pioneer US Equity Research Value into Amundi Funds US Equity Research Value
 Amundi Funds Asia Equity Concentrated into Amundi Funds Asia Equity Focus
 Amundi Funds Euro Corporate Bond into Amundi Funds Euro Corporate ESG Bond
 Amundi Funds Euro Corporate Short Term Green Bond into Amundi Funds Euro Corporate Short Term Impact Green Bond
 Amundi Funds Pioneer Global High Yield ESG Improvers Bond into Amundi Funds Global High Yield ESG Improvers Bond
 Amundi Funds Pioneer US High Yield Bond into Amundi Funds US High Yield Bond
 Amundi Funds Pioneer Strategic Income into Amundi Funds Strategic Income
 Amundi Funds Net Zero Ambition Pioneer US Corporate Bond into Amundi Funds Net Zero Ambition US Corporate Bond
 Amundi Funds Pioneer US Bond into Amundi Funds US Bond
 Amundi Funds Pioneer US Corporate Bond into Amundi Funds US Corporate Bond
 Amundi Funds Pioneer US Short Term Bond into Amundi Funds US Short Term Bond
 Amundi Funds Pioneer Income Opportunities into Amundi Funds Income Opportunities
 Amundi Funds Absolute Return Global Opportunities Bond Dynamic into Amundi Funds Quantitative Global Absolute Return Bond

The following Sub-Funds have been liquidated during the year:

Amundi Funds Global Macro Bonds & Currencies on 12 March 2024
 Amundi Funds European Equity Risk Parity on 07 June 2024

As per Depositary confirmation, the following balances are present as at 30 June 2024 for these liquidated Sub-Funds:

- Amundi Funds Global Macro Bonds & Currencies: EUR 47,756.14
- Amundi Funds European Equity Risk Parity: EUR 83,293.70
- Amundi Funds Equity Korea: USD 1,744,213.33

On 18 October 2024, the closure of the liquidation of Amundi Funds - Equity Korea was made by reimbursing the Korean Tax (1,744,213.33 USD) to the existing shareholders at liquidation date.

The following Sub-Funds have been merged during the period:

Amundi S.F. European Equity Optimal Volatility into Amundi Funds Global Equity ESG Improvers on 13 October 2023
 Amundi Funds Pioneer US Equity Mid Cap into Amundi Funds Pioneer US Equity ESG Improvers on 03 November 2023

Considering the cumulated relevant portion of Russian and Ukrainian securities in portfolio and following decision of the Board of Directors of the SICAV:

- Amundi Funds Russian Equity: the NAV calculations has been suspended on 28 February 2022 and the last available official NAV is dated 25 February 2022. After that date, no further subscriptions or redemptions have been accepted for this Sub-Fund.

- Amundi Funds Emerging Europe Middle East and Africa: the segregated class (ISIN LU2600584523) created on 11 April 2023, where all the illiquid Russian asset and liabilities have been transferred, is still existing.

The class is still under liquidation and subscriptions and redemptions are still not accepted. All the related fees are still waived or borne by the Management Company. No advance on liquidation proceeds have been anticipated to the shareholders.

In reference to the prospectus dated April 2024 and the supplement of prospectus dated May 2024, as at 30 June 2024, the Fund consisted of 114 Sub-Funds in activity, each investing in a specific market or group of markets.

Climate Transition Global Equity, Euroland Equity, European Equity ESG Improvers, Euroland Equity Small Cap, European Equity, Europe ex UK Equity, European Equity Green Technology, European Equity Value, European Equity Income ESG, European Equity Small Cap, Equity Japan Target, Global Ecology ESG, Global Equity ESG Improvers, Net Zero Ambition Global Equity, Global Equity Income ESG, Japan Equity Engagement, Japan Equity Value, Montpensier Great European Models SRI, Montpensier M Climate Solutions, Global Equity, US Equity Dividend Growth, US Equity ESG Improvers, US Equity Fundamental Growth, US Equity Research, US Equity Research Value, Polen Capital Global Growth, Net Zero Ambition Top European Players, US Pioneer Fund, Asia Equity Focus, China A-Shares, China Equity, Emerging Europe Middle East and Africa, Emerging Markets Equity Focus, Emerging Markets Equity Focus ex China, Emerging Markets Equity ESG Improvers, Emerging World Equity, Latin America Equity, Equity MENA, Net Zero Ambition Emerging Markets Equity, New Silk Road, Russian Equity, SBI FM India Equity, Euroland Equity Dynamic Multi Factors, Euroland Equity Risk Parity, European Equity Conservative, European Equity Dynamic Multi Factors, European Equity Risk Parity, Global

Equity Conservative, Global Equity Dynamic Multi Factors, European Convertible Bond, Montpensier Global Convertible Bond, Euro Aggregate Bond, Euro Corporate ESG Bond, Euro Corporate Short Term Impact Green Bond, Euro Government Bond, Euro Inflation Bond, Strategic Bond, Euro High Yield Bond, Euro High Yield Short Term Bond, Global Subordinated Bond, Pioneer Global High Yield Bond, Global High Yield ESG Improvers Bond, US High Yield Bond, European Subordinated Bond ESG, Global Aggregate Bond, Global Bond, Global Corporate Bond, Global Corporate ESG Improvers Bond, Net Zero Ambition Global Corporate Bond, Global High Yield Bond, Global Inflation Short Duration Bond, Global Short Term Bond, Global Total Return Bond, Impact Green Bonds, Optimal Yield, Optimal Yield Short Term, Strategic Income, Net Zero Ambition US Corporate Bond, US Bond, US Corporate Bond, US Short Term Bond, Asia Income ESG Bond, China RMB Aggregate Bond, Emerging Markets Blended Bond, Emerging Markets Bond, Emerging Markets Corporate Bond, Emerging Markets Green Bond, Emerging Markets Corporate High Yield Bond, Emerging Markets Hard Currency Bond, Emerging Markets Local Currency Bond, Emerging Markets Short Term Bond, Asia Multi-Asset Target Income, Euro Multi-Asset Target Income, Global Multi-Asset, Global Multi-Asset Conservative, Global Multi-Asset Target Income, Net Zero Ambition Multi-Asset, Multi-Asset Real Return, Multi-Asset Sustainable Future, Pioneer Flexible Opportunities, Income Opportunities, Real Assets Target Income, Target Coupon, Absolute Return Credit, Absolute Return Multi-Strategy, Absolute Return Global Opportunities Bond, Quantitative Global Absolute Return Bond, Global Macro Bonds & Currencies Low Vol, Absolute Return Forex, Multi-Strategy Growth, Volatility Euro, Volatility World, Protect 90, Cash EUR and Cash USD.

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

Classes Label	Classes Label (as from June 1, 2019)	Investors	Board approval needed	Minimum initial investment ¹	Maximum subscription fees ²	Maximum switch fees ⁴	Maximum redemption fees
A	Q-A	All investors	No ³	-	4.50%	3.00%	-
	Q-D	Existing Clients Only	No	-	3.00%	3.00%	-
F	Q-F	Clients of authorised distributors	No	-	-	1.00%	-
H	Q-H	Clients of authorised distributors	Yes	-	1.00%	1.00%	-
I	Q-I	Institutional investors	No ³	USD 500,000	2.50%	1.00%	-
J	Q-J	Institutional investors	No	EUR 25 million	-	1.00%	-
M	M	Italian GPF and UCITS, UCIs, mandates or pension vehicles	Yes	-	2.50%	1.00%	-
O, OF	Q-O, Q-OF	Institutional investors or feeder funds managed or distributed by an Amundi Group company	Yes	USD 500,000	5.00%	1.00%	-
OR	OR	Feeder funds managed or distributed by an Amundi Group company	No	-	5.00%	1.00%	-
P	P	Private banks	Yes	USD 100,000	4.50%	1.00%	-
R	Q-R	Reserved for intermediaries or providers of individual portfolio management services that are prohibited, by law or contract from retaining inducements	No	-	4.50%	1.00%	-
S	G, Q-S	Clients of authorised distributors	No	-	3.00%	1.00%	-
X	Q-X	Institutional investors	No	USD 5 million	5.00%	1.00%	-
Z	Z	Funds managed by an Amundi Group company	Yes	-	5.00%	1.00%	-

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

¹ For purposes of minimum initial investment, we aggregate the investments of a given investor (or group of entities fully owned by the same parent company) across the entire SICAV (all share classes and all Sub-Funds). Minimums apply in USD or equivalent amount in any other currency.

² For Volatility Euro and Volatility World, may be up to 2.00% higher if the board determines that new investments may adversely affect the interests of existing shareholders.

³ In I2 and A2 share classes, Board approval is not required.

⁴ For A4 share classes, switch is only possible between A4 share classes of another Sub-Fund of the UCITS.

2 PRINCIPAL ACCOUNTING CONVENTIONS

■ PRESENTATION OF THE FINANCIAL STATEMENTS

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

The financial statements are presented on the basis of the latest Net Asset Value ("NAV") calculated during the financial period. In accordance with the prospectus dated April 2024 and the supplement of prospectus dated May 2024, the NAVs were calculated using the latest market values and exchange rates known at the time of the calculation meaning:

- For all Sub-Funds (except for Amundi Funds Equity MENA): official NAV dated 28 June 2024;
- For Amundi Funds Equity MENA: official NAV dated 27 June 2024.

In the annual report as at 30 June 2024, the Sub-Funds merged or liquidated during this year are shown separately in the Statement of Operations and Changes in Net Assets and are included in the combined figures.

The financial statements of the Fund and each of its Sub-Funds have been prepared on a going concern basis of accounting, except for the Sub-Fund Global Macro Bonds & Currencies Low Vol.

The objective of Amundi Funds Protect 90 is to provide a participation in financial markets evolution while also providing permanent partial protection of your investment over any given 3-year period. Specifically, the Sub-Fund is designed to ensure that its share price does not fall below 90% of the highest net asset value reached since the last business day of the preceding month of April, as per prospectus.

- **Cross Sub-Funds investments** - As at 30 June 2024, the value of the investments made by Sub-Funds in other Sub-Funds of the SICAV amounts to EUR 809,545,087.52 corresponding to 1.06% of the total net asset value. Therefore, the total combined NAV at the year end without those cross investments would amount to EUR 75,735,141,619.48.

- **Securities portfolio** - Transferable securities listed on a Stock Exchange or on a regulated market are valued at their last known price. When these prices are not representative or when securities are not listed, they are valued at their reasonably probable realisation value, determined with care and in good faith by the Board of Directors.

- **Conversion of items expressed in foreign currencies** - The Fund's financial statements are expressed in Euro (EUR). Net assets of each Sub-Fund expressed in foreign currencies are therefore converted and combined in EUR at the exchange rate in force at the close of the financial year.

Transactions and acquisition costs for portfolio securities expressed in foreign currencies are converted into the accounting currency of the Sub-Fund concerned at the exchange rate in force on the date of transaction or acquisition, as appropriate. Valuation values for securities in the portfolio and of other assets and liabilities expressed in foreign currencies are converted into the accounting currency of the Sub-Fund at the exchange rate in force at the end of the financial year. Currency differences resulting from these conversions are recorded under the caption "Reevaluation of consolidated Net Assets" in the Statement of Operations and Changes in Net Assets.

- **Return on investments** - Dividends are entered as yields on the date when they are declared and in so far as the appropriate information can be obtained by the Fund. Interest is accrued on a daily basis.

- **Distribution of costs and expenses** - Each Sub-Fund is charged with costs or expenses specifically attributable to it. Costs and expenses not attributable to a specific Sub-Fund are distributed between the Sub-Funds on an equitable basis, in proportion to their respective Net Assets.

- **Repurchase agreements** - Repurchase agreements (Repos) are equivalent to borrowings guaranteed by underlying assets presented in the securities portfolio of the Sub-Fund which remains exposed to market risk. Reverse Repurchase agreements (Reverse Repos) are similar to guaranteed loans. In this case, the Sub-Fund is not subject to the risk of depreciation in the value of the underlying assets. Repos and Reverse Repos are regarded as borrowings and loans, respectively, of the sum of liquid assets received and/or paid.

- **Futures contracts** - Unexpired futures contracts are valued at their last known price on the date of valuation or on the closing date and unrealised appreciations or depreciations resulting from them are recorded in the Statement of Net Assets. Net realised and net change in unrealised gain/(loss) on futures contracts are recorded in the Statement of Operations and Changes in Net Assets.

- **Futures-style options contracts** - Futures-style options contracts are valued at the quoted price available on an official stock exchange. Initial margin deposits are paid in cash upon entering into the contract. Subsequent positive or negative cash-flows, referred to as variation margins, are paid or received by the Sub-Fund periodically and are based on changes in the market value of future-style options contracts. When the contract is closed, the concerned Sub-Fund records a realised gain or loss equal to the difference between the proceeds from (or cost of) the closing transaction and the opening transaction. Net unrealised appreciations or depreciations on futures-style options contracts are recorded in the Statement of Net Assets. Net realised and net change in unrealised gain/(loss) on futures-style options contracts are recorded in the Statement of Operations and Changes in Net Assets.

- **Forward foreign exchange contracts** - Unexpired forward foreign exchange contracts are valued at the exchange rates applicable on the valuation date or on the closing date and unrealised appreciations or depreciations resulting from them are recorded in the Statement of Net Assets. Net realised and net change in unrealised gain/(loss) on forward foreign exchange contracts are recorded in the Statement of Operations and Changes in Net Assets.

- **Valuation of options and swaptions** - Options officially listed on a stock market or any other regulated market, operating in a regular manner, recognised and open to the public, are valued on the basis of their closing prices on the valuation day or, in the absence of such prices, on the basis of the last-known prices available. OTC options including swaptions are marked-to-market based on the elements laid down in their contracts. If the last known prices for listed options or the calculated price for OTC options are not representative, the valuation will be based on the potential realisation value estimated by the Board of Directors of the SICAV with prudence and in good faith. Net realised and net change in unrealised gain/(loss) on OTC options and swaptions are recorded in the Statement of Operations and Changes in Net Assets.

- **Swaps** - The Fund is authorised to enter into variance swaps, credit default swaps, total return swaps, inflation swaps, asset swaps, interest rate swaps or currency swaps. Those swaps are recorded at market value based on the valuation elements laid down in the contracts. The unrealised net gain is included in the item "Unrealised net appreciation on swaps and CFD" in the Statement of Net Assets and the unrealised net loss is included in the item "Unrealised net depreciation on swaps and CFD" in the Statement of Net Assets. Net realised and net change in unrealised gain/(loss) on swaps are recorded in the Statement of Operations and Changes in Net Assets.

- **Money market instruments** - The money market is a financial instrument with high liquidity and very short maturities. It is used by participants as a means for borrowing and lending in the short term, with maturities that usually range from overnight to just under a year. For the money market instruments, the accretion (difference between cost and amortised value), is reported under "Net change in unrealised appreciation/(depreciation) on investments and on debts derived from reverse repurchase agreements" in the Statement of Operations and Changes in Net Assets for securities held at year end. If the instruments have been sold or reimbursed, this result is considered as "Net realised profit/(loss) on securities sold" in the Statement of Operations and Changes in Net Assets.

- **To Be Announced securities (TBAs)** - TBA positions refer to the common trading practice in the mortgage backed securities market in which a security is to be bought from a mortgage pool (e.g. Ginnie Mae, Fannie Mae or Freddie Mac) for a fixed price at a future date. At the time of purchase the exact security is not known, but the main characteristics of it are specified. Although the price has been established at the time of purchase, the principal value has not been finalised. TBA positions are disclosed in the Securities Portfolio. The purchase of this type of security has not been settled and as a consequence, the amount corresponding

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

- **Net realised profit/(loss) on securities sold** - The "Net realised profit/(loss) on securities sold" figure of the Statement of Operations and Changes in Net Assets reflects the difference between the cost and proceeds from securities sold, including the market as well as the currency impacts.
- **Transaction costs** - The transaction costs include broker fees and fees charged by the custodian for securities and derivatives transactions. The transaction fees are excluded from the cost of securities and derivatives purchased and sold. All these fees are recorded under caption "Broker and transaction fees" in Statement of Operations and Changes in Net Assets. Refer to note 23 which describes the reception and transmission of orders fees.
- **Contracts for difference (CFD)** - At each valuation date, the difference in price between the opening price and the current market price of the underlying security or index to the CFD is recorded as the market value (unrealised gain or loss) of the contract; when the Sub-Fund enters a closing transaction, the difference between the opening notional amount and the closing notional amount of the underlying security is recorded as a realised gain or loss under captions Net realised profit/(loss) on swaps and CFD in Statement of Operations and Changes in Net Assets. Initial margin deposits may be made in cash upon entering in CFD. Subsequent payments, referred to as variation margins, are made or received by the Sub-Fund periodically and are based on changes in the market value of open CFD contracts.
- **Securities lending** - In securities lending and borrowing transactions, a lender transfers securities or instruments to a borrower, subject to a commitment that the borrower will return equivalent securities or instruments on a future date or when requested by the lender. The borrower must provide a guarantee, in the form of collateral, that extends throughout the loan period and is at least equal to the global valuation of the securities lent, plus the value of any haircut considered appropriate in light of the collateral quality.

3 EXCHANGE RATES USED AS OF 30 JUNE 2024

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

1 JPY =	0.005800 EUR
1 USD =	0.933053 EUR

4 MANAGEMENT FEES, ADMINISTRATION FEES AND DISTRIBUTION FEES

Fee structure - The Administration fee is a fee expressed as a percentage of the NAV of the Sub-Funds and classes of shares, including all the administrative expenses of the Fund.

Such fee includes the remuneration of the Administrative Agent, Domiciliary Agent, Transfer Agent and Registrar Agent for their services rendered to the Fund, the remuneration of the Custodian for its services rendered to the Fund as well as all other administrative expenses incurred in the operation of the Fund including but not limited to:

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

The Administration fee is paid in arrears to Amundi Luxembourg S.A., within a frequency defined by the Management Company and is calculated each day for each Sub-Fund and each class of shares.

The Management fees, expressed in percentages of the NAV, are paid in arrears to Amundi Luxembourg S.A., within a frequency defined by the Management Company and calculated each day for each Sub-Fund on the basis of the daily NAV of each class of shares.

Amundi Luxembourg S.A. is responsible for paying commissions to Investment Managers.

In addition to the management fees paid by the Fund to Amundi Luxembourg S.A., the Sub-Funds investing part of their assets in other UCI's are also subject to the management fees charged to those Sub-Funds, except for cross Sub-Funds investments.

The Distribution fees are calculated and accrued on each Dealing Day at the below rates per annum and are paid in arrears to Amundi Luxembourg S.A., within a frequency defined by the Management Company. Amundi Luxembourg S.A. is responsible for the payment of fees to Distributors.

The Management Company can further decide to pay remuneration to Distributors out of its own fees.

The Management fees, Administration fees and Distribution fees, expressed as a percentage of the NAV, applicable at 30 June 2024 are the maximum rates set out on the website www.amundi.lu/Amundi-Funds, except for the Sub-Funds Amundi Funds Cash EUR and Amundi Funds Cash USD, for which the below rates per annum are applied:

AMUNDI FUNDS	Sub-Funds Base Currency	Other Share Classes NAV Currencies	Classes of Shares	Management Fees	Administration Fees	Distribution Fees
CASH Sub-Funds						
Cash EUR	EUR	EUR	- A2 EUR (C) Class	0.50%	0.15%	/
		EUR	- F2 EUR (C) Class	0.60%	0.15%	/
		EUR	- G2 EUR (C) Class	0.50%	0.15%	/
		EUR	- H EUR (C) Class	0.02%	0.10%	/
		EUR	- I2 EUR (C) Class	0.12%	0.15%	/
		EUR	- J2-10 EUR (C) Class	0.035%	0.10%	/
		EUR	- M2 EUR (C) Class	0.20%	0.15%	/
		EUR	- Q-X EUR (C) Class	0.05%	0.05%	/
		EUR	- R2 EUR (C) Class	0.20%	0.15%	/
Cash USD	USD	USD	- A2 USD (C) Class	0.30%	0.15%	/
		USD	- A11 USD (C) Class	0.30%	0.15%	/
		USD	- F2 USD (C) Class	0.60%	0.15%	/
		USD	- G2 USD (C) Class	0.50%	0.15%	/
		USD	- I2 USD (C) Class	0.12%	0.10%	/

AMUNDI FUNDS	Sub-Funds Base Currency	Other Share Classes NAV Currencies	Classes of Shares	Management Fees	Administration Fees	Distribution Fees
		USD	- J2 USD (C) Class	0.03%	0.05%	/
		USD	- M2 USD (C) Class	0.20%	0.10%	/
		USD	- P2 USD (C) Class	0.25%	0.10%	/
		USD	- Q-X USD (C) Class	0.05%	0.05%	/
		USD	- R2 USD (C) Class	0.15%	0.15%	/
		USD	- Z USD (C) Class	0.0225%	0.05%	/

The management fees rates and administration fees rates applied have changed during the year for the above Sub-Funds.

In the Sub-Fund Cash EUR, the management fees rates applied has changed for the share classes M2 EUR (C) from 0.10% to 0.20%, for G2 EUR (C) from 0.30% to 0.50% and for F2 EUR (C) from 0.30% to 0.60% as from April 19, 2024.

The management fees rate applied for the share class A2 EUR (C) has changed from 0.30% to 0.50% as from May 23, 2024.

In the Sub-Fund Cash USD, the management fees rate applied has changed for the share classes M2 USD (C) from 0.10% to 0.20%, for G2 USD (C) from 0.30% to 0.50% and for F2 USD (C) from 0.30% to 0.60% as from April 19, 2024.

With effect from the NAV calculation suspension for Amundi Funds Russian Equity, Amundi Luxembourg S.A. has decided to waive its management fees.

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

	Annual rate
AMUNDI ABS CAP 3 DEC	0.26%
PORTFOLIO OBLIG CREDIT CAPITALISATION 3D	0.04%
BFT CREDIT 12 MOIS ISR FCP I 3 DECIMALES	0.13%
AMUNDI ENHANCED ULTRA SHORT TERM BOND SRI FCP	0.13%
CPR OBLIG 12 MOIS DE CAPITALISATION 3 DECIMALES PART I	0.20%
AMUNDI ULTRA SHORT TERM BOND SRI FCP	0.07%
AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0013016607)	0.05%
AMUNDI EURO LIQUIDITY SHORT TERM SRI	0.03%
AMUNDI EURO LIQUIDITY SRI EUR (ISIN FR0013095312)	0.05%
BFT AUREUS ISR FCP	0.07%
AMUNDI S&P500 ESG ETF	0.18%
AMUNDI ETF ICAV AMUNDI MSCI USA ESG LEADERS ETF	0.07%
MULTI UNITS LUXEMBOURG - AMUNDI US TREASURY BOND 7 10Y	0.04%
AMUNDI INDEX SOLUTIONS SICAV ETF	0.04%
AMUNDI US TIPS GOVERNMENT INFLATION-LINKED BOND CLASS ACC	0.05%
AMUNDI INDEX SOLUTIONS SICAV AMUNDI EUR CORPORATE BOND 1-5Y ESG	0.10%
AMUNDI ITALY BTP GOVERNMENT BOND 10Y-AM IBG B 10Y	0.07%
AMUNDI EURO GOVERNMENT INFLATION-LINKED BOND CLASS ACC	0.05%
AMUNDI INDEX SOLUTIONS JPX NIKKEI 400 ETF EUR	0.08%
AMUNDI INDEX SOLUTIONS MSCI EUR ETF	0.13%
AMUNDI MSCI EMERGING MARKETS UCITS ETF - EUR (C)	0.10%
AMUNDI INDEX SOLUTIONS GOVERNMENT BOND LOW RATE EURO INV GRADE ETF	0.07%
AMUNDI ETF EURO STOXX 50 UCITS	0.05%
AMUNDI INDEX SOLUTIONS SICAV US CORPORATE SRI	0.04%
AMUNDI INDEX SOLUTIONS SICAV AMUNDI INDEX MSCI EURO SRI PAB	0.08%
AMUNDI FUNDS EMERGING MARKETS LOCAL CURRENCY BOND - I EUR HG	0.45%
MULTI UNITS LUXEMBOURG - AMUNDI MSCI KOREA	0.35%
AMUNDI FUNDS US HIGH YIELD BOND Z USD SICAV	0.36%
AMUNDI INDEX SOLUTIONS - AMUNDI EURO CORPORATE SRI 0 3Y	0.03%
AMUNDI FUNDS EURO HIGH YIELD BOND Z EUR C	0.36%
AMUNDI FUNDS EMERGING MARKETS HARD CURRENCY Z EUR C	0.32%

5 PERFORMANCE FEES

The performance fee is calculated separately for each Class of Shares. It shall be accrued daily, deducted and paid annually for each Class of Shares. The performance fee is calculated by comparing the NAV of the Sub-Fund relevant Class of Shares and the reference asset.

The mechanism applied is further detailed on the website www.amundi.lu/Amundi-Funds

The Sub-Funds and the Classes of Shares subject to a performance fee are listed on the website www.amundi.lu/Amundi-Funds.

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

6 TAXATION OF THE FUND - TAXE D'ABONNEMENT

The Fund is further liable in Luxembourg to a tax of 0.05% per annum in respect of the Equity Sub-Funds, Bond Sub-Funds, Multi Asset Sub-Funds, Protected Sub-Funds and Absolute Return Sub-Funds except on investments by these Sub-Funds in other undertakings for collective investment established in Luxembourg and already subject to the *taxe d'abonnement* as per law (for which no tax is applied) and of 0.01% per annum in respect of the Cash Sub-Funds, the H classes Category, the I classes Category, the J classes Category, the M classes Category, the O classes Category, the OR classes Category, the SE classes Category, the X classes Category and the Z classes Category of all the Sub-Funds ("Taxe d'Abonnement"), such tax being payable quarterly on the basis of the NAV of the Fund at the end of the relevant calendar quarter.

The benefit of the 0.01% per annum Taxe d'Abonnement is available to those Shareholders admitted in the H classes Category, the I classes Category, the J classes Category, the M classes Category, the O classes Category, the OR classes Category, the SE classes Category, the X classes Category and the Z classes Category on the basis of the Luxembourg legal, regulatory and tax provisions as these are known to the Fund at the time of admission of an Investor in such class of shares.

However, no guarantee can be given for the past and for the future and such assessment is subject to interpretations on the status of an eligible Investor in the H classes Category, the I classes Category, the J classes Category, the M classes Category, the O classes Category, the OR classes Category, the SE classes Category, the X classes Category and the Z classes Category by any competent authorities as will exist from time to time. Any such reclassification made by an authority as to the status of an Investor may submit the entire class of shares to a Taxe d'Abonnement rate of 0.05% per annum.

7 OTHER INCOME

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

8 OTHER EXPENSES

Balances for other expenses in the Statement of Operations and Changes in Net Assets mainly include other taxes, director fees and costs from securities lending.

Amounts of other expenses in the Statements of Operations and Changes in Net Assets in the Sub-Funds Asia Equity Focus, Emerging Markets Equity Focus, Emerging Markets Equity ESG Improvers, Emerging World Equity, New Silk Road, SBI FM India Equity, Global Multi-Asset and Pioneer Flexible Opportunities mainly include Indian Tax.

As from 14/05/2024, the process for Indian tax settlement changed and the taxes paid are now included in the realised caption in the Statement of Operations and Changes in Net Assets, except for the Sub-fund SBI FM India Equity.

9 REVERSE REPURCHASE AGREEMENTS

During the financial year ending 30 June 2024, certain Sub-Funds entered into reverse repurchase contracts, the amount of which being disclosed below in the Sub-Funds currency, by which they lend a certain amount to financial institutions, guaranteed by collateral. On 30 June 2024, loans granted in accordance with these agreements were guaranteed by the following underlying assets.

Counterparty's countries are listed following the ISO 3166-1 standard.

The amount of Investment Grade is referred to bonds rated at least BBB- by S&P, Baa3 by Moody's and/or BBB- (by Fitch).

Please refer to the note 17 for detailed collateral information.

■ Strategic Bond

Currency	Nominal	Description	Counterparty	Amount in EUR (cost)	Amount in EUR (Market value)
EUR	3,833,000.00	ITALIAN REPUBLIC 4.20% 01/03/2034	CITIGROUP (DE)	3,999,812.16	3,894,596.31
Total :				3,999,812.16	3,894,596.31

The amount of Investment Grades is EUR 3,894,596.31.

■ Global Aggregate Bond

Currency	Nominal	Description	Counterparty	Amount in USD (cost)	Amount in USD (Market value)
EUR	20,000,000.00	ENGIE SA 3.625% 11/01/2030	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	21,790,821.00	21,421,281.60
EUR	15,400,000.00	SUEZ 4.625% 03/11/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	17,473,790.57	16,999,768.40
EUR	15,000,000.00	HAMBURG COMMERCIAL BANK AG FRN 05/12/2025	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	16,278,810.75	16,182,674.78
EUR	15,000,000.00	JPMORGAN CHASE AND CO VAR 11/03/2027	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	15,325,489.13	15,401,369.03
EUR	10,000,000.00	NATIONAL GRID PLC 3.875% 16/01/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	10,946,854.50	10,797,238.20
EUR	10,000,000.00	ASAHI GROUP HOLDINGS LTD 1.151% 19/09/2025	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	10,451,706.00	10,391,688.00
EUR	10,000,000.00	PPG INDUSTRIES INC 1.40% 13/03/2027	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	10,189,127.25	10,180,767.60
EUR	5,000,000.00	JOHNSON CONTROLS TYCO FI 3.00% 15/09/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	5,337,315.00	5,232,069.15
EUR	5,000,000.00	EVONIK INDUSTRIES AG 2.25% 25/09/2027	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	5,219,958.38	5,145,418.16
EUR	5,000,000.00	DOW CHEMICAL CO 0.50% 15/03/2027	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	4,921,476.00	4,937,016.38
Total :				117,935,348.58	116,689,291.29

The amount of Investment Grades is USD 116,689,291.29.

■ Optimal Yield

Currency	Nominal	Description	Counterparty	Amount in EUR (cost)	Amount in EUR (Market value)
EUR	5,800,000.00	STATE OF NORTH RHINE WESTPHALIA 1.75% 11/07/2068	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	3,960,240.00	3,886,058.00
Total :				3,960,240.00	3,886,058.00

The amount of Investment Grades is EUR 3,886,058.00.

■ Optimal Yield Short Term

Currency	Nominal	Description	Counterparty	Amount in EUR (cost)	Amount in EUR (Market value)
EUR	2,858,000.00	EUROPEAN UNION 1.25% 04/02/2043	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,999,742.60	2,011,974.84
Total :				1,999,742.60	2,011,974.84

The amount of Investment Grades is EUR 2,011,974.84.

■ Emerging Markets Blended Bond

Currency	Nominal	Description	Counterparty	Amount in EUR (cost)	Amount in EUR (Market value)
EUR	20,000,000.00	BANCO SANTANDER SA 3.875% 22/04/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	20,130,000.00	20,025,600.00

Currency	Nominal	Description	Counterparty	Amount in EUR (cost)	Amount in EUR (Market value)
EUR	13,500,000.00	SOCIETE GENERALE SA 2.125% 27/09/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	12,868,200.00	12,563,100.00
EUR	10,000,000.00	SOCIETE GENERALE SA VAR 21/11/2031	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	10,574,000.00	10,331,800.00
EUR	10,000,000.00	BNP PARIBAS SA VAR 13/04/2031	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	10,245,000.00	10,195,300.00
EUR	5,800,000.00	NATIONWIDE BUILDING SOCIETY 3.309% 02/05/2034	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	5,838,280.00	5,857,188.00
EUR	4,500,000.00	UNICREDIT SPA VAR 17/01/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	4,756,950.00	4,652,280.00
EUR	4,500,000.00	BANQUE STELLANTIS FRANCE 3.50% 19/07/2027	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	4,558,050.00	4,480,245.00
EUR	5,000,000.00	BHP BILLITON FINANCE LTD 1.50% 29/04/2030	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	4,404,500.00	4,435,550.00
EUR	4,500,000.00	FOMENTO ECONOMICO MEXICANO SAB DE CV 0.50% 28/05/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	3,943,350.00	3,960,945.00
EUR	5,000,000.00	RTE RESEAU DE TRANSPORT 0.75% 12/01/2034	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	3,919,500.00	3,891,550.00
EUR	3,000,000.00	PPG INDUSTRIES INC 2.75% 01/06/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	2,875,800.00	2,886,150.00
EUR	2,700,000.00	T MOBILE USA INC 3.55% 08/05/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	2,708,640.00	2,706,588.00
EUR	2,300,000.00	BELFIUS BANQUE SA/NV 3.75% 22/01/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	2,333,580.00	2,298,988.00
EUR	1,000,000.00	CARGILL INC 3.875% 24/04/2030	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,018,600.00	1,020,620.00
EUR	22,846,000.00	ITALIAN REPUBLIC 0.45% 15/02/2029	UNICREDIT (DE)	19,999,388.40	19,918,056.64
EUR	22,878,000.00	ITALY CERT DI CREDITO DEL TESORO 15/04/2026	UNICREDIT (DE)	23,168,952.40	22,978,663.20
EUR	14,600,000.00	BARCLAYS BANK PLC LONDON VAR 03/12/2025	CREDIT AGRICOLE (FR)	15,000,000.00	13,852,845.00
Total :				148,342,790.80	146,055,468.84

The amount of Investment Grades is EUR 146,055,468.84.

■ Emerging Markets Bond

Currency	Nominal	Description	Counterparty	Amount in EUR (cost)	Amount in EUR (Market value)
USD	20,000,000.00	JOHNSON CONTROLS TYCO FI 5.50% 19/04/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	18,948,448.80	18,883,321.67
USD	20,000,000.00	JOHNSON CONTROLS TYCO FI 5.50% 19/04/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	19,114,532.31	18,883,321.67
USD	15,000,000.00	CELULOSA ARAUCO Y CONSTITUCION SA ARAUCO 4.50% 01/08/2024	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	14,207,137.86	13,973,687.89
USD	11,500,000.00	THE WALT DISNEY COMPANY 3.80% 22/03/2030	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	10,229,017.96	10,168,607.42
USD	10,000,000.00	DIAGEO CAPITAL PLC 5.625% 05/10/2033	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	9,799,860.04	9,699,183.58
USD	10,000,000.00	CAMPBELL SOUP CO 5.20% 21/03/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	9,504,082.11	9,349,475.16
USD	10,000,000.00	MERCEDES BENZ FINANCE NORTH AMERICA LLC 3.45% REGS 06/01/2027	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	9,107,534.41	8,982,505.25
USD	10,000,000.00	ORACLE CORP 1.65% 25/03/2026	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	8,742,710.52	8,748,028.92
USD	10,000,000.00	ORACLE CORP 1.65% 25/03/2026	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	8,780,965.71	8,748,028.92
USD	9,500,000.00	NEXTERA ENERGY CAPITAL HOLDINGS PLC 4.625% 15/07/2027	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	8,894,145.09	8,723,778.87
USD	10,000,000.00	CARGILL INC 4.00% 22/06/2032	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	8,809,890.37	8,654,257.06
USD	10,000,000.00	SOCIETE GENERALE SA VAR 19/01/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	8,698,857.01	8,614,508.98
USD	10,000,000.00	NVIDIA CORP 2.00% 15/06/2031	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	7,923,489.62	7,843,340.33
USD	10,000,000.00	COCA COLA CO 1.65% 01/06/2030	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	7,793,795.19	7,829,531.14
USD	10,000,000.00	UNILEVER CAPITAL CORP 1.375% 14/09/2030	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	7,601,586.19	7,607,651.04

Currency	Nominal	Description	Counterparty	Amount in EUR (cost)	Amount in EUR (Market value)
USD	10,000,000.00	PRAXAIR INC 1.10% 10/08/2030	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	7,542,803.83	7,518,824.35
USD	8,250,000.00	COLBUN SA 3.15% REGS 06/03/2030	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	6,804,758.57	6,756,648.01
USD	6,500,000.00	CORPORACION NACIONAL DEL COBRE DE CHILE 3.15% REGS 14/01/2030	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	5,452,904.13	5,368,845.35
USD	7,000,000.00	THERMO FISHER SCIENTIFIC INC 2.00% 15/10/2031	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	5,362,257.99	5,350,697.46
USD	5,850,000.00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.20% REGS 11/03/2026	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	5,119,398.18	5,116,887.33
USD	6,000,000.00	BNP PARIBAS SA VAR 15/09/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	4,873,338.00	4,887,389.78
USD	5,000,000.00	PANASONIC HOLDINGS CORPORATION 2.679% 19/07/2024	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	4,705,388.38	4,658,875.67
USD	5,000,000.00	HSBC HOLDINGS PLC VAR 09/06/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	4,665,267.09	4,589,643.11
USD	5,000,000.00	UBS GROUP INC VAR 12/05/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	4,556,099.84	4,568,602.75
USD	5,000,000.00	LOWE'S COMPANIES INC 3.10% 03/05/2027	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	4,443,200.37	4,418,334.50
USD	5,000,000.00	TELSTRA CORPORATION LTD 3.25% 15/11/2027	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	4,394,215.07	4,401,446.23
USD	3,500,000.00	AMAZON COM INC 3.30% 13/04/2027	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	3,158,899.00	3,132,773.50
USD	3,000,000.00	CITIGROUP INC USA VAR 24/02/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	2,654,163.75	2,642,631.21
USD	2,300,000.00	KOMATSU FINANCE AMERICA INC 5.499% REGS 06/10/2027	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	2,184,865.87	2,168,191.28
USD	2,000,000.00	CREDIT SUISSE LTD VAR 21/02/2025	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,878,236.53	1,877,434.10
USD	2,000,000.00	CREDIT SUISSE LTD VAR 21/02/2025	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,887,567.06	1,877,434.10
USD	2,000,000.00	KEURIG DR PEPPER INC 5.05% 15/03/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,901,562.86	1,864,893.87
USD	2,000,000.00	THE BANK OF NEW YORK MELLON VAR 21/11/2025	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,872,451.60	1,862,971.78
USD	2,000,000.00	MORGAN STANLEY VAR 20/04/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,814,602.29	1,815,479.36
USD	2,000,000.00	COOPERATIEVE RABOBANK UA VAR REGS 15/12/2027	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,722,789.83	1,711,406.58
USD	1,700,000.00	AVALONBAY COMMUNITIES INC 5.30% 07/12/2033	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,591,425.24	1,576,562.63
USD	2,000,000.00	MIZUHO FINANCIAL GROUP INC VAR 08/09/2031	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,515,092.14	1,527,091.21
USD	1,000,000.00	SWEDBANK AB 5.407% 14/03/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	951,341.26	933,613.25
USD	1,000,000.00	REPUBLIC OF CHILE 4.85% 22/01/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	934,546.30	922,696.52
USD	1,000,000.00	REPUBLIC OF CHILE 4.85% 22/01/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	942,290.65	922,696.52
USD	1,000,000.00	ABBOTT LABORATORIES 3.75% 30/11/2026	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	909,820.39	910,538.84
USD	1,000,000.00	TOYOTA MOTOR CREDIT CORP 3.05% 22/03/2027	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	893,305.34	886,652.67
USD	1,000,000.00	AMERICA MOVIL SAB DE CV 4.375% 16/07/2042	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	808,677.40	794,028.46
USD	19,890,000.00	TOKYO METROPOLITAN GOVERNMENT 0.75% 16/07/2025	CREDIT AGRICOLE (FR)	17,728,014.93	17,687,856.40
USD	17,796,000.00	TOKYO METROPOLITAN GOVERNMENT 0.75% 16/07/2025	CREDIT AGRICOLE (FR)	15,861,908.09	15,825,695.96
Total :				277,287,245.17	275,286,070.66

The amount of Investment Grades is EUR 275,286,070.66.

■ Emerging Markets Corporate Bond

Currency	Nominal	Description	Counterparty	Amount in USD (cost)	Amount in USD (Market value)
USD	5,000,000.00	AMAZON COM INC 3.30% 13/04/2027	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	4,836,500.00	4,796,500.00
USD	3,200,000.00	UNITED MEXICAN STATES 4.875% 19/05/2033	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	3,131,200.00	2,959,552.00
Total :				7,967,700.00	7,756,052.00

The amount of Investment Grades is USD 7,756,052.00.

■ Emerging Markets Hard Currency Bond

Currency	Nominal	Description	Counterparty	Amount in EUR (cost)	Amount in EUR (Market value)
EUR	9,523,000.00	ITALIAN REPUBLIC 4.05% 30/10/2037	CITIGROUP (DE)	9,600,136.30	9,357,395.03
EUR	5,749,000.00	ITALIAN REPUBLIC 4.20% 01/03/2034	CITIGROUP (DE)	5,999,196.48	5,841,386.43
EUR	5,000,000.00	ITALIAN REPUBLIC 4.35% 01/11/2033	CITIGROUP (DE)	5,250,500.00	5,149,000.00
EUR	5,000,000.00	ITALIAN REPUBLIC 4.00% 15/11/2030	CITIGROUP (DE)	5,148,500.00	5,084,450.00
EUR	8,575,000.00	EUROPEAN UNION 1.25% 04/02/2043	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	6,011,034.70	6,036,628.50
EUR	4,500,000.00	STATE OF NORTH RHINE WESTPHALIA 1.75% 11/07/2068	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	3,072,600.00	3,015,045.00
EUR	7,800,000.00	BARCLAYS BANK PLC LONDON VAR 03/12/2025	CREDIT AGRICOLE (FR)	8,000,000.00	7,400,835.00
Total :				43,081,967.48	41,884,739.96

The amount of Investment Grades is EUR 41,884,739.96.

■ Emerging Markets Short Term Bond

Currency	Nominal	Description	Counterparty	Amount in USD (cost)	Amount in USD (Market value)
USD	1,100,000.00	ROCHE HOLDINGS INC 2.132% REGS 10/03/2025	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,077,890.00	1,075,437.00
Total :				1,077,890.00	1,075,437.00

The amount of Investment Grades is USD 1,075,437.00.

■ Volatility Euro

Currency	Nominal	Description	Counterparty	Amount in EUR (cost)	Amount in EUR (Market value)
EUR	11,000,000.00	MCDONALDS CORP 0.25% 04/10/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	9,615,100.00	9,651,895.00
EUR	7,800,000.00	TOYOTA MOTOR FINANCE BV 3.375% 13/01/2026	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	7,869,420.00	7,777,614.00
EUR	6,000,000.00	VODAFONE INTL FINANCING DAC 3.25% 02/03/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	5,992,200.00	5,955,150.00
EUR	6,000,000.00	MEDTRONIC GLOBAL HOLDINGS S C A 3.00% 15/10/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	6,000,600.00	5,909,760.00
EUR	5,000,000.00	KBC GROUP SA/NV VAR 19/04/2030	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	5,153,500.00	5,127,350.00
EUR	5,000,000.00	AUTOLIV INC 4.25% 15/03/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	5,090,500.00	5,062,725.00
EUR	5,500,000.00	MONDELEZ INTERNATIONAL INC 0.75% 17/03/2033	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	4,293,850.00	4,338,840.00
EUR	4,000,000.00	KERING SA 3.25% 27/02/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	3,982,400.00	3,965,920.00
EUR	3,390,000.00	FOMENTO ECONOMICO MEXICANO SAB DE CV 0.50% 28/05/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	2,970,657.00	2,981,860.95
EUR	2,500,000.00	UNILEVER FINANCE NETERLANDS BV 3.25% 23/02/2031	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	2,499,000.00	2,494,825.00
EUR	2,000,000.00	SMITH AND NEPHEW PLC 4.565% 11/10/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	2,140,800.00	2,079,140.00
EUR	1,000,000.00	ROCHE FINANCE EUROPE BV 3.204% 27/08/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,029,800.00	1,001,160.00
Total :				56,637,827.00	56,346,239.95

The amount of Investment Grades is EUR 56,346,239.95.

■ Volatility World

Currency	Nominal	Description	Counterparty	Amount in USD (cost)	Amount in USD (Market value)
EUR	10,000,000.00	STATNETT SF 0.875% 08/03/2025	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	10,509,580.50	10,513,545.98
EUR	9,000,000.00	ROCHE FINANCE EUROPE BV 3.204% 27/08/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	9,933,193.35	9,656,939.07
EUR	7,000,000.00	COCA COLA CO 0.40% 06/05/2030	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	6,364,908.90	6,386,515.38
EUR	5,500,000.00	BOOKING HOLDING INC 4.00% 15/11/2026	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	6,031,757.56	5,974,025.60
EUR	5,000,000.00	BOUYGUES SA 3.875% 17/07/2031	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	5,647,586.63	5,448,535.86
EUR	3,500,000.00	TOYOTA MOTOR FINANCE BV 3.50% 13/01/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	3,798,764.29	3,760,934.19
EUR	2,650,000.00	FOMENTO ECONOMICO MEXICANO SAB DE CV 0.50% 28/05/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	2,488,812.49	2,498,199.15
USD	1,600,000.00	TRUST F/1401 7.375% 13/02/2034	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,645,600.00	1,580,880.00
EUR	1,500,000.00	TAKEDA PHARMACEUTICA 1.00% 09/07/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,432,554.64	1,421,462.03
EUR	1,500,000.00	MCDONALDS CORP 0.25% 04/10/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,405,225.01	1,410,602.52
USD	1,300,000.00	INVERSIONES CMPC SA 4.75% REGS 15/09/2024	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,310,010.00	1,296,412.00
USD	3,072,000.00	DEVELOPMENT BANK OF JAPAN INC 2.75% 16/09/2025	CREDIT AGRICOLE (FR)	3,000,000.00	2,980,915.20
Total :				53,567,993.37	52,928,966.96

The amount of Investment Grades is USD 52,928,966.96.

■ Cash EUR

Currency	Nominal	Description	Counterparty	Amount in EUR (cost)	Amount in EUR (Market value)
EUR	50,000,000.00	ITALIAN REPUBLICi 1.80% 15/05/2036	MORGAN STANLEY (DE)	49,600,000.00	47,663,500.00
EUR	46,000,000.00	ITALIAN REPUBLICi 2.40% 15/05/2039	MORGAN STANLEY (DE)	49,900,800.00	46,074,060.00
EUR	38,000,000.00	ITALY BTP 1.666% 06/05/2028	UNICREDIT (IT)	35,153,800.00	35,180,020.00
EUR	100,000,000.00	ITALY BTP 5.125% 31/07/2024	UNICREDIT (IT)	104,560,000.00	100,096,000.00
EUR	6,031,000.00	ITALY CCT FRN 15/01/2025	UNICREDIT (IT)	6,242,085.00	6,090,465.66
EUR	39,489,000.00	KINGDOM OF SPAIN 2.50% 31/05/2027	COMMERZBANK (DE)	39,000,000.00	38,864,284.02
EUR	21,073,000.00	KINGDOM OF SPAIN 2.80% 31/05/2026	COMMERZBANK (DE)	21,000,000.00	20,935,182.58
EUR	58,468,135.00	PORTUGAL 2.875% 21/07/2026	BNP PARIBAS (FR)	60,000,000.00	58,369,323.85
Total :				365,456,685.00	353,272,836.11

The amount of Investment Grades is EUR 353,272,836.11.

10 REPURCHASE AGREEMENTS

As at 30 June 2024, the Fund was committed to the following amounts under repurchase agreement operations expressed in the Sub-Fund's currency. To cover these operations, the Fund holds the securities listed below, in the securities portfolio of its Sub-Funds.

Counterparty's countries are listed following the ISO 3166-1 standard.

The amount of Investment Grade is referred to bonds rated at least BBB- by S&P, Baa3 by Moody's and/or BBB- (by Fitch).

Please refer to the note 17 for detailed collateral information.

■ Strategic Bond

Currency	Nominal	Description	Counterparty	Amount in EUR (cost)	Amount in EUR (Market value)
EUR	2,000,000.00	VIVION INVESTMENTS SARL 3.00% 08/08/2024	MORGAN STANLEY (DE)	2,006,000.00	1,995,140.00
Total :				2,006,000.00	1,995,140.00

The amount of Non Investment Grades is EUR 1,995,140.00.

■ Global Aggregate Bond

Currency	Nominal	Description	Counterparty	Amount in USD (cost)	Amount in USD (Market value)
EUR	220,000,000.00	GERMANY BUND 0.50% 15/02/2028	CITIGROUP (DE)	218,384,067.00	219,650,232.45
EUR	20,000,000.00	GERMANY BUND 0% 10/10/2025	CITIGROUP (DE)	20,549,734.50	20,644,905.90
EUR	10,400,000.00	GERMANY BUND 2.50% 15/08/2046	CITIGROUP (DE)	11,258,776.62	10,763,550.96
EUR	110,000,000.00	GERMANY BUND 2.50% 15/08/2046	NOMURA (DE)	116,183,058.75	113,845,250.48
GBP	40,000,000.00	UK GILT 0.125% 31/01/2028	NOMURA (DE)	43,494,455.39	43,991,238.72
EUR	30,000,000.00	BELGIUM 1.25% 22/04/2033	NOMURA (DE)	27,950,168.25	27,850,817.02
EUR	60,000,000.00	KINGDOM OF SPAIN 0.80% 30/07/2029	CREDIT AGRICOLE (FR)	58,170,303.00	57,581,269.20
EUR	48,000,000.00	FEDERAL REPUBLIC OF GERMANY 0% 15/02/2032	BANK OF AMERICA (FR)	42,765,397.20	42,916,642.56
EUR	29,000,000.00	ITALY BTPI 1.25% 15/09/2032	MORGAN STANLEY (DE)	37,657,436.70	37,120,764.14
EUR	38,000,000.00	KINGDOM OF SPAIN 1.00% 30/07/2042	GOLDMAN SACHS (DE)	26,720,656.65	26,109,351.88
EUR	20,000,000.00	GERMANY BUND 1.25% 15/08/2048	HSBC (FR)	16,556,394.00	16,023,948.60
Total :				619,690,448.06	616,497,971.91

The amount of Investment Grades is USD 616,497,971.91.

■ Global Bond

Currency	Nominal	Description	Counterparty	Amount in USD (cost)	Amount in USD (Market value)
EUR	10,500,000.00	GERMANY BUND 0.25% 15/02/2029	BANK OF AMERICA (FR)	10,140,416.21	10,195,782.82
EUR	2,500,000.00	SPAIN 1.40% 30/07/2028	BANK OF AMERICA (FR)	2,553,444.38	2,515,450.83
EUR	1,500,000.00	GERMANY BUND 2.50% 15/08/2046	BANK OF AMERICA (FR)	1,615,020.08	1,552,435.23
EUR	1,400,000.00	KINGDOM OF BELGIUM 2.75% 22/04/2039	BANK OF AMERICA (FR)	1,409,372.69	1,396,078.69
EUR	2,000,000.00	FEDERAL REPUBLIC OF GERMANY 0% 15/02/2032	HSBC (FR)	1,792,823.40	1,788,193.44
EUR	1,650,000.00	GERMANY BUND 1.25% 15/08/2048	HSBC (FR)	1,365,902.51	1,321,975.76
EUR	2,000,000.00	ITALIAN REPUBLIC 1.50% 30/04/2045	CREDIT AGRICOLE (FR)	1,336,900.95	1,311,393.30
EUR	1,000,000.00	ITALY BTPI 1.25% 15/09/2032	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,618,559.87	1,280,026.35
EUR	1,000,000.00	ITALIAN REPUBLIC 2.50% 01/12/2032	MORGAN STANLEY (DE)	973,256.18	969,183.52
Total :				22,805,696.27	22,330,519.94

The amount of Investment Grades is USD 22,330,519.94.

■ Optimal Yield Short Term

Currency	Nominal	Description	Counterparty	Amount in EUR (cost)	Amount in EUR (Market value)
EUR	1,300,000.00	NEXI SPA 2.125% 30/04/2029	MORGAN STANLEY (DE)	1,178,840.00	1,177,722.00
Total :				1,178,840.00	1,177,722.00

The amount of Non Investment Grades is EUR 1,177,722.00.

11 OPEN POSITIONS ON FUTURES CONTRACTS

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

The brokers of all the futures listed are CACEIS, CITIGROUP, GOLDMAN SACHS, JP MORGAN and NEWEDGE.

Please refer to the note 17 for detailed collateral information.

■ European Equity Green Technology

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
27	EURO STOXX 50	09-2024	EUR	1,321,385.40	8,187.50
7	FTSE 100 INDEX	09-2024	GBP	674,044.23	3,302.47
Total :					11,489.97

■ Global Equity Income ESG

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
-7,292	EURO STOXX 50	09-2024	EUR	-382,477,499.98	-2,568,414.04
1,494	S&P 500 EMINI	09-2024	USD	407,897,856.00	1,383,440.00
Total :					-1,184,974.04

■ New Silk Road

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
-40	EURO STOXX 50	09-2024	EUR	-2,098,066.37	-19,661.25
Total :					-19,661.25

■ Euroland Equity Dynamic Multi Factors

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
150	EURO STOXX 50	09-2024	EUR	7,341,030.00	68,625.00
16	STOXX EUROP 600 FUT	09-2024	EUR	409,136.00	880.00
Total :					69,505.00

■ Euroland Equity Risk Parity

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
53	EURO STOXX 50	09-2024	EUR	2,593,830.60	13,560.00
Total :					13,560.00

■ European Equity Conservative

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
1	AMSTERDAM INDEX	07-2024	EUR	184,770.00	640.00
15	CAC 40	07-2024	EUR	1,121,910.00	-6,022.50
1	DAX INDEX	09-2024	EUR	455,886.25	4,887.50
1	FTSE 100 INDEX	09-2024	GBP	96,292.03	330.25
1	OMXS30 INDEX FUTURE	07-2024	SEK	22,638.36	-18.59
1	SWISS MKT INDEX FUT	09-2024	CHF	124,540.06	10.38
Total :					-172.96

■ European Equity Dynamic Multi Factors

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
5	STOXX EUROP 600 FUT	09-2024	EUR	127,855.00	-775.00
Total :					-775.00

■ Global Equity Conservative

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
1	CAC 40	07-2024	EUR	80,160.47	-612.51
1	DAX INDEX	09-2024	EUR	488,596.09	4,487.95
1	DOW JONES MINI	09-2024	USD	195,594.30	1,955.00
1	EURO FX	09-2024	USD	134,400.00	-1,387.50
2	FTSE 100 INDEX	09-2024	GBP	206,401.97	1,011.26
1	S&P 500 EMINI	09-2024	USD	273,024.00	927.50
8	TOPIX INDEX	09-2024	JPY	1,397,304.52	17,431.80
Total :					23,813.50

■ European Convertible Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-33	EURO STOXX 50	09-2024	EUR	-1,615,026.60	-10,845.00
Total :					-10,845.00

■ Euro Aggregate Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
2	EURO BOBL	09-2024	EUR	196,598.00	-520.00
-215	EURO BUND	09-2024	EUR	-21,721,880.00	-111,820.00
-171	EURO BUXL	09-2024	EUR	-16,431,732.00	-147,060.00
4,227	EURO SCHATZ	09-2024	EUR	423,215,694.00	2,338,515.00
460	EURO-BTP FUTURE	09-2024	EUR	47,694,180.00	-621,000.00
-511	EURO-OAT FUTURES	09-2024	EUR	-50,313,571.00	734,550.00
-2	LONG GILT	09-2024	GBP	-235,426.08	117.95
567	SHORT EURO BTP	09-2024	EUR	57,235,248.00	-70,880.00
-70	US 10 YR NOTE FUTURE	09-2024	USD	-6,625,772.68	-54,087.61
-121	US 10YR ULTRA T NOTE	09-2024	USD	-10,938,017.27	-93,495.43
351	US 2 YR NOTE FUTURE	09-2024	USD	65,340,436.93	150,958.66
-26	US 5 YR NOTE FUTURE	09-2024	USD	-2,422,527.53	10,110.50
Total :					2,135,389.07

■ Euro Corporate ESG Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-1,303	EURO BOBL	09-2024	EUR	-128,083,597.00	-1,297,760.00
640	EURO BUND	09-2024	EUR	64,660,480.00	-445,600.00
21	EURO BUXL	09-2024	EUR	2,017,932.00	15,960.00
3,398	EURO SCHATZ	09-2024	EUR	340,214,556.00	1,826,950.00
-668	EURO-OAT FUTURES	09-2024	EUR	-65,771,948.00	434,970.00
-28	LONG GILT	09-2024	GBP	-3,295,965.09	-22,126.56
-4	US 10 YR NOTE FUTURE	09-2024	USD	-378,615.58	-3,090.72
-69	US 10YR ULTRA T NOTE	09-2024	USD	-6,237,381.75	-53,315.58
397	US 2 YR NOTE FUTURE	09-2024	USD	73,903,571.12	170,742.41
-302	US 5 YR NOTE FUTURE	09-2024	USD	-28,138,589.00	-110,268.02
Total :					516,461.53

■ Euro Corporate Short Term Impact Green Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-811	EURO BOBL	09-2024	EUR	-79,720,489.00	-763,670.00
-80	EURO BUND	09-2024	EUR	-8,082,560.00	-55,380.00
1,599	EURO SCHATZ	09-2024	EUR	160,095,078.00	836,080.00
-10	LONG GILT	09-2024	GBP	-1,177,130.39	-7,902.34

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-52	US 10 YR NOTE FUTURE	09-2024	USD	-4,922,002.57	-40,179.37
194	US 2 YR NOTE FUTURE	09-2024	USD	36,114,087.65	76,284.88
-155	US 5 YR NOTE FUTURE	09-2024	USD	-14,441,991.04	-108,467.46
Total :					-63,234.29

■ Euro Government Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
101	EURO BOBL	09-2024	EUR	9,928,199.00	108,070.00
-255	EURO BUND	09-2024	EUR	-25,763,160.00	-357,000.00
-107	EURO BUXL	09-2024	EUR	-10,281,844.00	-92,020.00
1,632	EURO SCHATZ	09-2024	EUR	163,399,104.00	905,760.00
206	EURO-BTP FUTURE	09-2024	EUR	21,358,698.00	-278,100.00
-437	EURO-OAT FUTURES	09-2024	EUR	-43,027,457.00	651,130.00
243	SHORT EURO BTP	09-2024	EUR	24,529,392.00	-25,510.00
-74	US 10YR ULTRA T NOTE	09-2024	USD	-6,689,365.93	-57,179.02
160	US 2 YR NOTE FUTURE	09-2024	USD	29,784,814.56	68,813.06
Total :					923,964.04

■ Euro Inflation Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
29	EURO BOBL	09-2024	EUR	2,850,671.00	31,030.00
71	EURO BUND	09-2024	EUR	7,173,272.00	24,850.00
-25	EURO BUXL	09-2024	EUR	-2,402,300.00	-21,500.00
215	EURO SCHATZ	09-2024	EUR	21,526,230.00	113,240.00
-50	EURO-BTP FUTURE	09-2024	EUR	-5,184,150.00	64,450.00
-15	EURO-OAT FUTURES	09-2024	EUR	-1,476,915.00	18,600.00
124	SHORT EURO BTP	09-2024	EUR	12,517,056.00	-13,080.00
-11	US ULTRA BOND CBT	09-2024	USD	-1,057,871.15	-21,328.97
Total :					196,261.03

■ Strategic Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
999	EURO BOBL	09-2024	EUR	98,200,701.00	1,158,840.00
60	EURO BONO SP GOV	09-2024	EUR	5,939,580.00	-52,190.00
66	EURO BUXL	09-2024	EUR	6,342,072.00	97,680.00
1,278	EURO SCHATZ	09-2024	EUR	127,955,916.00	619,830.00
1	EURO STOXX 50	09-2024	EUR	48,940.20	327.50
202	EURO-BTP FUTURE	09-2024	EUR	20,943,966.00	-278,760.00
197	EURO-OAT FUTURES	09-2024	EUR	19,396,817.00	-283,580.00
1	FTSE CHINA A50	07-2024	USD	11,269.83	-65.99
1	HSCEI FUTURES	07-2024	HKD	37,835.58	-370.48
107	LONG GILT	09-2024	GBP	12,595,295.16	90,865.13
1	MSCI BRAZIL IX FU	09-2024	USD	48,009.14	485.19
170	US 10 YR NOTE FUTURE	09-2024	USD	16,091,162.23	131,357.22
600	US 2 YR NOTE FUTURE	09-2024	USD	111,693,054.59	240,559.83
461	US 5 YR NOTE FUTURE	09-2024	USD	42,953,276.59	352,850.50
1	XAF FINANCIAL	09-2024	USD	118,311.17	1,073.01
Total :					2,078,901.91

■ Euro High Yield Short Term Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-22	EURO BOBL	09-2024	EUR	-2,162,578.00	-24,200.00
Total :					-24,200.00

■ Global Subordinated Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
82	EURO BUND	09-2024	EUR	8,284,624.00	73,600.00
35	EURO BUXL	09-2024	EUR	3,363,220.00	51,800.00
-33	JAPANESE 10Y BOND	09-2024	JPY	-18,241,316.65	26,797.88
-1,142	US 10 YR NOTE FUTURE	09-2024	USD	-108,094,748.66	-882,411.44
704	US 10YR ULTRA T NOTE	09-2024	USD	63,639,373.21	631,212.28
1,768	US 2 YR NOTE FUTURE	09-2024	USD	329,122,200.86	708,849.64
Total :					609,848.36

■ European Subordinated Bond ESG

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-214	EURO BOBL	09-2024	EUR	-21,035,986.00	25,850.00
447	EURO BUND	09-2024	EUR	45,161,304.00	-302,620.00
-250	EURO BUXL	09-2024	EUR	-24,023,000.00	26,500.00
6,213	EURO SCHATZ	09-2024	EUR	622,057,986.00	1,979,420.00
-724	EURO-OAT FUTURES	09-2024	EUR	-71,285,764.00	166,100.00
-292	LONG GILT	09-2024	GBP	-34,372,207.35	-273,998.94
-298	US 10 YR NOTE FUTURE	09-2024	USD	-28,206,860.86	-116,092.12
-330	US 10YR ULTRA T NOTE	09-2024	USD	-29,830,956.19	-277,774.57
861	US 2 YR NOTE FUTURE	09-2024	USD	160,279,533.34	371,459.69
-539	US 5 YR NOTE FUTURE	09-2024	USD	-50,220,859.17	-335,084.10
Total :					1,263,759.96

■ Global Aggregate Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
-5,484	AUST 3YR BOND FUT	09-2024	AUD	-342,818,642.29	1,429,611.49
38	CAN 10YR BOND FUT	09-2024	CAD	2,575,193.34	22,493.92
1,496	EURO BOBL	09-2024	EUR	157,606,522.06	1,194,583.27
-2,196	EURO BUND	09-2024	EUR	-237,785,177.02	-3,460,637.88
-2,441	EURO BUXL	09-2024	EUR	-251,390,293.04	-3,610,275.62
-2,725	EURO SCHATZ	09-2024	EUR	-292,408,178.29	-1,431,054.19
737	EURO-BTP FUTURE	09-2024	EUR	81,897,102.12	-1,090,034.06
-2,297	EURO-OAT FUTURES	09-2024	EUR	-242,392,249.80	3,022,302.85
-178	JAPANESE 10Y BOND	09-2024	JPY	-105,452,221.64	154,917.32
454	LONG GILT	09-2024	GBP	57,276,163.03	123,146.65
-783	US LONG BOND	09-2024	USD	-79,321,572.27	-830,107.97
-806	US ULTRA BOND CBT	09-2024	USD	-83,074,669.86	-1,674,972.78
-1,006	US 10 YR NOTE FUTURE	09-2024	USD	-102,053,984.38	-322,161.28
4	US 10YR ULTRA T NOTE	09-2024	USD	387,531.24	3,843.76
3,237	US 2 YR NOTE FUTURE	09-2024	USD	645,819,433.63	979,407.02
6,105	US 5 YR NOTE FUTURE	09-2024	USD	609,641,514.90	5,103,413.70
2,628	10Y AUSTRALIAN BOND	09-2024	AUD	147,298,945.17	-428,258.08
Total :					-813,781.88

■ Global Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
-170	AUST 3YR BOND FUT	09-2024	AUD	-10,627,127.86	44,730.80
-58	AUSTRALIAN DOLLAR	09-2024	USD	-3,876,140.00	-9,925.00
-19	BRITISH POUND	09-2024	USD	-1,502,068.75	11,118.75
-1	CAN 10YR BOND FUT	09-2024	CAD	-67,768.25	1,666.22
-19	CANADIAN DOLLAR	09-2024	USD	-1,390,800.00	-1,905.00
-1	CHF CURRENCY FUT	09-2024	USD	-140,412.50	2,418.75
-17	EURO BOBL	09-2024	EUR	-1,790,983.21	-85.74
-109	EURO BUND	09-2024	EUR	-11,802,634.01	-181,007.86
-60	EURO BUXL	09-2024	EUR	-6,179,196.06	-57,381.50
15	EURO FX	09-2024	USD	2,016,000.00	-19,368.75
26	EURO SCHATZ	09-2024	EUR	2,789,949.59	13,514.77
26	EURO-BTP FUTURE	09-2024	EUR	2,889,178.64	-13,997.06
-36	EURO-OAT FUTURES	09-2024	EUR	-3,798,920.76	43,255.83
9	JAPANESE 10Y BOND	09-2024	JPY	5,331,853.90	-24,306.85
-19	LONG GILT	09-2024	GBP	-2,397,020.04	-5,144.80
28	NEW ZEALAND FUT	09-2024	USD	1,706,600.00	-2,865.00
2	NORWEGIAN KRONE(2M)	09-2024	USD	375,200.00	-1,200.00
-6	SWEDISH KRONA (2M)	09-2024	USD	-1,136,160.00	3,620.00
-32	US LONG BOND	09-2024	USD	-3,241,750.08	-54,851.49
41	US ULTRA BOND CBT	09-2024	USD	4,225,882.71	77,343.75
133	US 10 YR NOTE FUTURE	09-2024	USD	13,492,226.56	101,437.86
-131	US 10YR ULTRA T NOTE	09-2024	USD	-12,691,648.11	-128,952.47
134	US 2 YR NOTE FUTURE	09-2024	USD	26,734,570.31	45,275.08
95	US 5 YR NOTE FUTURE	09-2024	USD	9,486,641.10	49,789.61
78	10Y AUSTRALIAN BOND	09-2024	AUD	4,371,886.50	-13,619.85
				Total :	-120,439.95

■ Global Corporate Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
-32	AUST 3YR BOND FUT	09-2024	AUD	-2,000,400.54	8,419.92
55	CAN 10YR BOND FUT	09-2024	CAD	3,727,253.52	20,126.14
-123	EURO BOBL	09-2024	EUR	-12,958,290.25	-130,860.68
79	EURO BUND	09-2024	EUR	8,554,202.63	110,701.06
-96	EURO SCHATZ	09-2024	EUR	-10,301,352.34	-43,405.88
-92	EURO-OAT FUTURES	09-2024	EUR	-9,708,353.06	132,939.87
-23	LONG GILT	09-2024	GBP	-2,901,655.84	-3,766.96
27	US LONG BOND	09-2024	USD	2,735,226.63	36,656.25
127	US ULTRA BOND CBT	09-2024	USD	13,089,929.37	91,866.95
84	US 10YR ULTRA T NOTE	09-2024	USD	8,138,156.04	24,320.45
389	US 2 YR NOTE FUTURE	09-2024	USD	77,610,058.60	138,825.42
526	US 5 YR NOTE FUTURE	09-2024	USD	52,526,033.88	353,004.13
				Total :	738,826.67

■ Global Corporate ESG Improvers Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
-10	AUST 3YR BOND FUT	09-2024	AUD	-625,125.17	2,631.22
3	CAN 10YR BOND FUT	09-2024	CAD	203,304.74	1,775.84
-38	EURO BOBL	09-2024	EUR	-4,003,374.22	-42,677.09
-18	EURO BUND	09-2024	EUR	-1,949,058.83	-25,207.56
-2	LONG GILT	09-2024	GBP	-252,317.90	328.66
17	US LONG BOND	09-2024	USD	1,722,179.73	29,750.00
15	US ULTRA BOND CBT	09-2024	USD	1,546,054.65	31,523.40
10	US 10YR ULTRA T NOTE	09-2024	USD	968,828.10	8,351.59
54	US 2 YR NOTE FUTURE	09-2024	USD	10,773,632.81	23,203.80
Total :					29,679.86

■ Net Zero Ambition Global Corporate Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
-60	EURO BOBL	09-2024	EUR	-6,321,117.20	-74,593.80
-59	EURO BUND	09-2024	EUR	-6,388,581.71	-98,643.87
4	EURO BUXL	09-2024	EUR	411,946.40	6,344.76
17	EURO SCHATZ	09-2024	EUR	1,824,197.81	8,836.58
-19	LONG GILT	09-2024	GBP	-2,397,020.04	-17,052.44
138	US ULTRA BOND CBT	09-2024	USD	14,223,702.78	290,015.28
2	US 10 YR NOTE FUTURE	09-2024	USD	202,890.63	1,609.38
-45	US 10YR ULTRA T NOTE	09-2024	USD	-4,359,726.45	-44,296.65
99	US 2 YR NOTE FUTURE	09-2024	USD	19,751,660.16	42,540.30
2	US 5 YR NOTE FUTURE	09-2024	USD	199,718.76	1,640.64
Total :					116,400.18

■ Global Inflation Short Duration Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
24	EURO BOBL	09-2024	EUR	2,359,176.00	26,400.00
45	EURO BUND	09-2024	EUR	4,546,440.00	27,680.00
-20	EURO BUXL	09-2024	EUR	-1,921,840.00	-18,800.00
182	EURO SCHATZ	09-2024	EUR	18,222,204.00	100,990.00
-34	EURO-BTP FUTURE	09-2024	EUR	-3,525,222.00	45,900.00
-43	EURO-OAT FUTURES	09-2024	EUR	-4,233,823.00	64,070.00
126	SHORT EURO BTP	09-2024	EUR	12,718,944.00	-12,600.00
-8	US 10YR ULTRA T NOTE	09-2024	USD	-723,174.70	5,714.99
11	US 2 YR NOTE FUTURE	09-2024	USD	2,047,706.00	721.74
43	US 5 YR NOTE FUTURE	09-2024	USD	4,006,487.84	30,783.58
Total :					270,860.31

■ Global Short Term Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
-142	AUST 3YR BOND FUT	09-2024	AUD	-8,876,777.39	37,363.38
-2	CAN 10YR BOND FUT	09-2024	CAD	-135,536.49	-1,198.51
-79	CAN 2YR BOND FUT	09-2024	CAD	-5,773,756.33	-21,072.52
-51	EURO BOBL	09-2024	EUR	-5,372,949.62	-63,404.73
-24	EURO BUND	09-2024	EUR	-2,598,745.10	-40,126.32
-267	EURO SCHATZ	09-2024	EUR	-28,650,636.18	-133,652.58
-11	EURO-OAT FUTURES	09-2024	EUR	-1,160,781.34	235.79
-3	LONG GILT	09-2024	GBP	-378,476.85	-2,692.49
-58	US 10 YR NOTE FUTURE	09-2024	USD	-5,883,828.13	-48,937.79
58	US 2 YR NOTE FUTURE	09-2024	USD	11,571,679.69	20,888.08
-15	US 5 YR NOTE FUTURE	09-2024	USD	-1,497,890.70	-12,304.76
9	10 YR MINI JGB FUT	09-2024	JPY	533,185.39	-3,804.55
Total :					-268,707.00

■ Optimal Yield

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
31	EURO BOBL	09-2024	EUR	3,047,269.00	41,540.00
57	EURO BUND	09-2024	EUR	5,758,824.00	91,200.00
-20	EURO-BTP FUTURE	09-2024	EUR	-2,073,660.00	25,600.00
-13	LONG GILT	09-2024	GBP	-1,530,269.51	-10,119.71
-57	US 10 YR NOTE FUTURE	09-2024	USD	-5,395,272.04	-44,874.57
				Total :	103,345.72

■ Optimal Yield Short Term

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
5	EURO BOBL	09-2024	EUR	491,495.00	6,700.00
10	EURO BUND	09-2024	EUR	1,010,320.00	16,000.00
-20	EURO-BTP FUTURE	09-2024	EUR	-2,073,660.00	25,600.00
-10	US 10 YR NOTE FUTURE	09-2024	USD	-946,538.95	-7,872.73
-10	US 5 YR NOTE FUTURE	09-2024	USD	-931,741.36	-7,070.87
				Total :	33,356.40

■ Strategic Income

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-490	EURO BUND	09-2024	EUR	-49,505,680.00	-622,300.00
-20	US LONG BOND	09-2024	USD	-1,890,453.74	-25,367.39
167	US ULTRA BOND CBT	09-2024	USD	16,060,407.53	-199,556.80
238	US 10 YR NOTE FUTURE	09-2024	USD	22,527,627.13	126,561.06
714	US 10YR ULTRA T NOTE	09-2024	USD	64,543,341.58	952,210.17
-70	US 2 YR NOTE FUTURE	09-2024	USD	-13,030,856.37	-4,082.76
5,626	US 5 YR NOTE FUTURE	09-2024	USD	524,197,687.78	3,802,583.40
				Total :	4,030,047.68

■ Net Zero Ambition US Corporate Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
5	US LONG BOND	09-2024	USD	506,523.45	7,174.48
18	US ULTRA BOND CBT	09-2024	USD	1,855,265.58	23,406.11
20	US 10 YR NOTE FUTURE	09-2024	USD	2,028,906.25	8,859.48
-43	US 10YR ULTRA T NOTE	09-2024	USD	-4,165,960.83	-39,484.54
13	US 2 YR NOTE FUTURE	09-2024	USD	2,593,652.34	6,297.01
2	US 5 YR NOTE FUTURE	09-2024	USD	199,718.76	-499.98
				Total :	5,752.56

■ US Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-136	US LONG BOND	09-2024	USD	-12,855,085.46	-172,498.25
-104	US ULTRA BOND CBT	09-2024	USD	-10,001,690.92	77,123.41
754	US 10 YR NOTE FUTURE	09-2024	USD	71,369,037.21	912,967.13
-499	US 10YR ULTRA T NOTE	09-2024	USD	-45,108,021.64	81,478.18
539	US 2 YR NOTE FUTURE	09-2024	USD	100,337,594.04	285,300.70
3,997	US 5 YR NOTE FUTURE	09-2024	USD	372,417,020.63	2,720,911.75
				Total :	3,905,282.92

■ US Corporate Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
240	US LONG BOND	09-2024	USD	24,313,125.60	344,411.28
169	US ULTRA BOND CBT	09-2024	USD	17,418,882.39	191,790.43
320	US 10 YR NOTE FUTURE	09-2024	USD	32,462,500.00	204,220.35
-810	US 10YR ULTRA T NOTE	09-2024	USD	-78,475,076.10	-645,971.87
127	US 2 YR NOTE FUTURE	09-2024	USD	25,337,988.28	57,618.59
-24	US 5 YR NOTE FUTURE	09-2024	USD	-2,396,625.12	8,874.89
Total :					160,943.67

■ Asia Income ESG Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
30	KOREA 3YR BOND	09-2024	KRW	2,177,522.59	-
70	US 5 YR NOTE FUTURE	09-2024	USD	6,990,156.60	47,578.30
Total :					47,578.30

■ Emerging Markets Blended Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-405	EURO BOBL	09-2024	EUR	-39,811,095.00	-481,950.00
-221	EURO-BTP FUTURE	09-2024	EUR	-22,913,943.00	298,350.00
-452	US 10 YR NOTE FUTURE	09-2024	USD	-42,783,560.77	-349,255.67
-734	US 5 YR NOTE FUTURE	09-2024	USD	-68,389,815.65	-561,805.35
Total :					-1,094,661.02

■ Emerging Markets Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
2,001	EURO BOBL	09-2024	EUR	196,696,299.00	2,321,160.00
1	EURO BUND	09-2024	EUR	101,032.00	1,610.00
1	EURO BUXL	09-2024	EUR	96,092.00	-3,180.00
1	EURO-BTP FUTURE	09-2024	EUR	103,683.00	-1,380.00
-1	JAPANESE 10Y BOND	09-2024	JPY	-552,767.17	812.06
1	LONG GILT	09-2024	GBP	117,713.04	849.21
1	S&P 500 EMINI	09-2024	USD	254,745.98	865.41
-500	US ULTRA BOND CBT	09-2024	USD	-48,085,052.48	1,279,974.34
-1	US 10 YR NOTE FUTURE	09-2024	USD	-94,653.90	291.58
1	US 2 YR NOTE FUTURE	09-2024	USD	186,155.09	400.93
2,401	US 5 YR NOTE FUTURE	09-2024	USD	223,711,099.96	180,511.77
Total :					3,781,915.30

■ Emerging Markets Corporate Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
48	US 10 YR NOTE FUTURE	09-2024	USD	4,869,375.00	39,750.24
243	US 5 YR NOTE FUTURE	09-2024	USD	24,265,829.34	199,337.76
Total :					239,088.00

■ Emerging Markets Green Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
58	EURO BUND	09-2024	EUR	6,280,300.67	100,080.02
Total :					100,080.02

■ Emerging Markets Corporate High Yield Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-2	EURO BUND	09-2024	EUR	-202,064.00	-3,120.00
66	US 5 YR NOTE FUTURE	09-2024	USD	6,149,492.96	45,822.13
				Total :	42,702.13

■ Emerging Markets Hard Currency Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
751	US 10 YR NOTE FUTURE	09-2024	USD	71,085,075.52	580,289.83
				Total :	580,289.83

■ Emerging Markets Local Currency Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
443	EURO BOBL	09-2024	EUR	43,546,457.00	513,880.00
-1	EURO BUND	09-2024	EUR	-101,032.00	-1,560.00
-90	EURO BUXL	09-2024	EUR	-8,648,280.00	-123,480.00
1	US LONG BOND	09-2024	USD	94,522.69	1,632.84
1	US ULTRA BOND CBT	09-2024	USD	96,170.10	1,290.24
1	US 10 YR NOTE FUTURE	09-2024	USD	94,653.90	772.69
1	US 5 YR NOTE FUTURE	09-2024	USD	93,174.14	765.40
				Total :	393,301.17

■ Emerging Markets Short Term Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
-1	EURO BOBL	09-2024	EUR	-105,351.95	-1,275.38
-1	EURO SCHATZ	09-2024	EUR	-107,305.75	-525.16
-1	US ULTRA BOND CBT	09-2024	USD	-103,070.31	-2,078.13
-1	US 10 YR NOTE FUTURE	09-2024	USD	-101,445.31	-828.13
-2	US 2 YR NOTE FUTURE	09-2024	USD	-399,023.44	-828.16
-1	US 5 YR NOTE FUTURE	09-2024	USD	-99,859.38	-820.32
				Total :	-6,355.28

■ Asia Multi-Asset Target Income

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
-44	FTSE CHINA A50	07-2024	USD	-531,451.36	2,979.93
-4	HSCEI FUTURES	07-2024	HKD	-162,201.13	1,050.28
17	IFSC NIFTY 50 FUTURE	07-2024	USD	816,360.40	12,376.00
87	MSCI ASIA EX JPN	09-2024	USD	5,245,578.00	24,882.00
2	NASDAQ 100 E-MINI	09-2024	USD	787,314.80	2,530.00
29	NIKKEI 225 MINI OSE	09-2024	JPY	713,607.70	13,340.79
2	S&P 500 EMINI	09-2024	USD	546,048.00	1,855.00
10	US 10YR ULTRA T NOTE	09-2024	USD	968,828.10	4,546.88
-2	10 YR MINI JGB FUT	09-2024	JPY	-118,485.64	1,877.41
				Total :	65,438.29

■ Euro Multi-Asset Target Income

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
122	CAN 10YR BOND FUT	09-2024	CAD	7,714,230.00	74,869.59
-360	EURO BOBL	09-2024	EUR	-35,387,640.00	-482,400.00
154	EURO BUND	09-2024	EUR	15,558,928.00	247,940.00
-33	EURO BUXL	09-2024	EUR	-3,171,036.00	-48,180.00
-169	EURO SCHATZ	09-2024	EUR	-16,920,618.00	-86,190.00
-314	EURO STOXX 50	09-2024	EUR	-15,367,222.80	-143,945.00
280	EURO-BTP FUTURE	09-2024	EUR	29,031,240.00	-297,780.00
-87	EURO-OAT FUTURES	09-2024	EUR	-8,566,107.00	104,180.00
-45	FTSE 100 INDEX	09-2024	GBP	-4,333,141.48	-16,188.00
26	IFSC NIFTY 50 FUTURE	07-2024	USD	1,164,964.96	17,393.98
-8	JAPANESE 10Y BOND	09-2024	JPY	-4,422,137.37	9,280.65
72	LONG GILT	09-2024	GBP	8,475,338.80	61,992.10
-46	MSCI EM NTR INDEX	09-2024	EUR	-2,312,131.58	-36,915.00
37	MSCI MEXICO	09-2024	USD	1,152,912.06	28,498.72
30	NASDAQ 100 E-MINI	09-2024	USD	11,019,101.47	140,347.10
27	NIKKEI 225 OSE	09-2024	JPY	6,199,145.14	111,287.77
104	S&P 500 EMINI	09-2024	USD	26,493,581.53	273,729.88
13	SPI 200 FUTURES	09-2024	AUD	1,569,660.89	13,568.67
-26	SWISS MKT INDEX FUT	09-2024	CHF	-3,238,041.43	4,589.59
28	TOPIX INDEX	09-2024	JPY	4,563,159.18	56,926.82
113	US LONG BOND	09-2024	USD	10,681,063.65	167,949.37
-171	US 10YR ULTRA T NOTE	09-2024	USD	-15,457,859.12	-113,759.78
552	US 2 YR NOTE FUTURE	09-2024	USD	102,757,610.22	261,550.40
55	US 5 YR NOTE FUTURE	09-2024	USD	5,124,577.47	38,889.25
-59	10 YR MINI JGB FUT	09-2024	JPY	-3,261,326.31	45,022.76
206	10Y AUSTRALIAN BOND	09-2024	AUD	10,773,281.41	-19,501.54
Total :					413,157.33

■ Global Multi-Asset

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
100	EURO-BTP FUTURE	09-2024	EUR	10,368,300.00	-134,000.00
-12	JAPANESE 10Y BOND	09-2024	JPY	-6,633,206.05	13,224.93
104	US 2 YR NOTE FUTURE	09-2024	USD	19,360,129.46	47,761.88
462	US 5 YR NOTE FUTURE	09-2024	USD	43,046,450.72	330,040.64
Total :					257,027.45

■ Global Multi-Asset Conservative

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-110	JAPANESE 10Y BOND	09-2024	JPY	-60,804,388.82	121,228.50
875	US 2 YR NOTE FUTURE	09-2024	USD	162,885,704.61	401,842.78
4,947	US 5 YR NOTE FUTURE	09-2024	USD	460,932,449.60	3,570,056.15
Total :					4,093,127.43

■ Global Multi-Asset Target Income

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
159	CAN 10YR BOND FUT	09-2024	CAD	10,775,151.10	95,281.28
-386	EURO BOBL	09-2024	EUR	-40,665,853.95	-460,220.17
295	EURO BUND	09-2024	EUR	31,942,908.57	527,997.64
-57	EURO BUXL	09-2024	EUR	-5,870,236.26	-86,747.45
-161	EURO SCHATZ	09-2024	EUR	-17,276,226.31	-88,864.15
-445	EURO STOXX 50	09-2024	EUR	-23,340,988.41	-156,740.76
331	EURO-BTP FUTURE	09-2024	EUR	36,781,466.49	-363,676.93
-121	EURO-OAT FUTURES	09-2024	EUR	-12,768,594.79	159,915.82
-59	FTSE 100 INDEX	09-2024	GBP	-6,088,858.18	-31,696.80
39	IFSC NIFTY 50 FUTURE	07-2024	USD	1,872,826.80	27,963.00
-8	JAPANESE 10Y BOND	09-2024	JPY	-4,739,425.69	9,946.54
126	LONG GILT	09-2024	GBP	15,896,027.62	40,905.62
-79	MSCI EM NTR INDEX	09-2024	EUR	-4,255,742.06	-69,639.64
56	MSCI MEXICO	09-2024	USD	1,870,148.00	35,624.80
47	NASDAQ 100 E-MINI	09-2024	USD	18,501,897.80	59,884.00
40	NIKKEI 225 OSE	09-2024	JPY	9,842,864.82	176,700.24
120	S&P 500 EMINI	09-2024	USD	32,762,880.00	112,035.00
21	SPI 200 FUTURES	09-2024	AUD	2,717,535.79	23,491.28
-35	SWISS MKT INDEX FUT	09-2024	CHF	-4,671,653.14	9,737.62
43	TOPIX INDEX	09-2024	JPY	7,510,511.79	93,695.95
239	US LONG BOND	09-2024	USD	24,211,820.91	350,827.52
-237	US 10YR ULTRA T NOTE	09-2024	USD	-22,961,225.97	-127,625.00
867	US 2 YR NOTE FUTURE	09-2024	USD	172,976,660.16	426,737.40
24	US 5 YR NOTE FUTURE	09-2024	USD	2,396,625.12	17,812.56
-90	10 YR MINI JGB FUT	09-2024	JPY	-5,331,853.90	73,753.58
305	10Y AUSTRALIAN BOND	09-2024	AUD	17,095,197.21	-29,682.71
Total :					827,416.24

■ Net Zero Ambition Multi-Asset

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
3	CAN 10YR BOND FUT	09-2024	CAD	189,694.18	1,656.95
151	EURO BOBL	09-2024	EUR	14,843,149.00	65,580.00
-23	EURO BOBL	09-2024	EUR	-2,260,877.00	-26,180.00
-10	EURO BUND	09-2024	EUR	-1,010,320.00	-7,800.00
4	EURO BUND	09-2024	EUR	404,128.00	5,470.00
-17	EURO BUXL	09-2024	EUR	-1,633,564.00	-15,980.00
-6	EURO SCHATZ	09-2024	EUR	-600,732.00	-2,940.00
21	EURO SCHATZ	09-2024	EUR	2,102,562.00	11,655.00
-29	EURO STOXX 50	09-2024	EUR	-1,419,265.80	-9,530.00
-2	EURO-BTP FUTURE	09-2024	EUR	-207,366.00	2,500.00
34	KOSPI 200 INDEX	09-2024	KRW	2,212,600.74	89,594.14
-185	MINI MSCI EMG MKT	09-2024	USD	-9,375,145.79	-24,856.54
59	S&P 500 EMINI	09-2024	USD	15,030,012.60	45,033.82
13	US LONG BOND	09-2024	USD	1,228,794.93	20,375.55
-33	US ULTRA BOND CBT	09-2024	USD	-3,173,613.46	-24,667.60
9	US ULTRA BOND CBT	09-2024	USD	865,530.94	17,923.38
-16	US 10 YR NOTE FUTURE	09-2024	USD	-1,514,462.33	-12,363.03
10	US 10 YR NOTE FUTURE	09-2024	USD	946,538.95	4,053.00
3	US 10YR ULTRA T NOTE	09-2024	USD	271,190.51	2,536.74
12	US 10YR ULTRA T NOTE	09-2024	USD	1,084,762.04	-6,298.11
32	US 2 YR NOTE FUTURE	09-2024	USD	5,956,962.91	13,506.25
-22	US 5 YR NOTE FUTURE	09-2024	USD	-2,049,830.99	-16,474.33
205	US 5 YR NOTE FUTURE	09-2024	USD	19,100,697.83	114,090.94
Total :					246,886.16

■ Multi-Asset Real Return

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
18	DOW JONES MINI	09-2024	USD	3,284,998.74	32,834.15
-19	EURO BUXL	09-2024	EUR	-1,825,748.00	-17,860.00
50	EURO STOXX 50	09-2024	EUR	2,447,010.00	16,430.00
20	FTSE 100 INDEX	09-2024	GBP	1,925,840.66	9,435.63
166	JAPANESE YEN	09-2024	USD	12,182,820.15	-412,320.97
-16	JAPANESE 10Y BOND	09-2024	JPY	-8,844,274.74	20,417.43
200	MINI MSCI EMG MKT	09-2024	USD	10,135,292.75	20,433.87
63	NIKKEI 225	09-2024	USD	11,633,935.34	325,099.14
38	S&P 500 EMINI	09-2024	USD	9,680,347.10	16,158.15
252	US 2 YR NOTE FUTURE	09-2024	USD	46,911,082.93	110,219.29
670	US 5 YR NOTE FUTURE	09-2024	USD	62,426,670.96	475,056.98
Total :					595,903.67

■ Income Opportunities

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
-136	NASDAQ 100 E-MINI	09-2024	USD	-53,537,406.40	89,910.16
-668	S&P 500 EMINI	09-2024	USD	-182,380,032.00	-624,580.00
Total :					-534,669.84

■ Real Assets Target Income

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
-24	CAN 10YR BOND FUT	09-2024	CAD	-1,626,437.90	7,001.03
-11	EURO BUND	09-2024	EUR	-1,191,091.51	-19,688.05
-14	EURO-OAT FUTURES	09-2024	EUR	-1,477,358.07	12,292.97
-14	LONG GILT	09-2024	GBP	-1,766,225.29	19,504.75
-23	US 10YR ULTRA T NOTE	09-2024	USD	-2,228,304.63	14,468.72
46	US 5 YR NOTE FUTURE	09-2024	USD	4,593,531.48	34,140.74
-25	10 YR MINI JGB FUT	09-2024	JPY	-1,481,070.53	22,995.15
28	10Y AUSTRALIAN BOND	09-2024	AUD	1,569,395.15	1,051.61
Total :					91,766.92

■ Absolute Return Credit

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-82	EURO BOBL	09-2024	EUR	-8,060,518.00	-97,580.00
-18	EURO BUND	09-2024	EUR	-1,818,576.00	-28,080.00
-3	EURO BUXL	09-2024	EUR	-288,276.00	-4,140.00
-7	EURO SCHATZ	09-2024	EUR	-700,854.00	-3,430.00
-10	EURO-OAT FUTURES	09-2024	EUR	-984,610.00	9,700.00
-4	LONG GILT	09-2024	GBP	-470,852.16	-3,349.65
-17	US LONG BOND	09-2024	USD	-1,606,885.68	-27,882.22
-2	US ULTRA BOND CBT	09-2024	USD	-192,340.21	-2,595.06
11	US 10 YR NOTE FUTURE	09-2024	USD	1,041,192.85	8,499.58
18	US 5 YR NOTE FUTURE	09-2024	USD	1,677,134.44	13,777.24
Total :					-135,080.11

■ Absolute Return Multi-Strategy

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
20	AMSTERDAM INDEX	07-2024	EUR	3,695,400.00	12,800.00
71	AUST 3YR BOND FUT	09-2024	AUD	4,141,253.74	-19,229.90
21	AUSTRALIAN DOLLAR	09-2024	USD	1,310,552.83	-1,101.00
493	BIST 30 FUTURES	08-2024	TRY	1,621,980.98	-24,107.57
13	BRITISH POUND	09-2024	USD	958,700.72	-2,367.62

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-138	CAC 40	07-2024	EUR	-10,321,572.00	28,980.00
108	CAN 10YR BOND FUT	09-2024	CAD	6,828,990.49	-33,425.39
-19	CANADIAN DOLLAR	09-2024	USD	-1,297,690.69	-695.12
-24	CBOE VIX INDEX	08-2024	USD	-278,572.43	9,610.45
14	CHF CURRENCY FUT	09-2024	USD	1,832,866.81	-7,441.10
8	DAX INDEX	09-2024	EUR	3,647,090.00	29,525.00
-141	DJ STOXX 600 AUTO	09-2024	EUR	-4,409,634.00	57,810.00
-521	DJ STOXX 600 TRVL	09-2024	EUR	-6,082,675.00	-46,890.00
-54	DJ STOXX600 PER HD	09-2024	EUR	-2,801,439.00	33,450.00
24	DOW JONES MINI	09-2024	USD	4,379,998.32	-11,103.34
-11	E-MINI CONSUM DISC S	09-2024	USD	-1,890,922.32	-43,676.23
-44	EMINI RUSS 1000 VALU	09-2024	USD	-3,527,260.46	-58,297.18
21	EMINI RUSSELL 1000	09-2024	USD	3,595,437.09	43,596.92
-90	EMINI RUSSELL 2000	09-2024	USD	-8,597,722.88	-96,708.65
-43	EMINI S&P REESTATE	09-2024	USD	-1,892,822.49	-5,516.68
7	E-MINI XAI INDUSTRIA	09-2024	USD	803,202.24	5,159.79
16	E-MINI XAK TECHNO	09-2024	USD	3,403,002.57	46,428.74
-13	E-MINI XAU UTILITIES	09-2024	USD	-837,579.66	18,679.73
-220	EURO BOBL	09-2024	EUR	-21,625,780.00	-227,470.00
52	EURO BONO FUTURE	09-2024	EUR	5,147,636.00	-42,050.00
146	EURO BUND	09-2024	EUR	14,750,672.00	-117,160.00
1	EURO BUXL	09-2024	EUR	96,092.00	-1,400.00
-12	EURO FX	09-2024	USD	-1,504,548.64	-2,198.51
-67	EURO SCHATZ	09-2024	EUR	-6,708,174.00	-34,170.00
-229	EURO STOXX BANK	09-2024	EUR	-1,566,474.50	-34,350.00
-159	EURO STOXX 50	09-2024	EUR	-7,781,491.80	-13,020.00
332	EURO-BTP FUTURE	09-2024	EUR	34,422,756.00	-403,750.00
-54	EURO/GBP FUTURE	09-2024	GBP	-6,767,912.96	-26,264.96
216	EURO-OAT FUTURES	09-2024	EUR	21,267,576.00	-276,480.00
-215	FTSE CHINA A50	07-2024	USD	-2,423,013.39	16,176.87
52	FTSE TAIWAN INDEX	07-2024	USD	3,771,830.37	7,530.11
151	FTSE 100 INDEX	09-2024	GBP	14,540,096.95	-17,220.03
42	FTSE 250 INDEX	09-2024	GBP	2,009,820.75	-16,369.64
65	FTSE/JSE TOP 40	09-2024	ZAR	2,423,927.41	-43,954.21
-9	FTSE/MIB IDX FUT	09-2024	EUR	-1,491,932.25	-27,450.00
10	HANG SENG INDEX	07-2024	HKD	1,051,077.97	-9,686.17
-42	HSCEI FUTURES	07-2024	HKD	-1,589,094.36	10,277.74
53	IBEX 35 INDEX FUTURE	07-2024	EUR	5,800,161.00	31,482.00
-42	JAPANESE YEN	09-2024	USD	-3,080,930.72	8,082.58
-98	JAPANESE 10Y BOND	09-2024	JPY	-54,171,182.77	129,639.09
1	KL COMPOSITE IDX	07-2024	MYR	15,724.78	-24.72
-33	KOREA 10YR BOND	09-2024	KRW	-2,285,473.13	-6,039.60
71	KOSPI 200 INDEX	09-2024	KRW	4,620,430.96	127,189.11
170	LONG GILT	09-2024	GBP	20,011,216.61	10,850.98
-195	MINI MDAX FUT	09-2024	EUR	-4,909,331.70	66,170.00
-101	MINI MSCI EMG MKT	09-2024	USD	-5,118,322.84	5,010.50
-35	MSCI BRAZIL IX FU	09-2024	USD	-1,680,320.04	-9,419.27
-37	MSCI CHINA FUTURE	09-2024	USD	-768,263.62	29,517.14
48	MSCI INDIA	09-2024	USD	5,878,594.82	65,360.39
84	MSCI INDONESIA	09-2024	USD	1,273,014.42	68,030.79
-55	MSCI MEXICO	09-2024	USD	-1,713,788.20	-48,880.34
117	MSCI SING IX ETS	07-2024	SGD	2,522,850.26	25,172.46
41	NASDAQ 100 E-MINI	09-2024	USD	15,059,438.68	186,890.60
23	NEW ZEALAND FUT	09-2024	USD	1,307,571.73	27.99
-13	NIKKEI 225 (SGX)	09-2024	JPY	-1,492,386.79	-2,798.70
-21	OMXS30 INDEX FUTURE	07-2024	SEK	-475,405.59	755.51
-198	SET 50 FUTURES	09-2024	THB	-811,622.52	-498.85
-224	SHORT EURO BTP	09-2024	EUR	-22,611,456.00	22,400.00
47	S&P EMINI COM SERV	09-2024	USD	4,914,114.77	158,968.98
206	S&P 500 EMINI	09-2024	USD	52,477,671.10	523,107.07
85	SPI 200 FUTURES	09-2024	AUD	10,263,167.37	48,604.19
12	S&P/TSE 60 IX FUT	09-2024	CAD	2,135,297.13	13,964.75
15	STOXX EURO LARGE 200	09-2024	EUR	399,930.00	-2,835.00
-24	STOXX EURO SMALL 200	09-2024	EUR	-399,876.00	5,880.00
-272	STOXX EUROP 600 FUT	09-2024	EUR	-6,955,312.00	39,820.00
70	STOXX 600 BANK	09-2024	EUR	680,960.00	12,425.00

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-66	STOXX 600 BASIC RES	09-2024	EUR	-1,925,814.00	-22,440.00
-38	STOXX 600 CHEM	09-2024	EUR	-2,379,275.00	-4,180.00
-23	STOXX 600 FOOD BEV	09-2024	EUR	-786,140.00	25,875.00
187	STOXX 600 HEALTH	09-2024	EUR	11,275,632.50	-7,245.00
-27	STOXX 600 INDUS	09-2024	EUR	-1,135,633.50	6,210.00
45	STOXX 600 INSURAN	09-2024	EUR	843,457.50	19,800.00
-90	STOXX 600 OIL & GAS	09-2024	EUR	-1,656,315.00	-46,470.00
232	STOXX 600 TECHNO	09-2024	EUR	10,318,200.00	-49,760.00
109	STOXX 600 UTIL	09-2024	EUR	2,010,668.50	-4,605.00
103	SWISS MKT INDEX FUT	09-2024	CHF	12,827,625.67	-5,679.87
13	TOPIX INDEX	09-2024	JPY	2,118,609.62	12,093.85
168	US LONG BOND	09-2024	USD	15,879,811.45	208,595.75
19	US ULTRA BOND CBT	09-2024	USD	1,827,231.99	-27,437.60
1,614	US 10 YR NOTE FUTURE	09-2024	USD	152,771,387.33	495,101.47
275	US 10YR ULTRA T NOTE	09-2024	USD	24,859,130.16	172,922.32
339	US 2 YR NOTE FUTURE	09-2024	USD	63,106,575.84	89,551.23
120	US 5 YR NOTE FUTURE	09-2024	USD	11,180,896.29	-50,793.10
385	VSTOXX FUTURE	08-2024	EUR	704,430.65	-17,745.00
207	WIG20 INDEX FUT	09-2024	PLN	2,461,101.96	-3,876.06
-16	XAB MATERIALS	09-2024	USD	-1,400,699.79	3,228.36
-45	XAE ENERGY	09-2024	USD	-4,030,664.80	-174,037.79
-5	XAF FINANCIAL	09-2024	USD	-591,555.87	-8,607.42
25	XAP CONS STAPLES	09-2024	USD	1,808,164.22	-24,562.63
30	XAV HEALTH CARE	09-2024	USD	4,126,885.93	-5,487.29
313	10Y AUSTRALIAN BOND	09-2024	AUD	16,369,112.04	-156,309.74
Total :					609,466.18

■ Absolute Return Global Opportunities Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-339	AUST 3YR BOND FUT	09-2024	AUD	-19,773,028.41	80,774.44
-69	AUSTRALIAN DOLLAR	09-2024	USD	-4,305,136.46	-44,128.76
-101	CAN 10YR BOND FUT	09-2024	CAD	-6,386,370.73	-40,394.12
372	CAN 2YR BOND FUT	09-2024	CAD	25,367,683.34	87,163.75
162	CANADIAN DOLLAR	09-2024	USD	11,076,613.02	-2,284.11
9	CHF CURRENCY FUT	09-2024	USD	1,179,478.66	-10,654.30
644	EURO BOBL	09-2024	EUR	63,304,556.00	342,010.00
-32	EURO BUND	09-2024	EUR	-3,233,024.00	25,640.00
-14	EURO BUXL	09-2024	EUR	-1,345,288.00	1,300.00
-69	EURO FX	09-2024	USD	-8,654,373.69	-14,083.28
390	EURO SCHATZ	09-2024	EUR	39,047,580.00	174,905.00
21	EURO-BTP FUTURE	09-2024	EUR	2,177,343.00	-19,060.00
-115	EURO-OAT FUTURES	09-2024	EUR	-11,323,015.00	67,290.00
-25	JAPANESE YEN	09-2024	USD	-1,834,470.49	47,471.43
9	JAPANESE 10Y BOND	09-2024	JPY	4,974,904.54	-34,628.43
141	LONG GILT	09-2024	GBP	16,597,538.48	37,707.14
-183	NEW ZEALAND FUT	09-2024	USD	-10,411,406.58	65,873.57
-28	NORWEGIAN KRONE(2M)	09-2024	USD	-4,910,548.17	40,625.15
14	SWEDISH KRONA (2M)	09-2024	USD	2,475,390.72	-16,018.66
27	US LONG BOND	09-2024	USD	2,552,112.55	2,041.05
91	US ULTRA BOND CBT	09-2024	USD	8,751,479.55	24,798.47
162	US 10 YR NOTE FUTURE	09-2024	USD	15,333,931.07	-41,288.29
16	US 2 YR NOTE FUTURE	09-2024	USD	2,978,481.46	604.97
345	US 5 YR NOTE FUTURE	09-2024	USD	32,145,076.84	175,270.50
112	10Y AUSTRALIAN BOND	09-2024	AUD	5,857,318.05	-17,029.61
Total :					933,905.91

■ Quantitative Global Absolute Return Bond

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
-173	AUSTRALIAN DOLLAR	09-2024	USD	-11,568,510.00	-106,135.00
1	BRITISH POUND	09-2024	USD	79,050.00	56.25
-26	CAN 10YR BOND FUT	09-2024	CAD	-1,761,974.39	40,040.35

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
470	CANADIAN DOLLAR	09-2024	USD	34,441,600.00	-28,070.00
57	CBOE VIX INDEX	09-2024	USD	709,080.00	-16,520.00
-100	CBOE VIX INDEX	07-2024	USD	-1,244,000.00	65,840.00
31	CHF CURRENCY FUT	09-2024	USD	4,354,143.75	-44,368.75
-73	EURO BOBL	09-2024	EUR	-7,690,692.59	46,160.27
-81	EURO BUND	09-2024	EUR	-8,770,764.73	20,395.40
-32	EURO BUXL	09-2024	EUR	-3,295,571.23	56,609.84
-174	EURO FX	09-2024	USD	-23,389,950.00	45,675.00
81	EURO SCHATZ	09-2024	EUR	8,691,766.03	-8,681.18
92	EURO-BTP FUTURE	09-2024	EUR	10,223,247.48	-124,676.68
34	EURO-OAT FUTURES	09-2024	EUR	3,587,869.61	-62,986.75
-58	JAPANESE YEN	09-2024	USD	-4,561,337.50	140,797.50
21	JAPANESE 10Y BOND	09-2024	JPY	12,440,992.44	-89,643.17
35	LONG GILT	09-2024	GBP	4,415,563.23	-12,830.41
-524	NEW ZEALAND FUT	09-2024	USD	-31,950,900.00	205,445.00
-72	NORWEGIAN KRONE(2M)	09-2024	USD	-13,533,120.00	108,440.00
36	SWEDISH KRONA (2M)	09-2024	USD	6,822,000.00	-47,580.00
77	US LONG BOND	09-2024	USD	7,800,461.13	-18,718.75
54	US ULTRA BOND CBT	09-2024	USD	5,565,796.74	-24,320.36
-21	US 10 YR NOTE FUTURE	09-2024	USD	-2,130,351.56	10,171.98
112	US 2 YR NOTE FUTURE	09-2024	USD	22,345,312.50	19,961.24
86	US 5 YR NOTE FUTURE	09-2024	USD	8,587,906.68	-13,343.70
-160	VSTOXX FUTURE	07-2024	EUR	-313,755.24	25,722.00
90	VSTOXX FUTURE	09-2024	EUR	176,487.32	-2,411.44
Total :					185,028.64

■ Global Macro Bonds & Currencies Low Vol

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-14	AUST 3YR BOND FUT	09-2024	AUD	-816,585.24	3,437.10
-3	CAN 10YR BOND FUT	09-2024	CAD	-189,694.18	-1,677.41
12	CAN 2YR BOND FUT	09-2024	CAD	818,312.37	2,904.78
20	EURO BOBL	09-2024	EUR	1,965,980.00	8,150.00
1	EURO BUND	09-2024	EUR	101,032.00	1,210.00
11	EURO SCHATZ	09-2024	EUR	1,101,342.00	5,335.00
-5	EURO-OAT FUTURES	09-2024	EUR	-492,305.00	1,970.00
6	LONG GILT	09-2024	GBP	706,278.23	3,042.99
-2	US LONG BOND	09-2024	USD	-189,045.37	-3,280.26
8	US 10 YR NOTE FUTURE	09-2024	USD	757,231.16	-641.42
-15	US 5 YR NOTE FUTURE	09-2024	USD	-1,397,612.04	-11,481.04
5	10Y AUSTRALIAN BOND	09-2024	AUD	261,487.41	-814.62
13	3 MONTH SOFR FUT	03-2026	USD	2,912,036.39	-17,028.22
-13	3 MONTH SOFR FUT	03-2025	USD	-2,885,199.44	25,519.01
Total :					16,645.91

■ Multi-Strategy Growth

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
38	AMSTERDAM INDEX	07-2024	EUR	7,021,260.00	24,320.00
137	AUST 3YR BOND FUT	09-2024	AUD	7,990,869.89	-37,105.59
40	AUSTRALIAN DOLLAR	09-2024	USD	2,496,291.11	-2,099.37
944	BIST 30 FUTURES	08-2024	TRY	3,105,781.02	-46,279.15
25	BRITISH POUND	09-2024	USD	1,843,655.24	-4,554.47
-264	CAC 40	07-2024	EUR	-19,745,616.00	55,440.00
222	CAN 10YR BOND FUT	09-2024	CAD	14,037,369.34	-37,796.19
-37	CANADIAN DOLLAR	09-2024	USD	-2,527,081.88	-1,362.26
-45	CBOE VIX INDEX	08-2024	USD	-522,323.30	18,007.93
26	CHF CURRENCY FUT	09-2024	USD	3,403,895.50	-13,815.02
15	DAX INDEX	09-2024	EUR	6,838,293.75	56,300.00
-270	DJ STOXX 600 AUTO	09-2024	EUR	-8,443,980.00	110,700.00
-981	DJ STOXX 600 TRVL	09-2024	EUR	-11,453,175.00	-88,290.00
-103	DJ STOXX600 PER HD	09-2024	EUR	-5,343,485.50	63,750.00
45	DOW JONES MINI	09-2024	USD	8,212,496.85	-22,999.77

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-20	E-MINI CONSUM DISC S	09-2024	USD	-3,438,040.59	-79,944.02
-79	EMINI RUSS 1000 VALU	09-2024	USD	-6,333,035.83	-104,669.93
39	EMINI RUSSELL 1000	09-2024	USD	6,677,240.31	80,965.71
-173	EMINI RUSSELL 2000	09-2024	USD	-16,526,733.99	-187,371.12
-82	EMINI S&P REESTATE	09-2024	USD	-3,609,568.46	-10,520.18
13	E-MINI XAI INDUSTRIA	09-2024	USD	1,491,661.30	9,582.46
29	E-MINI XAK TECHNO	09-2024	USD	6,167,942.15	84,152.09
-23	E-MINI XAU UTILITIES	09-2024	USD	-1,481,871.71	33,048.75
-280	EURO BOBL	09-2024	EUR	-27,523,720.00	-269,460.00
96	EURO BONO FUTURE	09-2024	EUR	9,503,328.00	-77,710.00
513	EURO BUND	09-2024	EUR	51,829,416.00	-640,660.00
2	EURO BUXL	09-2024	EUR	192,184.00	-2,880.00
-22	EURO FX	09-2024	USD	-2,758,339.16	-3,930.49
-465	EURO SCHATZ	09-2024	EUR	-46,556,730.00	-237,150.00
-437	EURO STOXX BANK	09-2024	EUR	-2,989,298.50	-65,550.00
-203	EURO STOXX 50	09-2024	EUR	-9,934,860.60	-11,700.00
731	EURO-BTP FUTURE	09-2024	EUR	75,792,273.00	-899,560.00
-103	EURO/GBP FUTURE	09-2024	GBP	-12,909,167.31	-50,075.19
377	EURO-OAT FUTURES	09-2024	EUR	37,119,797.00	-482,560.00
-408	FTSE CHINA A50	07-2024	USD	-4,598,090.52	30,731.99
100	FTSE TAIWAN INDEX	07-2024	USD	7,253,519.94	14,480.99
266	FTSE 100 INDEX	09-2024	GBP	25,613,680.72	-41,870.61
80	FTSE 250 INDEX	09-2024	GBP	3,828,229.99	-31,088.05
126	FTSE/JSE TOP 40	09-2024	ZAR	4,698,690.06	-85,203.55
-18	FTSE/MIB IDX FUT	09-2024	EUR	-2,983,864.50	-54,900.00
18	HANG SENG INDEX	07-2024	HKD	1,891,940.34	-16,713.28
-81	HSCEI FUTURES	07-2024	HKD	-3,064,681.99	20,728.76
102	IBEX 35 INDEX FUTURE	07-2024	EUR	11,162,574.00	60,588.00
-81	JAPANESE YEN	09-2024	USD	-5,941,794.96	15,587.82
-216	JAPANESE 10Y BOND	09-2024	JPY	-119,397,708.96	299,997.04
1	KL COMPOSITE IDX	07-2024	MYR	15,724.78	-24.72
-62	KOREA 10YR BOND	09-2024	KRW	-4,293,919.21	-11,347.12
136	KOSPI 200 INDEX	09-2024	KRW	8,850,402.97	238,830.15
376	LONG GILT	09-2024	GBP	44,260,102.61	75,107.63
-367	MINI MDAX FUT	09-2024	EUR	-9,239,614.02	125,032.00
-208	MINI MSCI EMG MKT	09-2024	USD	-10,540,704.46	19,240.49
-67	MSCI BRAZIL IX FU	09-2024	USD	-3,216,612.64	-18,119.15
-72	MSCI CHINA FUTURE	09-2024	USD	-1,494,999.47	57,438.77
91	MSCI INDIA	09-2024	USD	11,144,836.02	123,886.17
159	MSCI INDONESIA	09-2024	USD	2,409,634.43	128,772.57
-105	MSCI MEXICO	09-2024	USD	-3,271,777.47	-93,317.00
222	MSCI SING IX ETS	07-2024	SGD	4,786,946.64	47,762.48
77	NASDAQ 100 E-MINI	09-2024	USD	28,282,360.44	351,961.74
44	NEW ZEALAND FUT	09-2024	USD	2,501,441.57	46.65
18	NIKKEI 225 (SGX)	09-2024	JPY	2,066,381.71	-3,088.72
-41	OMXS30 INDEX FUTURE	07-2024	SEK	-928,172.81	1,471.37
-372	SET 50 FUTURES	09-2024	THB	-1,524,866.55	-936.68
-494	SHORT EURO BTP	09-2024	EUR	-49,866,336.00	49,400.00
90	S&P EMINI COM SERV	09-2024	USD	9,410,007.00	304,408.68
400	S&P 500 EMINI	09-2024	USD	101,898,390.48	1,013,589.92
156	SPI 200 FUTURES	09-2024	AUD	18,835,930.71	87,721.21
23	S&P/TSE 60 IX FUT	09-2024	CAD	4,092,652.82	26,865.77
29	STOXX EURO LARGE 200	09-2024	EUR	773,198.00	-5,480.00
-45	STOXX EURO SMALL 200	09-2024	EUR	-749,767.50	11,025.00
-369	STOXX EUROP 600 FUT	09-2024	EUR	-9,435,699.00	54,950.00
142	STOXX 600 BANK	09-2024	EUR	1,381,376.00	25,205.00
-125	STOXX 600 BASIC RES	09-2024	EUR	-3,647,375.00	-42,500.00
-66	STOXX 600 CHEM	09-2024	EUR	-4,132,425.00	-7,260.00
-44	STOXX 600 FOOD BEV	09-2024	EUR	-1,503,920.00	49,500.00
347	STOXX 600 HEALTH	09-2024	EUR	20,923,232.50	-12,820.00
-55	STOXX 600 INDUS	09-2024	EUR	-2,313,327.50	12,650.00
85	STOXX 600 INSURAN	09-2024	EUR	1,593,197.50	37,400.00
-171	STOXX 600 OIL & GAS	09-2024	EUR	-3,146,998.50	-88,300.00
444	STOXX 600 TECHNO	09-2024	EUR	19,746,900.00	-94,530.00
208	STOXX 600 UTIL	09-2024	EUR	3,836,872.00	-8,785.00
185	SWISS MKT INDEX FUT	09-2024	CHF	23,039,910.18	-11,463.58

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
26	TOPIX INDEX	09-2024	JPY	4,237,219.24	24,419.71
320	US LONG BOND	09-2024	USD	30,247,259.90	387,392.12
36	US ULTRA BOND CBT	09-2024	USD	3,462,123.78	-53,533.94
3,126	US 10 YR NOTE FUTURE	09-2024	USD	295,888,077.33	1,188,855.84
537	US 10YR ULTRA T NOTE	09-2024	USD	48,543,101.44	346,311.12
437	US 2 YR NOTE FUTURE	09-2024	USD	81,349,774.76	67,034.03
240	US 5 YR NOTE FUTURE	09-2024	USD	22,361,792.58	-100,259.51
740	VSTOXX FUTURE	08-2024	EUR	1,353,970.60	-33,960.00
531	WIG20 INDEX FUT	09-2024	PLN	6,313,261.55	-12,607.64
-30	XAB MATERIALS	09-2024	USD	-2,626,312.11	6,986.70
-87	XAE ENERGY	09-2024	USD	-7,792,618.61	-336,473.06
-9	XAF FINANCIAL	09-2024	USD	-1,064,800.56	-15,430.37
47	XAP CONS STAPLES	09-2024	USD	3,399,348.73	-46,177.75
57	XAV HEALTH CARE	09-2024	USD	7,841,083.28	-12,356.43
654	10Y AUSTRALIAN BOND	09-2024	AUD	34,202,553.59	-311,500.79
				Total :	913,556.96

■ Volatility Euro

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
-155	EURO SCHATZ	09-2024	EUR	-15,518,910.00	-86,800.00
1,322	EURO STOXX 50	09-2024	EUR	64,698,944.40	-288,850.00
				Total :	-375,650.00

■ Volatility World

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
-205	EMINI RUSSELL 2000	09-2024	USD	-20,988,832.75	-24,207.50
-74	EURO SCHATZ	09-2024	EUR	-7,940,625.76	-44,413.32
572	EURO STOXX 50	09-2024	EUR	30,002,349.15	-128,792.20
-505	HANG SENG INDEX	07-2024	HKD	-56,887,886.98	375,982.19
-31	NIKKEI 225 (SGX)	09-2024	JPY	-3,814,110.12	-76,883.63
-1,482	S&P 500 EMINI	09-2024	USD	-404,621,568.00	-995,485.00
-11	US 2 YR NOTE FUTURE	09-2024	USD	-2,194,628.91	-5,156.36
				Total :	-898,955.82

■ Protect 90

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in EUR	Unrealised appreciation / depreciation in EUR
162	EURO BUND	09-2024	EUR	16,367,184.00	-231,000.00
229	EURO STOXX 50	09-2024	EUR	11,207,305.80	75,252.50
-132	EURO/JPY CME	09-2024	JPY	-16,353,406.03	-336,256.84
-19	JAPANESE 10Y BOND	09-2024	JPY	-10,502,576.25	30,858.16
79	LONG GILT	09-2024	GBP	9,299,330.07	64,280.24
71	S&P 500 EMINI	09-2024	USD	18,086,964.31	61,443.90
99	STOXX 600 OIL & GAS	09-2024	EUR	1,821,946.50	45,935.00
73	US ULTRA BOND CBT	09-2024	USD	7,020,417.66	125,670.63
				Total :	-163,816.41

■ Cash USD

Number of contracts Purchase/Sale	Description	Maturity date	Currency	Commitment in USD	Unrealised appreciation / depreciation in USD
-50	3 MONTH SOFR FUT	12-2024	USD	-11,855,625.00	35,000.00
-50	3 MONTH SOFR FUT	03-2025	USD	-11,892,500.00	34,375.00
				Total :	69,375.00

12 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 are listed below:

■ Euroland Equity

	Currency	Amount in EUR
Currency receivable	CHF	8,252,647.31
	EUR	571,343.44
	USD	4,274,961.95
	Total :	13,098,952.70
Currency payable	CHF	376,317.13
	EUR	12,416,013.57
	USD	193,048.68
	Total :	12,985,379.38
	Total unrealised :	113,573.32

The maximal expiry date for all open contracts will be 10 July 2024.

The counterparty of the forwards is SOCIETE GENERALE.

■ European Equity ESG Improvers

	Currency	Amount in EUR
Currency receivable	CZK	143,776.00
	EUR	4,492.39
	Total :	148,268.39
Currency payable	CZK	4,432.62
	EUR	146,091.77
	Total :	150,524.39
	Total unrealised :	-2,256.00

The maximal expiry date for all open contracts will be 10 July 2024.

The counterparty of the forwards is SOCIETE GENERALE.

■ European Equity Value

	Currency	Amount in EUR
Currency receivable	CZK	2,173,944.55
	EUR	1,371,574.38
	GBP	42,802.14
	SEK	5,501.26
	USD	852,365.24
	Total :	4,446,187.57
Currency payable	CHF	299,152.91
	CZK	101,118.12
	EUR	3,095,559.94
	GBP	717,264.67
	NOK	72,252.23
	SEK	142,313.90
	USD	43,197.15
	Total :	4,470,858.92
	Total unrealised :	-24,671.35

The maximal expiry date for all open contracts will be 10 July 2024.

The counterparty of the forwards is SOCIETE GENERALE.

■ European Equity Income ESG

	Currency	Amount in EUR
Currency receivable	AUD	1,572,581.58
	CHF	3,494,669.35
	CZK	65,149,036.02
	DKK	136,179.68
	EUR	30,562,880.14
	GBP	733,838.43
	SEK	77,092.08
	SGD	282,189.12
	USD	6,334,762.91
	Total :	108,343,229.31
Currency payable	AUD	51,985.71
	CHF	4,411,799.32

	CZK	3,633,544.77
	DKK	5,144,420.24
	EUR	78,646,419.48
	GBP	15,197,988.21
	SEK	1,972,241.74
	SGD	8,021.66
	USD	186,152.46
	Total :	109,252,573.59
	Total unrealised :	-909,344.28

The maximal expiry date for all open contracts will be 10 July 2024.

The counterparty of the forwards is SOCIETE GENERALE.

■ European Equity Small Cap

	Currency	Amount in EUR
Currency receivable	CHF	10,473,315.95
	DKK	6,377.85
	EUR	5,873,976.77
	GBP	282,342.67
	NOK	6,025,657.31
	SEK	13,292,666.51
	USD	10,545,523.90
	Total :	46,499,860.96
Currency payable	CHF	682,871.16
	DKK	200,956.54
	EUR	40,581,621.35
	GBP	3,086,268.61
	SEK	877,145.76
	USD	1,041,714.09
	Total :	46,470,577.51
	Total unrealised :	29,283.45

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

The counterparties of the forwards are MORGAN STANLEY, SOCIETE GENERALE and UBS.

■ Equity Japan Target

	Currency	Amount in JPY
Currency receivable	EUR	11,499,189,106.00
	JPY	313,159,218.00
	USD	245,661,548.00
	Total :	12,058,009,872.00
Currency payable	EUR	313,263,982.00
	JPY	11,532,245,591.00
	USD	6,068,637.00
	Total :	11,851,578,210.00
	Total unrealised :	206,431,662.00

The maximal expiry date for all open contracts will be 10 July 2024.

The counterparty of the forwards is SOCIETE GENERALE.

■ Global Ecology ESG

	Currency	Amount in EUR
Currency receivable	EUR	295,343.51
	USD	249,591,779.37
	ZAR	2,307,962.54
	Total :	252,195,085.42
Currency payable	EUR	247,937,946.50
	ZAR	293,874.60
	Total :	248,231,821.10
	Total unrealised :	3,963,264.32

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

The counterparty of the forwards is SOCIETE GENERALE.

■ Global Equity ESG Improvers

	Currency	Amount in USD
Currency receivable	AUD	1,999,604.10

	CAD	2,990,017.66
	CHF	1,820,167.87
	EUR	81,284,892.37
	GBP	4,282,964.75
	USD	5,967,459.75
	Total :	98,345,106.50
Currency payable	EUR	15,088,313.23
	JPY	1,747,956.82
	USD	82,586,204.28
	Total :	99,422,474.33
	Total unrealised :	-1,077,367.83

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

The counterparties of the forwards are BANK OF AMERICA, HSBC, ROYAL BANK OF CANADA and SOCIETE GENERALE.

■ Net Zero Ambition Global Equity

	Currency	Amount in USD
Currency receivable	CHF	67,717.36
	USD	1,477.04
	Total :	69,194.40
Currency payable	CHF	1,470.01
	USD	68,074.00
	Total :	69,544.01
	Total unrealised :	-349.61

The maximal expiry date for all open contracts will be 10 July 2024.

The counterparty of the forwards is SOCIETE GENERALE.

■ Global Equity Income ESG

	Currency	Amount in USD
Currency receivable	CZK	64,327,763.34
	EUR	3,667,924.22
	GBP	548.38
	JPY	246,085.08
	TWD	40,134.83
	USD	421,545,731.50
	Total :	489,828,187.35
Currency payable	CZK	486,755.20
	DKK	1,247,841.62
	EUR	403,953,887.45
	GBP	4,625,137.18
	JPY	3,407,447.65
	TWD	1,368,683.70
	USD	70,328,431.09
	Total :	485,418,183.89
	Total unrealised :	4,410,003.46

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

The counterparties of the forwards are BNP PARIBAS and SOCIETE GENERALE.

■ Japan Equity Engagement

	Currency	Amount in JPY
Currency receivable	EUR	658,418,335.00
	JPY	13,523,184.00
	Total :	671,941,519.00
Currency payable	EUR	13,764,927.00
	JPY	646,731,539.00
	Total :	660,496,466.00
	Total unrealised :	11,445,053.00

The maximal expiry date for all open contracts will be 10 July 2024.

The counterparty of the forwards is SOCIETE GENERALE.

■ Japan Equity Value

	Currency	Amount in JPY
Currency receivable	CZK	2,453,945,734.00
	EUR	1,593,526,964.00
	JPY	75,144,296.00
	Total :	4,122,616,994.00
Currency payable	CZK	35,935,413.00
	EUR	40,359,639.00
	JPY	4,012,457,762.00
	Total :	4,088,752,814.00
Total unrealised :		33,864,180.00

The maximal expiry date for all open contracts will be 10 July 2024.

The counterparty of the forwards is SOCIETE GENERALE.

■ Global Equity

	Currency	Amount in EUR
Currency receivable	CAD	169,445.23
	CZK	50,499,451.57
	EUR	47,372,333.68
	GBP	191,362.32
	HKD	122,098.56
	JPY	296,788.01
	KRW	122,284.73
	USD	122,307,084.23
	Total :	221,080,848.33
Currency payable	CAD	2,525,886.85
	CNY	35,955,517.89
	CZK	1,328,320.58
	EUR	58,442,784.54
	GBP	5,747,867.74
	HKD	2,691,859.90
	JPY	7,342,461.97
	KRW	7,397,478.42
	USD	100,906,510.16
	Total :	222,338,688.05
Total unrealised :		-1,257,839.72

The maximal expiry date for the open contracts will be 22 August 2024.

The counterparties of the forwards are BANK OF AMERICA, JP MORGAN and SOCIETE GENERALE.

■ US Equity ESG Improvers

	Currency	Amount in USD
Currency receivable	EUR	4,517,026.12
	USD	76,335.23
	Total :	4,593,361.35
Currency payable	EUR	75,920.00
	USD	4,590,390.16
	Total :	4,666,310.16
Total unrealised :		-72,948.81

The maximal expiry date for all open contracts will be 10 July 2024.

The counterparty of the forwards is SOCIETE GENERALE.

■ US Equity Fundamental Growth

	Currency	Amount in EUR
Currency receivable	EUR	218,744,824.59
	USD	3,363,201.24
	Total :	222,108,025.83
Currency payable	EUR	3,357,572.48
	USD	222,178,396.10
	Total :	225,535,968.58
Total unrealised :		-3,427,942.75

The maximal expiry date for all open contracts will be 10 July 2024.

The counterparty of the forwards is SOCIETE GENERALE.

■ US Equity Research

	Currency	Amount in EUR
Currency receivable	EUR	26,569,226.07
	USD	427,254.78
	Total :	26,996,480.85
Currency payable	EUR	425,298.44
	USD	26,995,156.88
	Total :	27,420,455.32
	Total unrealised :	-423,974.47

The maximal expiry date for all open contracts will be 10 July 2024.

The counterparty of the forwards is SOCIETE GENERALE.

■ US Equity Research Value

	Currency	Amount in EUR
Currency receivable	CZK	16,768,718.81
	EUR	52,720,121.50
	USD	3,483,072.61
	Total :	72,971,912.92
Currency payable	CZK	573,117.81
	EUR	2,899,087.40
	USD	70,866,607.23
	Total :	74,338,812.44
	Total unrealised :	-1,366,899.52

The maximal expiry date for all open contracts will be 10 July 2024.

The counterparty of the forwards is SOCIETE GENERALE.

■ Polen Capital Global Growth

	Currency	Amount in USD
Currency receivable	CZK	49,135,387.86
	EUR	58,729,942.83
	GBP	162,929.20
	USD	2,066,072.19
	Total :	110,094,332.08
Currency payable	CZK	1,016,882.49
	EUR	1,040,490.90
	GBP	1,599.98
	USD	110,501,580.04
	Total :	112,560,553.41
	Total unrealised :	-2,466,221.33

The maximal expiry date for all open contracts will be 10 July 2024.

The counterparty of the forwards is SOCIETE GENERALE.

■ Net Zero Ambition Top European Players

	Currency	Amount in EUR
Currency receivable	CHF	17,346,143.97
	CZK	65,844,043.03
	DKK	315,801.94
	EUR	33,227,244.35
	GBP	751,244.60
	USD	8,645,118.01
	Total :	126,129,595.90
Currency payable	CHF	7,159,868.86
	CZK	3,992,938.51
	DKK	5,075,126.87
	EUR	93,339,404.97
	GBP	16,635,091.66
	USD	432,085.29
	Total :	126,634,516.16
	Total unrealised :	-504,920.26

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

The counterparties of the forwards are CREDIT AGRICOLE and SOCIETE GENERALE.

■ US Pioneer Fund

	Currency	Amount in EUR
Currency receivable	CZK	211,224,010.91
	EUR	120,872,809.70
	USD	4,833,631.57
	Total :	336,930,452.18
Currency payable	CZK	2,661,457.59
	EUR	2,144,990.66
	USD	340,636,773.72
	Total :	345,443,221.97
	Total unrealised :	-8,512,769.79

The maximal expiry date for all open contracts will be 10 July 2024.

The counterparty of the forwards is SOCIETE GENERALE.

■ Asia Equity Focus

	Currency	Amount in USD
Currency receivable	EUR	1,460,376.54
	USD	19,108.44
	Total :	1,479,484.98
Currency payable	EUR	19,117.70
	USD	1,483,202.44
	Total :	1,502,320.14
	Total unrealised :	-22,835.16

The maximal expiry date for all open contracts will be 10 July 2024.

The counterparty of the forwards is SOCIETE GENERALE.

■ Emerging Markets Equity Focus

	Currency	Amount in USD
Currency receivable	CHF	2,491,014.93
	EUR	54,738,248.93
	GBP	1,530.77
	USD	1,379,207.77
	Total :	58,610,002.40
Currency payable	CHF	32,034.69
	EUR	1,344,665.44
	USD	58,127,850.21
	Total :	59,504,550.34
	Total unrealised :	-894,547.94

The maximal expiry date for all open contracts will be 10 July 2024.

The counterparty of the forwards is SOCIETE GENERALE.

■ Emerging Markets Equity Focus ex China

	Currency	Amount in USD
Currency receivable	EUR	216,079.99
	Total :	216,079.99
Currency payable	USD	219,523.74
	Total :	219,523.74
	Total unrealised :	-3,443.75

The maximal expiry date for all open contracts will be 10 July 2024.

The counterparty of the forwards is SOCIETE GENERALE.

■ Emerging World Equity

	Currency	Amount in USD
Currency receivable	CZK	6,182,246.70
	USD	69,431.08
	Total :	6,251,677.78
Currency payable	CZK	69,070.93

	USD	6,379,128.84
	Total :	6,448,199.77
	Total unrealised :	-196,521.99

The maximal expiry date for all open contracts will be 10 July 2024.
The counterparty of the forwards is SOCIETE GENERALE.

■ Equity MENA

	Currency	Amount in USD
Currency receivable	EUR	3,004,341.70
	USD	37,217.36
	Total :	3,041,559.06
Currency payable	EUR	37,280.49
	USD	3,053,875.29
	Total :	3,091,155.78
	Total unrealised :	-49,596.72

The maximal expiry date for all open contracts will be 10 July 2024.
The counterparty of the forwards is SOCIETE GENERALE.

■ Net Zero Ambition Emerging Markets Equity

	Currency	Amount in USD
Currency receivable	CHF	27.86
	USD	0.40
	Total :	28.26
Currency payable	CHF	0.40
	USD	28.23
	Total :	28.63
	Total unrealised :	-0.37

The maximal expiry date for all open contracts will be 10 July 2024.
The counterparty of the forwards is SOCIETE GENERALE.

■ European Equity Conservative

	Currency	Amount in EUR
Currency receivable	CHF	6,236,813.34
	EUR	62,535.17
	Total :	6,299,348.51
Currency payable	CHF	62,401.98
	EUR	6,201,996.54
	Total :	6,264,398.52
	Total unrealised :	34,949.99

The maximal expiry date for all open contracts will be 10 July 2024.
The counterparty of the forwards is SOCIETE GENERALE.

■ Global Equity Conservative

	Currency	Amount in USD
Currency receivable	EUR	5,443,360.88
	USD	69,799.08
	Total :	5,513,159.96
Currency payable	EUR	69,897.05
	USD	5,531,963.40
	Total :	5,601,860.45
	Total unrealised :	-88,700.49

The maximal expiry date for all open contracts will be 10 July 2024.
The counterparty of the forwards is SOCIETE GENERALE.

■ European Convertible Bond

	Currency	Amount in EUR
Currency receivable	EUR	6,621,327.48
	Total :	6,621,327.48
Currency payable	GBP	1,328,922.11

	USD	5,295,565.22
	Total :	6,624,487.33
	Total unrealised :	-3,159.85

The maximal expiry date for all open contracts will be 12 September 2024.
The counterparties of the forwards are BNP PARIBAS and STATE STREET.

■ Montpensier Global Convertible Bond

	Currency	Amount in EUR
Currency receivable	EUR	31,642,693.27
	USD	279,615.21
	Total :	31,922,308.48
Currency payable	AUD	441,947.74
	EUR	280,387.41
	GBP	349,576.92
	HKD	268,171.92
	JPY	3,003,120.89
	USD	27,542,097.76
	Total :	31,885,302.64
	Total unrealised :	37,005.84

The maximal expiry date for the open contracts will be 22 August 2024.
The counterparties of the forwards are CITIGROUP, CREDIT AGRICOLE, JP MORGAN, ROYAL BANK OF CANADA, SOCIETE GENERALE and STATE STREET.

■ Euro Aggregate Bond

	Currency	Amount in EUR
Currency receivable	EUR	33,142,372.52
	GBP	905,548.69
	JPY	4,266,333.40
	SEK	19,408,626.28
	USD	11,809,778.05
	Total :	69,532,658.94
Currency payable	EUR	36,457,919.11
	GBP	1,634,691.80
	SEK	3,017,097.22
	USD	28,541,683.01
	Total :	69,651,391.14
	Total unrealised :	-118,732.20

The maximal expiry date for the open contracts will be 12 September 2024.
The counterparties of the forwards are BANCO SANTANDER, CITIGROUP, CREDIT AGRICOLE, HSBC and SOCIETE GENERALE.

■ Euro Corporate ESG Bond

	Currency	Amount in EUR
Currency receivable	CZK	4,465,551.46
	EUR	22,207,841.29
	GBP	4,351,337.88
	USD	2,333,954.13
	Total :	33,358,684.76
Currency payable	EUR	11,234,975.31
	GBP	10,995,948.42
	USD	11,176,943.63
	Total :	33,407,867.36
	Total unrealised :	-49,182.60

The maximal expiry date for the open contracts will be 12 September 2024.
The counterparties of the forwards are BARCLAYS, CREDIT AGRICOLE, HSBC, ROYAL BANK OF SCOTLAND, SOCIETE GENERALE, STATE STREET and UBS.

■ Euro Corporate Short Term Impact Green Bond

	Currency	Amount in EUR
Currency receivable	CHF	42,935,902.44
	EUR	20,562,194.98

	Total :	63,498,097.42
Currency payable	CHF	10,437,716.31
	EUR	42,717,621.78
	GBP	3,116,498.75
	USD	6,992,563.73
	Total :	63,264,400.57
	Total unrealised :	233,696.85

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

The counterparties of the forwards are BARCLAYS, HSBC and SOCIETE GENERALE.

■ Euro Government Bond

	Currency	Amount in EUR
Currency receivable	EUR	834,848.04
	JPY	1,609,769.63
	Total :	2,444,617.67
Currency payable	EUR	1,651,917.14
	USD	836,875.98
	Total :	2,488,793.12
	Total unrealised :	-44,175.45

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

The counterparties of the forwards are CREDIT AGRICOLE and HSBC.

■ Euro Inflation Bond

	Currency	Amount in EUR
Currency receivable	EUR	1,223,152.00
	Total :	1,223,152.00
Currency payable	USD	1,227,418.10
	Total :	1,227,418.10
	Total unrealised :	-4,266.10

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

The counterparty of the forwards is HSBC.

■ Strategic Bond

	Currency	Amount in EUR
Currency receivable	CZK	39,669,789.51
	EUR	222,681,853.85
	GBP	9,301,805.23
	MXN	5,566,131.00
	TRY	4,298,282.20
	USD	14,621,432.16
	ZAR	658,375.75
	Total :	296,797,669.70
Currency payable	CZK	840,889.08
	EUR	64,793,380.19
	GBP	24,137,595.83
	HKD	83,608.66
	USD	209,680,192.79
	ZAR	177,255.01
	Total :	299,712,921.56
	Total unrealised :	-2,915,251.86

The maximal expiry date for the open contracts will be 02 May 2025.

The counterparties of the forwards are CITIGROUP, CREDIT AGRICOLE, GOLDMAN SACHS, HSBC, MORGAN STANLEY, NOMURA, ROYAL BANK OF SCOTLAND, SOCIETE GENERALE, STATE STREET, UBS and UNICREDIT.

■ Euro High Yield Bond

	Currency	Amount in EUR
Currency receivable	AUD	514,212.91
	CZK	21,341,341.36
	EUR	24,626,893.54
	GBP	24,956,880.43
	USD	6,761,847.09
	ZAR	2,137,768.11

	Total :	80,338,943.44
Currency payable	EUR	55,735,329.13
	GBP	22,544,634.36
	USD	1,206,042.74
	ZAR	755,941.52
	Total :	80,241,947.75
	Total unrealised :	96,995.69

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

The counterparties of the forwards are HSBC, SOCIETE GENERALE and STATE STREET.

■ Euro High Yield Short Term Bond

	Currency	Amount in EUR
Currency receivable	CZK	1,841,736.06
	EUR	9,154,899.84
	GBP	423,373.42
	Total :	11,420,009.32
Currency payable	EUR	2,295,696.93
	GBP	9,102,528.43
	Total :	11,398,225.36
	Total unrealised :	21,783.96

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

The counterparties of the forwards are HSBC, SOCIETE GENERALE and STATE STREET.

■ Global Subordinated Bond

	Currency	Amount in EUR
Currency receivable	EUR	255,909,449.61
	GBP	48,086,582.73
	USD	31,533,806.27
	Total :	335,529,838.61
Currency payable	CAD	544,815.40
	EUR	78,657,123.70
	GBP	89,344,142.73
	JPY	933,391.03
	USD	168,725,142.64
	Total :	338,204,615.50
	Total unrealised :	-2,674,776.89

The maximal expiry date for the open contracts will be 05 September 2024.

The counterparties of the forwards are BNP PARIBAS, GOLDMAN SACHS, HSBC, MORGAN STANLEY, ROYAL BANK OF CANADA, SOCIETE GENERALE, STATE STREET and UBS.

■ Pioneer Global High Yield Bond

	Currency	Amount in EUR
Currency receivable	AUD	2,934,487.73
	CZK	5,825,765.09
	EUR	23,805,912.80
	USD	11,196,160.92
	ZAR	8,840,244.96
	Total :	52,602,571.50
Currency payable	AUD	30,734.90
	EUR	6,546,417.54
	GBP	4,511,411.22
	USD	41,465,506.44
	Total :	52,554,070.10
	Total unrealised :	48,501.40

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

The counterparties of the forwards are HSBC, SOCIETE GENERALE and STATE STREET.

■ Global High Yield ESG Improvers Bond

	Currency	Amount in USD
Currency receivable	EUR	110,538.10
	SEK	44,150,409.89
	USD	13,921,687.38

	Total :	58,182,635.37
Currency payable	EUR	10,461,274.85
	GBP	132,812.94
	SEK	3,295,217.71
	USD	44,973,530.15
	Total :	58,862,835.65
	Total unrealised :	-680,200.28

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

The counterparties of the forwards are CITIBANK, JP MORGAN and SOCIETE GENERALE.

■ US High Yield Bond

	Currency	Amount in EUR
Currency receivable	AUD	23,600,814.23
	EUR	22,386,621.74
	GBP	295,975.32
	USD	3,035,144.34
	ZAR	32,391,890.49
	Total :	81,710,446.12
Currency payable	AUD	162,519.93
	EUR	2,560,055.39
	USD	77,698,215.78
	ZAR	296,448.21
	Total :	80,717,239.31
	Total unrealised :	993,206.81

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

The counterparties of the forwards are SOCIETE GENERALE and STATE STREET.

■ European Subordinated Bond ESG

	Currency	Amount in EUR
Currency receivable	EUR	163,973,510.50
	GBP	6,456,444.58
	USD	23,767,277.80
	Total :	194,197,232.88
Currency payable	EUR	30,257,856.33
	GBP	73,102,476.37
	USD	90,689,460.22
	Total :	194,049,792.92
	Total unrealised :	147,439.96

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

The counterparties of the forwards are BARCLAYS, HSBC, ROYAL BANK OF SCOTLAND, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET and UBS.

■ Global Aggregate Bond

	Currency	Amount in USD
Currency receivable	AUD	40,092,450.47
	BRL	58,331,919.48
	CAD	277,504.73
	CHF	32,697,062.20
	CLP	18,962,905.59
	COP	1,250,124.55
	CZK	72,588,861.66
	DKK	2,208,167.25
	EUR	2,219,747,127.58
	GBP	94,568,619.83
	HUF	23,831,007.56
	IDR	2,208,322.25
	ILS	2,496,787.37
	INR	135,272,227.94
	MXN	31,584,371.39
	NOK	189,474,177.54
	SGD	3,862,065.65
	THB	442,893.66
	TRY	36,029,130.27
	USD	3,838,661,076.22
	ZAR	34,420,824.59

	Total :	6,839,007,627.78
Currency payable	AUD	18,977,093.22
	BRL	167,036,304.64
	CAD	146,341,345.21
	CHF	166,282,654.84
	CNH	145,589,004.62
	COP	2,393,790.66
	CZK	12,832,334.03
	EUR	1,933,854,726.46
	GBP	422,798,168.19
	ILS	96,963,003.04
	JPY	84,187,126.09
	KRW	1,349,502.01
	MXN	72,782,064.55
	NOK	51,858,167.69
	NZD	164,224,498.18
	PLN	44,891,416.83
	SEK	113,161,382.74
	SGD	3,414.46
	TWD	69,509,704.41
	USD	3,029,932,231.47
	ZAR	93,463,038.36
	Total :	6,838,430,971.70
	Total unrealised :	576,656.08

The maximal expiry date for the open contracts will be 01 October 2024.

The counterparties of the forwards are BANCO BILBAO VIZCAYA ARGENTARIA, BANCO SANTANDER, BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, DEUTSCHE BANK, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, NATIXIS, NOMURA, ROYAL BANK OF CANADA, ROYAL BANK OF SCOTLAND, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET and UBS.

■ Global Bond

	Currency	Amount in USD
Currency receivable	AUD	6,347,971.32
	BRL	2,029,959.50
	CAD	621,899.83
	CLP	2,855,517.24
	CNH	3,707,118.76
	COP	2,669,600.43
	CZK	2,971,500.90
	EUR	8,621,128.29
	HUF	3,011,034.92
	IDR	1,560,457.77
	ILS	911,580.49
	INR	10,767,605.62
	JPY	14,668,494.05
	KRW	982,181.36
	MXN	2,603,962.57
	NOK	6,462,539.45
	PHP	1,869,616.44
	PLN	1,071,497.95
	SGD	2,918,162.43
	THB	2,575,712.48
	TRY	2,313,958.77
	TWD	2,934,562.74
	USD	113,606,897.98
	ZAR	4,095,073.05
	Total :	202,178,034.34
Currency payable	AUD	1,069,132.01
	BRL	2,372,834.51
	CAD	4,902,033.96
	CHF	3,926,716.50
	CLP	2,680,555.42
	CNH	11,084,105.21
	COP	2,823,071.73
	CZK	3,619,038.48
	EUR	19,166,455.18
	GBP	8,849,349.36
	HUF	1,680,228.99
	IDR	1,857,315.87
	ILS	5,130,500.91
	INR	5,465,524.77
	KRW	1,387,551.96
	MXN	3,503,815.30
	NOK	1,567,245.68

	NZD	4,905,225.07
	PHP	1,559,482.85
	PLN	2,883,725.93
	SEK	3,953,182.43
	SGD	3,704,650.52
	THB	2,017,608.32
	TRY	1,094,708.38
	TWD	5,893,477.54
	USD	89,171,022.16
	ZAR	6,056,254.17
	Total :	202,324,813.21
	Total unrealised :	-146,778.87

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

The counterparties of the forwards are BANCO BILBAO VIZCAYA ARGENTARIA, BANCO SANTANDER, BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, DEUTSCHE BANK, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, NOMURA, ROYAL BANK OF CANADA, ROYAL BANK OF SCOTLAND, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET and UBS.

■ Global Corporate Bond

	Currency	Amount in USD
Currency receivable	CHF	11,273,705.34
	EUR	229,505,441.48
	GBP	8,578,603.20
	USD	282,277,814.79
	Total :	531,635,564.81
Currency payable	AUD	5,278,839.31
	CAD	438,988.12
	CHF	1,128.81
	EUR	208,195,226.26
	GBP	66,117,281.65
	JPY	62,685.87
	USD	252,521,835.03
	Total :	532,615,985.05
	Total unrealised :	-980,420.24

The maximal expiry date for the open contracts will be 05 September 2024.

The counterparties of the forwards are BANK OF AMERICA, MORGAN STANLEY, NOMURA, ROYAL BANK OF CANADA, ROYAL BANK OF SCOTLAND, SOCIETE GENERALE, STATE STREET and UBS.

■ Global Corporate ESG Improvers Bond

	Currency	Amount in USD
Currency receivable	EUR	29,713,601.99
	GBP	1,896,289.15
	USD	42,322,950.94
	Total :	73,932,842.08
Currency payable	AUD	334,103.75
	EUR	31,574,066.57
	GBP	10,050,332.48
	USD	32,100,080.70
	Total :	74,058,583.50
	Total unrealised :	-125,741.42

The maximal expiry date for the open contracts will be 05 September 2024.

The counterparties of the forwards are BANK OF AMERICA, BARCLAYS, ROYAL BANK OF CANADA, SOCIETE GENERALE, STATE STREET and UBS.

■ Net Zero Ambition Global Corporate Bond

	Currency	Amount in USD
Currency receivable	CHF	17,067.14
	EUR	95,481,052.46
	GBP	2,149,127.70
	USD	126,850,559.67
	Total :	224,497,806.97
Currency payable	CHF	55,961.53
	EUR	99,332,283.37
	GBP	26,231,999.89

	USD	99,171,090.02
	Total :	224,791,334.81
	Total unrealised :	-293,527.84

The maximal expiry date for the open contracts will be 05 September 2024.

The counterparties of the forwards are BANK OF AMERICA, GOLDMAN SACHS, HSBC, MORGAN STANLEY, ROYAL BANK OF CANADA, SOCIETE GENERALE and STANDARD CHARTERED.

■ Global High Yield Bond

	Currency	Amount in USD
Currency receivable	EUR	34,736,109.81
	GBP	22,871,756.71
	USD	23,237,807.45
	Total :	80,845,673.97
Currency payable	EUR	18,997,075.83
	GBP	4,221,829.67
	USD	58,435,854.72
	Total :	81,654,760.22
	Total unrealised :	-809,086.25

The maximal expiry date for the open contracts will be 22 July 2024.

The counterparties of the forwards are SOCIETE GENERALE and STATE STREET.

■ Global Inflation Short Duration Bond

	Currency	Amount in EUR
Currency receivable	EUR	32,002,837.89
	GBP	437,837.47
	USD	218,138.43
	Total :	32,658,813.79
Currency payable	AUD	851,628.56
	EUR	654,523.56
	GBP	4,213,010.64
	JPY	2,158,860.20
	NZD	222,758.69
	SEK	407,772.14
	USD	24,135,058.72
	Total :	32,643,612.51
	Total unrealised :	15,201.28

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

The counterparties of the forwards are BNP PARIBAS, HSBC, ROYAL BANK OF CANADA, SOCIETE GENERALE, STATE STREET and UBS.

■ Global Short Term Bond

	Currency	Amount in USD
Currency receivable	BRL	5,455,114.70
	EUR	1,897,526.54
	GBP	1,327,402.40
	NOK	1,121,877.31
	NZD	18,280.34
	RON	27,989.32
	SEK	1,301,346.45
	USD	94,585,096.35
	Total :	105,734,633.41
Currency payable	AUD	7,831,392.00
	BRL	8,180,529.41
	CAD	95,114.09
	EUR	45,686,984.66
	GBP	9,860,703.57
	HUF	1,081,573.60
	JPY	8,632,449.92
	NOK	2,609,257.34
	NZD	8,774,564.12
	SEK	1,130,290.75

	USD	11,235,323.62
	Total :	105,118,183.08
	Total unrealised :	616,450.33

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

The counterparties of the forwards are BNP PARIBAS, CREDIT AGRICOLE, GOLDMAN SACHS, ROYAL BANK OF CANADA, SOCIETE GENERALE and STATE STREET.

■ Impact Green Bonds

	Currency	Amount in EUR
Currency receivable	EUR	318,616.17
	JPY	19,409,547.25
	Total :	19,728,163.42
Currency payable	EUR	19,754,244.38
	JPY	312,886.56
	Total :	20,067,130.94
	Total unrealised :	-338,967.52

The maximal expiry date for all open contracts will be 10 July 2024.

The counterparty of the forwards is SOCIETE GENERALE.

■ Optimal Yield

	Currency	Amount in EUR
Currency receivable	EUR	38,025,933.28
	SEK	51,655.79
	USD	2,252,765.33
	Total :	40,330,354.40
Currency payable	EUR	2,269,173.65
	GBP	5,058,202.43
	USD	33,484,758.53
	Total :	40,812,134.61
	Total unrealised :	-481,780.21

The maximal expiry date for the open contracts will be 06 September 2024.

The counterparties of the forwards are JP MORGAN, SOCIETE GENERALE and STATE STREET.

■ Optimal Yield Short Term

	Currency	Amount in EUR
Currency receivable	EUR	23,673,316.11
	Total :	23,673,316.11
Currency payable	GBP	3,528,978.44
	USD	20,462,907.99
	Total :	23,991,886.43
	Total unrealised :	-318,570.32

The maximal expiry date for all open contracts will be 06 September 2024.

The counterparties of the forwards are JP MORGAN and STATE STREET.

■ Strategic Income

	Currency	Amount in EUR
Currency receivable	AUD	108,079,874.87
	BRL	9,115,769.10
	CHF	426,017.74
	CZK	54,092,325.11
	EUR	320,706,229.94
	GBP	26,001,952.23
	INR	10,686,353.12
	MXN	4,833,400.76
	SEK	10,573,336.22
	TRY	6,852,237.31
	USD	92,129,984.92
	ZAR	168,208,500.84
	Total :	811,705,982.16
Currency payable	AUD	2,024,612.41
	CAD	3,095,700.79
	CHF	4,851.97

	CZK	1,157,457.17
	EUR	71,546,364.25
	GBP	3,338,872.52
	IDR	9,475,756.77
	KZT	840,735.04
	MXN	5,232,823.66
	USD	709,151,658.26
	ZAR	5,599,950.40
	Total :	811,468,783.24
	Total unrealised :	237,198.92

The maximal expiry date for the open contracts will be 10 January 2025.

The counterparties of the forwards are BANK OF NEW YORK, CITIBANK, GOLDMAN SACHS, HSBC, SOCIETE GENERALE and STATE STREET.

■ US Bond

	Currency	Amount in EUR
Currency receivable	AUD	5,275,980.03
	CHF	406,478.30
	EUR	345,741,771.23
	GBP	227,759.92
	SGD	1,312,214.23
	USD	10,840,724.12
	ZAR	55,342,928.81
	Total :	419,147,856.64
Currency payable	AUD	149,274.86
	CHF	45,441.15
	EUR	8,163,529.06
	GBP	2,441.82
	SGD	24,812.70
	USD	411,910,447.37
	ZAR	2,494,312.70
	Total :	422,790,259.66
	Total unrealised :	-3,642,403.02

The maximal expiry date for all open contracts will be 10 July 2024.

The counterparty of the forwards is SOCIETE GENERALE.

■ US Corporate Bond

	Currency	Amount in USD
Currency receivable	EUR	111,086,769.42
	SEK	61,708,419.03
	USD	6,408,324.97
	Total :	179,203,513.42
Currency payable	EUR	2,156,254.98
	SEK	4,227,132.23
	USD	175,523,273.80
	Total :	181,906,661.01
	Total unrealised :	-2,703,147.59

The maximal expiry date for all open contracts will be 10 July 2024.

The counterparty of the forwards is SOCIETE GENERALE.

■ US Short Term Bond

	Currency	Amount in EUR
Currency receivable	AUD	697,170.41
	CNH	1,773,721.19
	USD	20,379.91
	ZAR	307,196.96
	Total :	2,798,468.47
Currency payable	CNH	20,337.32
	USD	2,777,734.73
	Total :	2,798,072.05
	Total unrealised :	396.42

The maximal expiry date for all open contracts will be 10 July 2024.

The counterparty of the forwards is SOCIETE GENERALE.

■ Asia Income ESG Bond

	Currency	Amount in USD
Currency receivable	EUR	5,494.84
	SGD	599,630.28
	USD	3,569,223.88
	Total :	4,174,349.00
Currency payable	AUD	527,928.56
	CNY	560,448.17
	IDR	1,293,668.22
	TWD	1,193,834.17
	USD	609,278.06
	Total :	4,185,157.18
Total unrealised :		-10,808.18

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

The counterparties of the forwards are BNP PARIBAS, CREDIT AGRICOLE, MORGAN STANLEY and SOCIETE GENERALE.

■ China RMB Aggregate Bond

	Currency	Amount in USD
Currency receivable	CNY	5,546,077.64
	EUR	590,254.34
	USD	453,346.97
	Total :	6,589,678.95
Currency payable	CNH	1,043,929.52
	USD	5,564,800.89
	Total :	6,608,730.41
Total unrealised :		-19,051.46

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

The counterparties of the forwards are MORGAN STANLEY and SOCIETE GENERALE.

■ Emerging Markets Blended Bond

	Currency	Amount in EUR
Currency receivable	BRL	127,056,207.26
	CLP	22,699,314.16
	CNY	109,297,065.89
	COP	13,075,116.27
	CZK	61,768,449.46
	EUR	1,588,144,384.99
	GBP	2,060,759,132.88
	HUF	80,419,933.77
	IDR	72,752,857.94
	INR	129,994,078.96
	KRW	92,063,215.49
	MXN	92,517,125.99
	MYR	63,862,537.57
	NGN	8,573,263.43
	PHP	21,325,253.02
	PLN	88,025,500.22
	RON	29,746,753.11
	SGD	89,524,538.84
	THB	62,922,931.13
	TRY	112,492,235.35
	TWD	4,373,897.29
	USD	81,662,172.12
	ZAR	60,758,941.98
	Total :	5,073,814,907.12
Currency payable	CNH	44,216,498.35
	EUR	2,697,523,122.88
	GBP	29,264,266.92
	ILS	11,761,381.01
	MXN	27,382,091.00
	SGD	11,144.58
	USD	2,235,535,817.18

	ZAR	43,690,827.60
	Total :	5,089,385,149.52
	Total unrealised :	-15,570,242.40

The maximal expiry date for the open contracts will be 02 May 2025.

The counterparties of the forwards are BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, DEUTSCHE BANK, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, NOMURA, ROYAL BANK OF CANADA, ROYAL BANK OF SCOTLAND, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET and UBS.

■ Emerging Markets Bond

	Currency	Amount in EUR
Currency receivable	AUD	119,382,041.70
	CHF	21,602,116.33
	CNH	75,003.88
	CZK	6,915,862.34
	EUR	402,610,840.86
	GBP	3,317,231.35
	SGD	82,626.46
	TRY	110,934,001.13
	USD	398,298,798.85
	ZAR	947,865,093.22
	Total :	2,011,083,616.12
Currency payable	AUD	2,220,274.90
	CHF	151,552.95
	CZK	78,673.81
	EUR	377,085,581.48
	GBP	824,210.59
	USD	1,575,365,921.33
	ZAR	17,786,289.75
	Total :	1,973,512,504.81
	Total unrealised :	37,571,111.31

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

The counterparties of the forwards are BARCLAYS, CITIGROUP, DEUTSCHE BANK, GOLDMAN SACHS, HSBC, MORGAN STANLEY, NOMURA, SOCIETE GENERALE, STANDARD CHARTERED and UBS.

■ Emerging Markets Corporate Bond

	Currency	Amount in USD
Currency receivable	EUR	124,500,176.76
	USD	36,190,531.37
	Total :	160,690,708.13
Currency payable	EUR	35,831,129.19
	USD	126,461,532.78
	Total :	162,292,661.97
	Total unrealised :	-1,601,953.84

The maximal expiry date for all open contracts will be 25 July 2024.

The counterparties of the forwards are CITIGROUP, CREDIT AGRICOLE, HSBC, SOCIETE GENERALE and UBS.

■ Emerging Markets Green Bond

	Currency	Amount in USD
Currency receivable	AUD	210,984.64
	CNH	223,325.62
	EUR	99,390,164.71
	GBP	12,769,897.34
	USD	29,376,269.84
	Total :	141,970,642.15
Currency payable	EUR	28,567,424.43
	GBP	521,354.40
	USD	114,342,134.04
	Total :	143,430,912.87
	Total unrealised :	-1,460,270.72

The maximal expiry date for the open contracts will be 13 August 2024.

The counterparties of the forwards are HSBC, ROYAL BANK OF CANADA, SOCIETE GENERALE and STATE STREET.

■ Emerging Markets Corporate High Yield Bond

	Currency	Amount in EUR
Currency receivable	EUR	5,950,437.25
	USD	5,100,328.21
	Total :	11,050,765.46
Currency payable	EUR	5,050,000.00
	GBP	353,233.11
	USD	5,694,055.92
	Total :	11,097,289.03
	Total unrealised :	-46,523.57

The maximal expiry date for the open contracts will be 13 August 2024.

The counterparties of the forwards are BANK OF AMERICA, MORGAN STANLEY, SOCIETE GENERALE and UBS.

■ Emerging Markets Hard Currency Bond

	Currency	Amount in EUR
Currency receivable	CHF	26,342,693.57
	EUR	636,135,253.11
	SGD	12,929.34
	USD	340,505,227.67
	Total :	1,002,996,103.69
Currency payable	CHF	185,612.54
	EUR	361,469,915.41
	USD	641,996,860.31
	Total :	1,003,652,388.26
	Total unrealised :	-656,284.57

The maximal expiry date for the open contracts will be 25 July 2024.

The counterparties of the forwards are BNP PARIBAS, DEUTSCHE BANK, GOLDMAN SACHS, HSBC, MORGAN STANLEY, SOCIETE GENERALE, STATE STREET and UBS.

■ Emerging Markets Local Currency Bond

	Currency	Amount in EUR
Currency receivable	CZK	1,430,197.19
	EUR	30,693,507.32
	MYR	17,712,106.17
	NGN	2,707,346.35
	PLN	15,047,717.67
	THB	21,446,342.17
	TRY	23,072,474.80
	USD	22,423,990.00
	Total :	134,533,681.67
Currency payable	CZK	14,247.84
	EUR	15,639,029.90
	PLN	4,777,593.60
	TRY	8,004,376.17
	TWD	13,782,668.75
	USD	92,185,436.33
	Total :	134,403,352.59
	Total unrealised :	130,329.08

The maximal expiry date for the open contracts will be 02 May 2025.

The counterparties of the forwards are BARCLAYS, BNP PARIBAS, CITIGROUP, DEUTSCHE BANK, HSBC, MORGAN STANLEY, SOCIETE GENERALE, STANDARD CHARTERED and UBS.

■ Emerging Markets Short Term Bond

	Currency	Amount in USD
Currency receivable	CZK	6,376,508.11
	EUR	193,089,752.42
	GBP	587,078.82
	USD	97,027,839.67
	Total :	297,081,179.02
Currency payable	EUR	85,588,251.25
	GBP	10,747,649.71

	USD	203,397,807.86
	Total :	299,733,708.82
	Total unrealised :	-2,652,529.80

The maximal expiry date for the open contracts will be 13 August 2024.

The counterparties of the forwards are BANK OF AMERICA, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, NOMURA, ROYAL BANK OF SCOTLAND, SOCIETE GENERALE, STATE STREET and UBS.

■ Asia Multi-Asset Target Income

	Currency	Amount in USD
Currency receivable	CNY	406,172.48
	EUR	216,057.84
	HKD	269,148.36
	INR	995,909.12
	KRW	99,600.92
	TWD	188,124.41
	USD	2,897,134.97
	Total :	5,072,148.10
Currency payable	CNY	630,267.64
	EUR	1,019,547.92
	HKD	288,373.25
	IDR	610,802.00
	INR	93,366.48
	JPY	12,446.37
	TWD	240,552.52
	USD	2,177,264.85
	Total :	5,072,621.03
	Total unrealised :	-472.93

The maximal expiry date for the open contracts will be 20 September 2024.

The counterparties of the forwards are CITIGROUP, ROYAL BANK OF CANADA, SOCIETE GENERALE and STATE STREET.

■ Euro Multi-Asset Target Income

	Currency	Amount in EUR
Currency receivable	BRL	318,918.77
	CZK	3,426,988.71
	EUR	80,924,935.27
	IDR	85,486.63
	ILS	1,040,131.75
	INR	2,577,737.52
	JPY	5,369,366.83
	KRW	101,751.43
	PEN	876,850.33
	PHP	1,197,099.09
	RON	922,164.70
	SGD	1,652,357.71
	TRY	137,858.12
	USD	13,385,353.77
	ZAR	565,751.69
	Total :	112,582,752.32
Currency payable	AUD	435,338.74
	BRL	1,679,839.41
	CHF	4,072,138.97
	CLP	691,937.75
	CNY	577,856.54
	COP	443,544.52
	CZK	2,246,259.15
	DKK	2,656,018.47
	EUR	18,718,606.70
	GBP	8,601,544.13
	HKD	1,266,374.28
	HUF	2,205,564.25
	IDR	535,615.37
	INR	1,021,589.33
	JPY	6,153,004.16
	KRW	1,565,821.55
	MYR	573,575.95
	PLN	555,650.73
	RON	1,683,952.93
	RSD	1,246,928.05
	SEK	405,334.40

	THB	619,452.39
	TRY	509,014.59
	TWD	598,231.48
	USD	51,914,230.92
	ZAR	1,376,152.76
	Total :	112,353,577.52
	Total unrealised :	229,174.80

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

The counterparties of the forwards are BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, GOLDMAN SACHS, HSBC, MORGAN STANLEY, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET and UBS.

■ Global Multi-Asset

	Currency	Amount in EUR
Currency receivable	AUD	3,270,582.06
	BRL	2,418,191.70
	CAD	299,398.13
	CHF	99,669.69
	CLP	316,680.54
	COP	845,171.12
	CZK	2,532,668.13
	EUR	193,375,435.13
	HUF	113,575.88
	INR	1,637,491.90
	JPY	106,710.92
	KRW	93,809.22
	MXN	383,760.91
	MYR	1,336,996.30
	NOK	4,973,156.08
	NZD	752,475.68
	PEN	560,931.96
	PHP	450,567.18
	PLN	703,115.89
	RON	787,623.52
	SEK	817,998.66
	THB	1,318,355.70
	TRY	200,435.35
	TWD	93,708.92
	USD	33,901,095.68
	ZAR	1,029,371.45
	Total :	252,418,977.70
Currency payable	AUD	675,473.56
	BRL	1,796,030.96
	CAD	544,368.98
	CHF	6,374,507.12
	CNH	1,684,092.96
	CZK	549,794.05
	DKK	87,911.03
	EUR	29,404,209.39
	GBP	10,184,522.18
	HKD	10,426,927.47
	IDR	144,568.03
	ILS	179,566.56
	INR	754,750.09
	JPY	13,615,430.62
	MXN	1,772,356.02
	NOK	2,221,266.92
	NZD	2,104,459.31
	SEK	3,444,264.31
	SGD	592,082.62
	TWD	1,905,250.52
	USD	163,753,344.46
	ZAR	235,968.47
	Total :	252,451,145.63
	Total unrealised :	-32,167.93

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

The counterparties of the forwards are BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET and UBS.

■ Global Multi-Asset Conservative

	Currency	Amount in EUR
Currency receivable	AUD	16,190,481.06
	BRL	19,247,664.28
	CHF	11,895,169.55
	CLP	2,446,242.44
	COP	6,756,673.55
	CZK	2,197,967.47
	EUR	761,543,865.41
	GBP	908,831.46
	HUF	2,638,671.62
	INR	8,121,959.82
	JPY	76,595,981.69
	KRW	680,116.86
	MXN	2,024,118.62
	MYR	9,586,073.92
	NOK	25,890,667.11
	NZD	3,137,136.79
	PEN	3,627,666.53
	PHP	2,449,959.03
	PLN	5,521,018.37
	RON	5,855,201.28
	SEK	4,787,424.82
	THB	12,117,121.24
	TRY	1,298,976.41
	TWD	281,126.78
	USD	145,894,801.75
	ZAR	4,669,456.32
	Total :	1,136,364,374.18
Currency payable	AUD	2,657,652.02
	BRL	13,935,194.53
	CAD	3,557,803.33
	CHF	33,693,875.04
	CNH	15,436,777.11
	EUR	214,367,864.10
	GBP	87,144,954.17
	HKD	31,556,621.74
	IDR	12,843,123.43
	ILS	854,489.16
	INR	5,268,255.59
	JPY	32,430,831.21
	MXN	4,418,217.92
	NOK	12,783,190.45
	NZD	9,791,090.50
	SEK	22,415,843.41
	SGD	1,965,576.59
	TWD	9,399,324.21
	USD	620,771,778.48
	ZAR	2,525,841.71
	Total :	1,137,818,304.70
	Total unrealised :	-1,453,930.52

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

The counterparties of the forwards are BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET and UBS.

■ Global Multi-Asset Target Income

	Currency	Amount in USD
Currency receivable	BRL	323,811.65
	CZK	61,911,278.65
	EUR	164,943,241.27
	GBP	7,582,862.83
	HUF	1,517,858.00
	ILS	1,620,185.86
	INR	3,850,768.78
	JPY	7,343,356.29
	KRW	152,672.94
	PEN	1,461,855.64
	PHP	2,006,597.85
	RON	3,857,755.76
	SGD	2,509,948.23
	TRY	199,507.94

	USD	200,118,578.04
	ZAR	858,463.08
	Total :	460,258,742.81
Currency payable	AUD	669,275.71
	BRL	2,554,514.12
	CAD	951,545.87
	CHF	5,503,526.82
	CLP	1,016,544.67
	CNY	966,410.37
	COP	613,561.03
	CZK	3,850,805.63
	DKK	3,067,285.14
	EUR	127,814,986.88
	GBP	21,745,183.56
	HKD	2,076,287.35
	HUF	3,043,341.42
	IDR	726,854.38
	INR	1,231,719.33
	JPY	8,090,138.29
	KRW	2,370,065.64
	MYR	892,029.51
	PLN	1,143,730.36
	RON	2,862,545.91
	RSD	1,951,215.08
	SEK	425,878.13
	THB	968,113.47
	TRY	803,732.00
	TWD	952,958.07
	USD	264,931,898.68
	ZAR	3,351,833.55
	Total :	464,575,980.97
	Total unrealised :	-4,317,238.16

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

The counterparties of the forwards are BANK OF AMERICA, BNP PARIBAS, CITIGROUP, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET and UBS.

■ Net Zero Ambition Multi-Asset

	Currency	Amount in EUR
Currency receivable	AUD	1,177,910.42
	BRL	5,424,454.77
	CAD	15,255.34
	CHF	6,097,955.93
	CZK	19,562,951.20
	EUR	94,911,610.14
	GBP	367,587.09
	HKD	178,985.87
	HUF	3,820.85
	MXN	5,568,922.69
	NOK	3,839,479.39
	SEK	3,933,522.80
	TRY	7,465,856.40
	USD	28,225,794.93
	Total :	176,774,107.82
Currency payable	AUD	1,121,635.09
	BRL	2,703,197.57
	CHF	5,658,624.81
	CZK	100,514.14
	DKK	5,382.75
	EUR	44,382,619.91
	GBP	3,802,419.38
	JPY	784,930.91
	MXN	5,687,612.37
	NOK	3,828,701.42
	SEK	3,804,985.50
	TRY	5,311,340.14
	USD	100,234,148.71
	Total :	177,426,112.70
	Total unrealised :	-652,004.88

The maximal expiry date for the open contracts will be 24 March 2025.

The counterparties of the forwards are BANK OF AMERICA, BARCLAYS, CITIGROUP, CREDIT AGRICOLE, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET and UBS.

■ Multi-Asset Real Return

	Currency	Amount in EUR
Currency receivable	CZK	11,607,541.34
	EUR	9,740,809.70
	JPY	109,681,947.39
	Total :	131,030,298.43
Currency payable	EUR	123,472,544.48
	GBP	1,884,354.77
	JPY	1,352,640.90
	USD	6,509,350.37
	Total :	133,218,890.52
	Total unrealised :	-2,188,592.09

The maximal expiry date for the open contracts will be 11 September 2024.

The counterparties of the forwards are MORGAN STANLEY, SOCIETE GENERALE and UBS.

■ Multi-Asset Sustainable Future

	Currency	Amount in EUR
Currency receivable	CHF	9,300,280.51
	CZK	38,577,856.33
	EUR	228,243.54
	Total :	48,106,380.38
Currency payable	CZK	226,299.33
	EUR	48,452,022.00
	Total :	48,678,321.33
	Total unrealised :	-571,940.95

The maximal expiry date for all open contracts will be 10 July 2024.

The counterparty of the forwards is SOCIETE GENERALE.

■ Pioneer Flexible Opportunities

	Currency	Amount in USD
Currency receivable	CZK	2,758,764.65
	EUR	21,126,394.82
	USD	1,060,553.13
	Total :	24,945,712.60
Currency payable	CZK	202,520.97
	EUR	852,444.89
	USD	24,318,553.84
	Total :	25,373,519.70
	Total unrealised :	-427,807.10

The maximal expiry date for all open contracts will be 10 July 2024.

The counterparty of the forwards is SOCIETE GENERALE.

■ Income Opportunities

	Currency	Amount in USD
Currency receivable	AUD	738,984.72
	CNH	3,755,387.25
	EUR	174,008,571.56
	TRY	4,076,936.69
	USD	44,270,416.03
	Total :	226,850,296.25
Currency payable	AUD	133,781.31
	CNH	241,591.14
	CNY	11,205,170.09
	EUR	32,630,842.19
	USD	185,093,818.99
	Total :	229,305,203.72
	Total unrealised :	-2,454,907.47

The maximal expiry date for the open contracts will be 30 January 2025.

The counterparties of the forwards are GOLDMAN SACHS and SOCIETE GENERALE.

■ Real Assets Target Income

	Currency	Amount in USD
Currency receivable	AUD	93,750.94
	BRL	1,367,204.74
	CNH	89,316.07
	EUR	55,336,304.72
	INR	1,435,210.37
	SGD	26,052,682.18
	USD	91,895,839.48
	Total :	176,270,308.50
Currency payable	AUD	5,381,103.40
	CAD	1,171,133.38
	CHF	1,572,436.23
	CNH	89,515.29
	DKK	1,094,430.38
	EUR	62,717,780.69
	GBP	8,596,933.04
	HKD	2,396,702.06
	MXN	1,068,912.35
	NOK	7,476,142.70
	SGD	551,706.90
	USD	85,573,153.77
	Total :	177,689,950.19
	Total unrealised :	-1,419,641.69

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

The counterparties of the forwards are BANK OF AMERICA, CITIGROUP, CREDIT AGRICOLE, GOLDMAN SACHS, HSBC, MORGAN STANLEY, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET and UBS.

■ Absolute Return Credit

	Currency	Amount in EUR
Currency receivable	EUR	26,690,039.28
	GBP	14,844.99
	USD	13,626.51
	Total :	26,718,510.78
Currency payable	EUR	28,190.18
	GBP	10,077,736.42
	USD	17,000,922.71
	Total :	27,106,849.31
	Total unrealised :	-388,338.53

The maximal expiry date for the open contracts will be 05 September 2024.

The counterparties of the forwards are CITIGROUP, GOLDMAN SACHS, MORGAN STANLEY, SOCIETE GENERALE and UBS.

■ Absolute Return Multi-Strategy

	Currency	Amount in EUR
Currency receivable	AUD	34,414,714.24
	CAD	12,699,988.81
	CHF	25,701,604.72
	CLP	1,200,236.38
	CNH	488,221.93
	COP	4,957,107.92
	CZK	22,803,001.30
	EUR	257,314,843.93
	GBP	9,203,378.29
	HKD	9,143,525.08
	IDR	2,142,927.43
	ILS	3,000,232.15
	INR	6,551,569.81
	JPY	63,567,558.00
	MXN	7,743,910.62
	NOK	19,345,645.12
	NZD	16,611,239.62
	PLN	4,259,485.12
	RON	810,201.97
	SEK	18,490,768.22
	SGD	2,051,748.69
	THB	2,493,550.52

	TRY	7,635,425.25
	TWD	2,033,778.03
	USD	142,443,931.84
	ZAR	5,627,150.29
	Total :	682,735,745.28
Currency payable	AUD	13,355,735.94
	BRL	9,730,477.40
	CAD	4,785,015.03
	CHF	8,582,518.73
	CLP	2,820,637.36
	CNH	30,076,747.07
	COP	1,082,176.44
	CZK	6,628,801.62
	DKK	4,820,306.41
	EUR	171,998,920.10
	GBP	44,620,092.00
	HKD	8,975,094.41
	HUF	6,879,522.48
	IDR	9,517,318.92
	ILS	3,417,956.66
	INR	7,430,300.35
	JPY	10,759,406.26
	KRW	7,440,338.37
	MXN	9,658,158.74
	NOK	14,298,456.79
	NZD	16,787,777.11
	PHP	627,385.69
	PLN	3,219,875.90
	RON	4,116,026.05
	SEK	16,256,237.11
	SGD	7,748,709.13
	THB	12,503,384.78
	TRY	7,009,985.02
	TWD	8,275,730.50
	USD	227,562,898.87
	ZAR	3,084,081.02
	Total :	684,070,072.26
	Total unrealised :	-1,334,326.98

The maximal expiry date for the open contracts will be 17 December 2024.

The counterparties of the forwards are BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, NOMURA, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET and UBS.

■ Absolute Return Global Opportunities Bond

	Currency	Amount in EUR
Currency receivable	AUD	39,962,586.78
	BRL	24,762,050.98
	CAD	20,047,927.44
	CHF	41,324,964.13
	CLP	7,325,714.71
	CNH	11,488,959.02
	COP	15,306,423.28
	CZK	11,958,228.72
	EUR	161,784,357.27
	GBP	24,818,906.53
	HUF	9,822,779.60
	IDR	17,012,692.18
	ILS	6,280,350.89
	INR	31,343,405.38
	JPY	45,174,393.02
	KRW	8,462,656.90
	MXN	14,529,861.07
	NOK	50,890,374.86
	NZD	4,962,942.25
	PHP	8,112,891.48
	PLN	3,077,955.09
	SEK	19,728,657.35
	SGD	7,363,512.25
	THB	12,600,840.96
	TRY	9,889,467.31
	TWD	9,955,797.37
	USD	189,316,847.33
	ZAR	10,024,486.49

	Total :	817,330,030.64
Currency payable	AUD	24,964,566.18
	BRL	18,861,978.93
	CAD	25,002,879.63
	CHF	36,412,623.44
	CLP	10,548,654.11
	CNH	15,392,695.05
	COP	9,882,546.63
	CZK	6,216,260.88
	EUR	174,846,981.21
	GBP	34,817,495.04
	HUF	12,312,066.67
	IDR	16,502,591.00
	ILS	7,809,397.80
	INR	28,221,538.04
	JPY	32,694,357.32
	KRW	11,605,874.57
	MXN	12,037,230.88
	NOK	38,709,826.01
	NZD	2,501,634.59
	PHP	6,253,051.33
	PLN	6,149,506.39
	SEK	19,758,108.50
	SGD	14,727,078.82
	THB	13,244,841.82
	TRY	6,190,528.87
	TWD	12,753,247.15
	USD	211,629,815.52
	ZAR	8,653,748.65
	Total :	818,701,125.03
	Total unrealised :	-1,371,094.39

The maximal expiry date for the open contracts will be 04 September 2024.

The counterparties of the forwards are BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, DEUTSCHE BANK, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, NOMURA, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET and UBS.

■ Quantitative Global Absolute Return Bond

	Currency	Amount in USD
Currency receivable	AUD	2,839,881.90
	BRL	58,651,920.37
	CAD	1,463,293.72
	CHF	4,912,010.91
	CLP	24,077,721.58
	CNH	28,899,055.41
	COP	43,905,729.24
	CZK	29,470,710.07
	EUR	32,845,545.37
	HUF	27,173,745.16
	IDR	33,102,727.94
	ILS	12,250,687.03
	INR	37,673,487.96
	KRW	17,310,203.85
	MXN	28,377,092.02
	NOK	1,949,661.15
	NZD	548,410.26
	PHP	26,252,000.45
	PLN	9,205,583.44
	SEK	501,826.41
	SGD	20,610,623.24
	THB	31,877,692.36
	TRY	24,203,606.93
	TWD	23,611,151.17
	USD	558,461,553.07
	ZAR	16,913,556.83
	Total :	1,097,089,477.84
Currency payable	AUD	5,312,249.69
	BRL	43,319,704.72
	CAD	9,489,459.77
	CHF	10,709,226.81
	CLP	33,123,538.81
	CNH	33,543,797.36
	COP	27,906,440.64
	CZK	15,776,190.96

	EUR	34,449,398.24
	GBP	4,740,722.87
	HUF	34,087,683.09
	IDR	28,484,277.19
	ILS	14,537,448.69
	INR	35,373,877.07
	JPY	1,441,775.06
	KRW	21,933,751.60
	MXN	21,550,193.35
	NOK	1,877,312.27
	NZD	1,310,091.17
	PHP	19,331,364.46
	PLN	18,407,616.66
	SEK	510,331.94
	SGD	42,182,497.90
	THB	31,877,273.80
	TRY	19,755,517.82
	TWD	28,191,999.27
	USD	544,556,090.53
	ZAR	14,764,038.35
	Total :	1,098,543,870.09
	Total unrealised :	-1,454,392.25

The maximal expiry date for the open contracts will be 01 April 2025.

The counterparties of the forwards are BANK OF AMERICA, BARCLAYS, CREDIT AGRICOLE, HSBC, JP MORGAN, NOMURA, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET and UBS.

■ Global Macro Bonds & Currencies Low Vol

	Currency	Amount in EUR
Currency receivable	AUD	1,042,831.98
	CAD	755,501.18
	CHF	1,236,403.65
	EUR	4,735,803.95
	GBP	858,114.74
	IDR	112,431.20
	INR	236,905.72
	JPY	1,328,869.59
	NOK	1,776,371.09
	NZD	102,339.60
	SEK	818,035.59
	USD	1,596,095.68
	Total :	14,599,703.97
Currency payable	AUD	510,950.16
	CAD	1,200,719.29
	CHF	1,233,947.11
	EUR	2,914,622.56
	GBP	1,668,041.11
	IDR	112,302.66
	INR	236,836.42
	JPY	607,878.76
	NOK	1,130,328.66
	NZD	102,908.15
	SEK	631,008.86
	USD	4,314,877.79
	ZAR	7,657.43
	Total :	14,672,078.96
	Total unrealised :	-72,374.99

The maximal expiry date for the open contracts will be 05 September 2024.

The counterparties of the forwards are BANCO SANTANDER, BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, NATIXIS, NOMURA, ROYAL BANK OF CANADA, ROYAL BANK OF SCOTLAND, SOCIETE GENERALE, STATE STREET and UBS.

■ Absolute Return Forex

	Currency	Amount in EUR
Currency receivable	AUD	373,810.62
	BRL	1,903,261.67
	CHF	4,706,591.88
	CLP	2,510,759.60
	CNH	2,787,003.87
	COP	1,353,842.78
	EUR	66,754,364.93

	GBP	2,759,027.37
	HUF	507,518.92
	IDR	7,035,987.12
	ILS	1,011,682.65
	INR	7,299,299.86
	ISK	1,042,320.12
	JPY	4,713,928.20
	KRW	1,217,690.05
	MXN	4,838,467.54
	MYR	1,749,593.55
	NOK	2,041,478.31
	NZD	3,523,741.04
	PHP	3,908,436.57
	PLN	2,517,184.29
	SEK	1,301,350.63
	THB	698,883.58
	TRY	2,188,917.84
	TWD	5,601,931.42
	USD	37,214,579.30
	ZAR	3,123,211.88
	Total :	174,684,865.59
Currency payable	AUD	3,513,819.86
	BRL	647,986.85
	CAD	12,612,350.22
	CHF	6,597,540.50
	CLP	1,715,260.90
	CNH	6,558,408.19
	COP	1,328,303.44
	CZK	2,909,453.85
	EUR	54,803,733.92
	GBP	6,284,451.25
	HUF	2,044,296.44
	IDR	3,262,613.52
	ILS	2,729,190.38
	INR	871,988.37
	JPY	2,374,380.09
	KRW	1,846,689.05
	MXN	2,804,463.41
	MYR	1,722,247.24
	NOK	1,375,588.40
	NZD	846,834.54
	PHP	3,873,922.28
	PLN	519,676.76
	SEK	4,697,902.20
	SGD	2,788,353.63
	THB	2,421,677.38
	TWD	7,480,614.17
	USD	35,628,440.46
	ZAR	1,044,984.43
	Total :	175,305,171.73
	Total unrealised :	-620,306.14

The maximal expiry date for the open contracts will be 13 November 2024.

The counterparties of the forwards are BANCO BILBAO VIZCAYA ARGENTARIA, BANCO SANTANDER, BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, DEUTSCHE BANK, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, NATIXIS, NOMURA, ROYAL BANK OF CANADA, ROYAL BANK OF SCOTLAND, SOCIETE GENERALE, STATE STREET, UBS and UNICREDIT.

■ Multi-Strategy Growth

	Currency	Amount in EUR
Currency receivable	AUD	66,123,585.19
	BRL	18,294,776.19
	CAD	24,786,581.81
	CHF	46,525,059.77
	CLP	2,290,527.44
	CNH	385,438.36
	COP	9,469,214.44
	CZK	1,454,558.49
	EUR	303,418,585.98
	GBP	373,793,030.26
	HKD	21,481,984.99
	HUF	958,798.63
	IDR	3,939,617.67
	ILS	5,727,151.23
	INR	12,732,296.47

	JPY	26,171,165.67
	MXN	16,973,784.21
	NOK	85,320,264.58
	NZD	32,076,125.04
	PLN	8,029,540.60
	RON	1,470,366.53
	SEK	33,099,708.17
	SGD	3,764,993.38
	THB	4,501,178.38
	TRY	17,272,223.88
	TWD	3,891,109.55
	USD	313,348,334.14
	ZAR	10,808,866.59
	Total :	1,448,108,867.64
Currency payable	AUD	25,352,577.15
	BRL	22,715,484.91
	CAD	8,846,137.10
	CHF	13,796,199.37
	CLP	5,389,324.67
	CNH	56,791,470.04
	COP	2,059,932.34
	CZK	12,517,571.70
	DKK	4,341,899.05
	EUR	642,687,256.90
	GBP	52,978,833.14
	HKD	21,320,330.80
	HUF	7,194,552.61
	IDR	13,021,211.48
	ILS	6,513,931.89
	INR	13,890,599.37
	JPY	19,993,316.20
	KRW	13,333,926.35
	MXN	17,527,784.75
	NOK	28,303,237.65
	NZD	32,349,048.31
	PHP	1,236,043.44
	PLN	5,835,278.95
	RON	7,870,962.08
	SEK	31,508,155.79
	SGD	14,543,889.84
	THB	23,540,606.48
	TRY	12,629,888.63
	TWD	15,851,394.27
	USD	307,727,218.50
	ZAR	4,363,416.29
	Total :	1,446,031,480.05
	Total unrealised :	2,077,387.59

The maximal expiry date for the open contracts will be 17 December 2024.

The counterparties of the forwards are BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, NOMURA, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET and UBS.

■ Volatility Euro

	Currency	Amount in EUR
Currency receivable	CHF	267,937.53
	EUR	6,286.39
	GBP	919.33
	Total :	275,143.25
Currency payable	CHF	6,256.36
	EUR	267,398.11
	GBP	10.06
	Total :	273,664.53
	Total unrealised :	1,478.72

The maximal expiry date for all open contracts will be 10 July 2024.

The counterparty of the forwards is SOCIETE GENERALE.

■ Volatility World

	Currency	Amount in USD
Currency receivable	AUD	13,431,724.10
	CHF	338,206.09

	EUR	192,472,020.30
	GBP	29,372.80
	SGD	13,965.07
	USD	221,658,628.41
	Total :	427,943,916.77
Currency payable	EUR	201,469,629.52
	HKD	7,688,175.30
	JPY	12,461,553.00
	USD	209,087,249.98
	Total :	430,706,607.80
	Total unrealised :	-2,762,691.03

The maximal expiry date for the open contracts will be 17 July 2024.

The counterparties of the forwards are CITIGROUP, MORGAN STANLEY, NATIXIS, SOCIETE GENERALE and STANDARD CHARTERED.

■ Protect 90

	Currency	Amount in EUR
Currency receivable	BRL	1,473,250.77
	EUR	120,047,873.59
	Total :	121,521,124.36
Currency payable	JPY	552,722.13
	USD	120,707,811.56
	Total :	121,260,533.69
	Total unrealised :	260,590.67

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

The counterparties of the forwards are BANK OF AMERICA, GOLDMAN SACHS and UBS.

13 OPTIONS AND SWAPTIONS

The long and short positions in options are disclosed for each Sub-Fund in the Portfolio section of this Annual Report.

Here below disclosure of the commitment for each short positions and the list of the counterparties/brokers for the positions open as at 30 June 2024.

Please refer to the note 17 for detailed collateral information.

UPFRONT PREMIUM OPTIONS CONTRACTS

■ Euro Aggregate Bond

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
ITRAXX XOVER MAIN S41 V1 5Y /CALL	2.625	17/07/24	EUR	-60,000,000	-60,000,000.00
ITRAXX XOVER MAIN S41 V1 5Y /PUT	4.00	17/07/24	EUR	-60,000,000	60,000,000.00
ITRAXX XOVER MAIN S41 V1 5Y /PUT	3.50	17/07/24	EUR	-60,000,000	60,000,000.00
				Total :	60,000,000.00

As at 30 June 2024, the net unrealised appreciation on short options amounted to EUR 66,315.00.

The counterparty of these short options is BANK OF AMERICA.

The broker/ counterparties of the long options are BANK OF AMERICA and CACEIS.

■ Euro Corporate ESG Bond

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
ITRAXX XOVER MAIN S41 V1 5Y /CALL	2.625	17/07/24	EUR	-90,000,000	-90,000,000.00
ITRAXX XOVER MAIN S41 V1 5Y /PUT	4.00	17/07/24	EUR	-90,000,000	90,000,000.00
ITRAXX XOVER MAIN S41 V1 5Y /PUT	3.50	17/07/24	EUR	-90,000,000	90,000,000.00
				Total :	90,000,000.00

As at 30 June 2024, the net unrealised appreciation on short options amounted to EUR 99,472.50.

The counterparty of these short options is BANK OF AMERICA.

The counterparty of the long options is BANK OF AMERICA.

■ Euro Corporate Short Term Impact Green Bond

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
ITRAXX XOVER MAIN S41 V1 5Y /CALL	2.625	17/07/24	EUR	-30,000,000	-30,000,000.00
ITRAXX XOVER MAIN S41 V1 5Y /PUT	3.50	17/07/24	EUR	-30,000,000	30,000,000.00
ITRAXX XOVER MAIN S41 V1 5Y /PUT	4.00	17/07/24	EUR	-30,000,000	30,000,000.00
				Total :	30,000,000.00

As at 30 June 2024, the net unrealised appreciation on short options amounted to EUR 33,157.50.

The counterparty of these short options is BANK OF AMERICA.

The counterparty of the long options is BANK OF AMERICA.

■ European Subordinated Bond ESG

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
ITRAXX XOVER MAIN S41 V1 5Y /CALL	2.625	17/07/24	EUR	-150,000,000	-150,000,000.00
ITRAXX XOVER MAIN S41 V1 5Y /PUT	4.00	17/07/24	EUR	-150,000,000	150,000,000.00
ITRAXX XOVER MAIN S41 V1 5Y /PUT	3.50	17/07/24	EUR	-150,000,000	150,000,000.00
				Total :	150,000,000.00

As at 30 June 2024, the net unrealised appreciation on short options amounted to EUR 165,787.50.

The counterparty of these short options is BANK OF AMERICA.

The counterparty of the long options is BANK OF AMERICA.

■ Global Short Term Bond

The counterparty of the long option is UBS.

■ Strategic Income

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
USD(P)/JPY(C)OTC /PUT	137.28	08/01/25	USD	-53,000,000	49,451,831.12
				Total :	49,451,831.12

As at 30 June 2024, the unrealised appreciation on short option amounted to EUR 1,616,971.73.

The counterparty of this short option is CITIBANK.

The counterparties of the long options are CITIBANK and GOLDMAN SACHS.

■ Asia Multi-Asset Target Income

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in USD
AES CORP /PUT	17.00	16/08/24	USD	-123	90,550.51
AMD /PUT	150.00	19/07/24	USD	-13	38,800.63
BRISTOL MYERS SQUI /PUT	42.00	19/07/24	USD	-45	119,606.40
BROADCOM LTD /PUT	1,670.00	19/07/24	USD	-1	47,330.57
BUILDERS FRSTSRCE /PUT	150.00	19/07/24	USD	-13	173,482.91
CONST ENRG CORP /PUT	190.00	19/07/24	USD	-11	54,193.06
DELTA AIR LINES WI /PUT	45.00	19/07/24	USD	-2	2,817.94
DEXCOM INC /PUT	110.00	19/07/24	USD	-17	60,329.50
DJ EURO STOXX 50 EUR /PUT	4,725	16/08/24	EUR	-8	109,938.68
EATON CORP /PUT	300.00	16/08/24	USD	-7	74,844.39
ENPHASE ENERGY /PUT	110.00	19/07/24	USD	-17	132,384.97
HALLIBURTON CO /PUT	32.00	19/07/24	USD	-66	39,684.74
HANG SENG CHINA ENT /CALL	6,700	20/09/24	HKD	-18	-205,833.24
HANG SENG CHINA ENT /PUT	6,000	20/09/24	HKD	-18	-478,817.74
INTEL CORP /PUT	30.00	19/07/24	USD	-58	54,785.93
INTL PAPER /PUT	42.50	16/08/24	USD	-41	79,081.01
META PLATFORMS /PUT	460.00	16/08/24	USD	-4	40,740.98
NETFLIX INC /PUT	600.00	19/07/24	USD	-4	35,903.62
NRG ENERGY INC /PUT	75.00	19/07/24	USD	-28	67,146.46
QUALCOMM INC /PUT	180.00	16/08/24	USD	-12	50,671.39
QUANTA SERVICES /PUT	250.00	16/08/24	USD	-9	92,844.49
STARBUCKS /PUT	75.00	16/08/24	USD	-27	71,886.69
UNITED AIRLINES HOLD /PUT	50.00	19/07/24	USD	-32	89,222.98
UNITED RENTALS INC /PUT	620.00	19/07/24	USD	-3	55,489.43
				Total :	897,086.28

As at 30 June 2024, the net unrealised depreciation on short options amounted to USD 55,823.50.

The broker of these short options is CACEIS.

The broker of the long options is CACEIS.

■ Euro Multi-Asset Target Income

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
AES CORP /PUT	17.00	16/08/24	USD	-420	288,497.19
AMD /PUT	150.00	19/07/24	USD	-45	125,318.29
AVAGO TECHNOLOGIE LT /PUT	1,670.00	19/07/24	USD	-4	176,647.81
BRISTOL MYERS SQUI /PUT	42.00	19/07/24	USD	-157	389,357.07
BUILDERS FRSTSRCE /PUT	150.00	19/07/24	USD	-41	510,509.36
CONST ENRG CORP /PUT	190.00	19/07/24	USD	-39	179,275.99
DELTA AIR LINES WI /PUT	45.00	19/07/24	USD	-163	214,286.71
DEXCOM INC /PUT	110.00	19/07/24	USD	-60	198,672.86

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
DJ EURO STOXX 50 EUR /PUT	4,725	16/08/24	EUR	-48	615,471.96
EATON CORP /PUT	300.00	16/08/24	USD	-24	239,430.20
ENPHASE ENERGY /PUT	110.00	19/07/24	USD	-60	435,960.87
HALLIBURTON CO /PUT	32.00	19/07/24	USD	-225	126,231.77
INTEL CORP /PUT	30.00	19/07/24	USD	-200	176,269.65
INTL PAPER /PUT	42.50	16/08/24	USD	-140	251,954.93
META PLATFORMS /PUT	460.00	16/08/24	USD	-14	133,047.27
NETFLIX INC /PUT	600.00	19/07/24	USD	-12	100,499.97
NRG ENERGY INC /PUT	75.00	19/07/24	USD	-98	219,279.33
QUALCOMM INC /PUT	180.00	16/08/24	USD	-40	157,597.05
QUANTA SERVICES /PUT	250.00	16/08/24	USD	-29	279,137.45
RYL CARIBBEAN CRUI /PUT	140.00	19/07/24	USD	-55	32,375.06
S&P 500 INDEX /CALL	5,300	19/07/24	USD	-23	-10,112,905.76
STARBUCKS /PUT	75.00	16/08/24	USD	-90	223,580.41
UNITED AIRLINES HOLD /PUT	50.00	19/07/24	USD	-110	286,171.20
UNITED RENTALS INC /PUT	620.00	19/07/24	USD	-10	172,582.02
US TBOND /CALL	124.00	23/08/24	USD	-23	-327,532.72
US TBOND /PUT	115.00	23/08/24	USD	-23	652,526.42
US 5YR T-NOTES /CALL	107.50	26/07/24	USD	-148	-3,517,499.93
USD(C)/JPY(P)OTC /CALL	159.00	04/09/24	USD	-3,487,197	-3,253,741.08
10YR US TREASURY NOTE /CALL	110.50	26/07/24	USD	-195	-6,263,490.86
				Total :	-17,290,489.51

As at 30 June 2024, the net unrealised depreciation on short options amounted to EUR 195,870.48.

The broker/counterparties of these short options are BANK OF AMERICA, CACEIS and NEWEDGE.

The broker/counterparties of the long options are BANK OF AMERICA, CACEIS and NEWEDGE.

■ Global Multi-Asset

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
EUR(P)/CHF(C)OTC /PUT	0.94	18/07/24	EUR	-930,000	930,000.00
EUR(P)/GBP(C)OTC /PUT	0.833	12/12/24	EUR	-400,000	400,000.00
EUR(P)/INR(C)OTC /PUT	93.00	12/09/24	EUR	-500,000	500,000.00
EUR(P)/INR(C)OTC /PUT	89.00	12/09/24	EUR	-1,000,000	1,000,000.00
EUR(P)/JPY(C)OTC /PUT	153.00	12/09/24	EUR	-1,000,000	1,000,000.00
EUR(P)/USD(C)OTC /PUT	1.103	12/09/24	EUR	-600,000	600,000.00
EUR(P)/USD(C)OTC /PUT	1.103	12/09/24	EUR	-630,000	630,000.00
GBP(P)/USD(C)OTC /PUT	1.21	12/12/24	GBP	-350,000	412,808.87
NOK(C)/SEK(P)OTC /CALL	1.00	12/09/24	NOK	-6,000,000	-525,785.39
USD(C)/MXN(P)OTC /CALL	19.00	11/07/24	USD	-1,130,000	-1,054,350.36
USD(C)/MXN(P)OTC /CALL	19.00	11/07/24	USD	-500,000	-466,526.71
USD(C)/MXN(P)OTC /CALL	19.30	25/07/24	USD	-1,300,000	-1,212,969.44
USD(P)/JPY(C)OTC /PUT	143.00	12/09/24	USD	-9,300,000	8,677,396.78
				Total :	10,890,573.75

As at 30 June 2024, the net unrealised appreciation on short options amounted to EUR 34,931.11.

The counterparties of these short options are BANK OF AMERICA, BARCLAYS, CREDIT AGRICOLE, HSBC, JP MORGAN and UBS.

The broker/counterparties of the long options are BANK OF AMERICA, BARCLAYS, CACEIS, CITIGROUP, CREDIT AGRICOLE, DEUTSCHE BANK, GOLDMAN SACHS, HSBC, JP MORGAN, NOMURA, SOCIETE GENERALE and UBS.

■ Global Multi-Asset Conservative

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
EUR(P)/CHF(C)OTC /PUT	0.94	18/07/24	EUR	-4,600,000	4,600,000.00
EUR(P)/GBP(C)OTC /PUT	0.833	12/12/24	EUR	-2,150,000	2,150,000.00
EUR(P)/INR(C)OTC /PUT	93.00	12/09/24	EUR	-2,500,000	2,500,000.00
EUR(P)/INR(C)OTC /PUT	89.00	12/09/24	EUR	-5,000,000	5,000,000.00
EUR(P)/JPY(C)OTC /PUT	153.00	12/09/24	EUR	-5,630,000	5,630,000.00
EUR(P)/USD(C)OTC /PUT	1.103	12/09/24	EUR	-3,200,000	3,200,000.00
EUR(P)/USD(C)OTC /PUT	1.103	12/09/24	EUR	-3,200,000	3,200,000.00
GBP(P)/USD(C)OTC /PUT	1.21	12/12/24	GBP	-1,850,000	2,181,989.74
NOK(C)/SEK(P)OTC /CALL	1.00	12/09/24	NOK	-29,000,000	-2,541,296.06

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
USD(C)/MXN(P)OTC /CALL	19.00	11/07/24	USD	-5,600,000	-5,225,099.14
USD(C)/MXN(P)OTC /CALL	19.00	11/07/24	USD	-2,800,000	-2,612,549.57
USD(C)/MXN(P)OTC /CALL	19.30	25/07/24	USD	-6,400,000	-5,971,541.87
USD(P)/JPY(C)OTC /PUT	143.00	12/09/24	USD	-43,000,000	40,121,296.94
				Total :	52,232,800.05

As at 30 June 2024, the net unrealised appreciation on short options amounted to EUR 180,700.83.

The counterparties of these short options are BANK OF AMERICA, BARCLAYS, CREDIT AGRICOLE, HSBC, JP MORGAN and UBS.

The broker/counterparties of the long options are BANK OF AMERICA, BARCLAYS, CACEIS, CITIGROUP, CREDIT AGRICOLE, DEUTSCHE BANK, GOLDMAN SACHS, HSBC, JP MORGAN, NOMURA, SOCIETE GENERALE and UBS.

■ Global Multi-Asset Target Income

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in USD
AES CORP /PUT	17.00	16/08/24	USD	-853	627,964.10
AMD /PUT	150.00	19/07/24	USD	-92	274,589.09
AVAGO TECHNOLOGIE LT /PUT	1,670.00	19/07/24	USD	-8	378,644.58
BRISTOL MYERS SQUI /PUT	42.00	19/07/24	USD	-316	839,902.72
BUILDERS FRSTSRCE /PUT	150.00	19/07/24	USD	-81	1,080,931.97
CONST ENRG CORP /PUT	190.00	19/07/24	USD	-77	379,351.43
DELTA AIR LINES WI /PUT	45.00	19/07/24	USD	-324	456,505.63
DEXCOM INC /PUT	110.00	19/07/24	USD	-119	422,306.49
DJ EURO STOXX 50 EUR /PUT	4,725	16/08/24	EUR	-86	1,181,840.79
EATON CORP /PUT	300.00	16/08/24	USD	-49	523,910.70
ENPHASE ENERGY /PUT	110.00	19/07/24	USD	-121	942,269.47
HALLIBURTON CO /PUT	32.00	19/07/24	USD	-459	275,989.36
INTEL CORP /PUT	30.00	19/07/24	USD	-403	380,667.76
INTL PAPER /PUT	42.50	16/08/24	USD	-285	549,709.43
META PLATFORMS /PUT	460.00	16/08/24	USD	-29	295,372.08
NETFLIX INC /PUT	600.00	19/07/24	USD	-24	215,421.70
NRG ENERGY INC /PUT	75.00	19/07/24	USD	-194	465,229.07
QUALCOMM INC /PUT	180.00	16/08/24	USD	-82	346,254.51
QUANTA SERVICES /PUT	250.00	16/08/24	USD	-60	618,963.24
RYL CARIBBEAN CRUI /PUT	140.00	19/07/24	USD	-108	68,134.19
S&P 500 INDEX /CALL	5,300	19/07/24	USD	-40	-18,849,576.96
STARBUCKS /PUT	75.00	16/08/24	USD	-184	489,894.48
UNITED AIRLINES HOLD /PUT	50.00	19/07/24	USD	-222	618,984.40
UNITED RENTALS INC /PUT	620.00	19/07/24	USD	-20	369,929.56
US TBOND /CALL	124.00	23/08/24	USD	-34	-518,918.63
US TBOND /PUT	115.00	23/08/24	USD	-34	1,033,814.63
US 5YR T-NOTES /CALL	107.50	26/07/24	USD	-218	-5,552,932.17
USD(C)/JPY(P)OTC /CALL	159.00	04/09/24	USD	-5,083,500	-5,083,500.00
10YR US TREASURY NOTE /CALL	110.50	26/07/24	USD	-280	-9,639,030.63
				Total :	-26,807,377.03

As at 30 June 2024, the net unrealised depreciation on short options amounted to USD 411,302.42.

The broker/counterparties of these short options are BANK OF AMERICA, CACEIS and NEWEDGE.

The broker/counterparties of the long options are BANK OF AMERICA, CACEIS and NEWEDGE.

■ Net Zero Ambition Multi-Asset

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
EUR(P)/USD(C)OTC /PUT	1.04	16/07/24	EUR	-200,000	200,000.00
EUR(P)/USD(C)OTC /PUT	1.05	16/09/24	EUR	-5,000,000	5,000,000.00
EUR(P)/USD(C)OTC /PUT	1.00	05/03/25	EUR	-9,000,000	9,000,000.00
EUR(P)/USD(C)OTC /PUT	1.065	05/03/25	EUR	-9,000,000	9,000,000.00
EUR(P)/USD(C)OTC /PUT	1.06	14/03/25	EUR	-6,300,000	6,300,000.00
HANG SENG CHINA ENT /CALL	8,000	20/09/24	HKD	-180	-149,828.90
USD(P)/BRL(C)OTC /PUT	4.96	06/09/24	USD	-5,000,000	4,665,267.09
USD(P)/JPY(C)OTC /PUT	138.00	05/08/24	USD	-8,800,000	8,210,870.07
USD(P)/ZAR(C)OTC /PUT	18.00	09/09/24	USD	-5,000,000	4,665,267.09
USD(P)/ZAR(C)OTC /PUT	18.20	22/10/24	USD	-4,500,000	4,198,740.38
				Total :	51,090,315.73

As at 30 June 2024, the net unrealised depreciation on short options amounted to EUR 42,351.26.

The broker/counterparties of these short options are BANK OF AMERICA, CACEIS, CITIGROUP, HSBC, JP MORGAN, SOCIETE GENERALE and UBS.

The broker/counterparties of the long options are BNP PARIBAS, CACEIS, CITIGROUP, HSBC, JP MORGAN, SOCIETE GENERALE and UBS.

■ Multi-Asset Real Return

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
S&P 500 INDEX /PUT	4,800	20/09/24	USD	-25	776,975.23
				Total :	776,975.23

As at 30 June 2024, the unrealised appreciation on short option amounted to EUR 133,431.03.

The broker of this short option is CACEIS.

The broker/counterparties of the long options are CACEIS and NOMURA.

■ Real Assets Target Income

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in USD
ACCOR SA /PUT	38.00	16/08/24	EUR	-300	538,139.61
AGNICO EAGLE MINES /PUT	65.00	16/08/24	USD	-250	737,385.00
AIRBUS SHS /PUT	160.00	19/07/24	EUR	-123	1,662,047.22
ALBEMARLE /PUT	95.00	16/08/24	USD	-75	329,544.00
ARCHER-DANIELS MID /PUT	62.50	19/07/24	USD	-200	917,631.00
BOUYGUES /PUT	36.00	19/07/24	EUR	-348	1,117,788.09
CAMECO CORP USD /PUT	47.00	20/09/24	USD	-500	883,140.00
COMP DE SAINT GOBAIN /PUT	80.00	19/07/24	EUR	-150	1,056,548.83
DEUTSCHE LUFTHANSA N /PUT	6.70	19/07/24	EUR	-728	445,513.61
DEUTSCHE LUFTHANSA N /PUT	7.00	19/07/24	EUR	-966	591,162.30
DJ EURO STOXX 50 EUR /PUT	4,550	20/09/24	EUR	-431	4,023,986.40
EXXON MOBIL /PUT	110.00	16/08/24	USD	-200	642,369.60
FREEPORT MCMORAN /CALL	55.00	16/08/24	USD	-700	-680,400.00
GECINA ACT /PUT	94.00	19/07/24	EUR	-70	555,833.45
INFINEON TECHNO AG-N /CALL	38.00	20/09/24	EUR	-800	-876,510.59
NEWMONT CORP /CALL	42.50	16/08/24	USD	-500	-1,009,067.00
SCHNEIDER ELECTR SA /PUT	220.00	19/07/24	EUR	-100	906,283.59
SEGRO PLC REIT /PUT	900.00	16/08/24	GBP	-100	576,781.38
SHELL PLC /PUT	33.00	16/08/24	EUR	-300	448,284.76
S&P 500 INDEX /PUT	4,750	16/08/24	USD	-23	313,977.60
TENCENT HOLDINGS LTD /CALL	390.00	30/07/24	HKD	-450	-628,901.15
TERADYNE /PUT	140.00	16/08/24	USD	-100	422,626.50
UPM KYMMENE OYJ /CALL	34.00	16/08/24	EUR	-750	-970,153.46
XYLEM /PUT	140.00	19/07/24	USD	-100	1,098,016.01
				Total :	13,102,026.76

As at 30 June 2024, the net unrealised depreciation on short options amounted to USD 697,391.81.

The brokers of these short options are NEWEDGE and CACEIS.

The brokers of the long options are NEWEDGE and CACEIS.

■ Absolute Return Multi-Strategy

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
AUD(C)/JPY(P)OTC /CALL	108.00	30/07/24	AUD	-9,800,000	-6,106,679.96
AUD(C)/NZD(P)OTC /CALL	1.0885	25/07/24	AUD	-19,800,000	-12,337,986.04
AUD(P)/CHF(C)OTC /PUT	0.565	15/07/24	AUD	-7,100,000	4,424,227.32
AUD(P)/NZD(C)OTC /PUT	1.0885	25/07/24	AUD	-19,800,000	12,337,986.04
CAC 40 /PUT	7,600	19/07/24	EUR	-42	1,856,536.67
CAC 40 /CALL	8,000	19/07/24	EUR	-54	-315,032.33
CBOE S&P VOL INDEX /CALL	35	21/08/24	USD	-595	-63,537.73

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
CBOE S&P VOL INDEX /PUT	12	21/08/24	USD	-836	90,243.54
CBOE S&P VOL INDEX /CALL	32	18/09/24	USD	-575	-88,098.53
CBOE S&P VOL INDEX /PUT	12	18/09/24	USD	-1,158	99,464.29
CBOE S&P VOL INDEX /CALL	35	18/09/24	USD	-583	-77,820.37
CDX NA HY SERIE 42 V1 5Y /PUT	1.025	18/09/24	USD	-32,300,000	30,137,625.38
CDX NA IG SERIE 42 V1 5Y /PUT	0.70	21/08/24	USD	-54,000,000	50,384,884.53
CDX NA IG SERIE 42 V1 5Y /PUT	0.70	18/09/24	USD	-46,200,000	43,107,067.88
CHF(C)/JPY(P)OTC /CALL	180.00	11/11/24	CHF	-3,400,000	-3,530,450.13
CHF(C)/JPY(P)OTC /CALL	185.00	11/11/24	CHF	-3,400,000	-3,530,450.13
CHF(P)/JPY(C)OTC /PUT	130.00	03/10/24	CHF	-19,400,000	20,144,333.11
CHF(P)/JPY(C)OTC /PUT	160.00	11/11/24	CHF	-13,600,000	14,121,800.53
CHF(P)/NOK(C)OTC /PUT	11.20	02/10/24	CHF	-3,200,000	3,322,776.60
DJ EURO STOXX OIL & /PUT	355	19/07/24	EUR	-226	773,609.53
DJ EURO STOXX OIL & /CALL	385	19/07/24	EUR	-113	-210,039.15
DJ EURO STOXX OIL & /PUT	360	20/09/24	EUR	-136	923,561.24
DJ EURO STOXX 50 EUR /CALL	5,175	19/07/24	EUR	-150	-345,028.41
DJ EURO STOXX 50 EUR /CALL	5,200	19/07/24	EUR	-151	-251,258.99
DJ EURO STOXX 50 EUR /PUT	4,775	19/07/24	EUR	-249	3,619,274.61
DJ EURO STOXX 50 EUR /CALL	5,100	02/08/24	EUR	-192	-2,086,027.08
DJ EURO STOXX 50 EUR /PUT	4,800	02/08/24	EUR	-192	3,091,454.55
DJ EURO STOXX 50 EUR /PUT	4,650	20/09/24	EUR	-379	4,321,762.24
DJ EURO STOXX 50 EUR /PUT	4,600	20/09/24	EUR	-165	1,639,252.00
DJ EURO STOXX 50 EUR /PUT	2,000	20/12/24	EUR	-466	45,612.27
EUR EURIBOR 6 MONTHS /CALL	-0.50	14/10/25	EUR	-26,000,000	26,000,000.00
EUR EURIBOR 6 MONTHS /PUT	2.75	23/11/27	EUR	-18,600,000	18,600,000.00
EUR EURIBOR 6 MONTHS /PUT	0.85	05/12/29	EUR	-28,100,000	-28,100,000.00
EUR(C)/CAD(P)OTC /CALL	1.495	19/08/24	EUR	-4,200,000	-4,200,000.00
EUR(C)/CAD(P)OTC /CALL	1.475	12/09/24	EUR	-7,900,000	-7,900,000.00
EUR(C)/CHF(P)OTC /CALL	1.00	15/07/24	EUR	-12,600,000	-12,600,000.00
EUR(C)/CHF(P)OTC /CALL	0.986	15/07/24	EUR	-12,600,000	-12,600,000.00
EUR(C)/GBP(P)OTC /CALL	0.875	12/09/24	EUR	-7,900,000	-7,900,000.00
EUR(C)/ILS(P)OTC /CALL	4.15	03/09/24	EUR	-3,800,000	-3,800,000.00
EUR(C)/KRW(P)OTC /CALL	1,515.00	01/07/24	EUR	-10,100,000	-10,100,000.00
EUR(C)/KRW(P)OTC /CALL	1,500.00	01/07/24	EUR	-10,100,000	-10,100,000.00
EUR(C)/NOK(P)OTC /CALL	11.80	20/08/24	EUR	-4,200,000	-4,200,000.00
EUR(C)/NOK(P)OTC /CALL	11.65	05/09/24	EUR	-3,200,000	-3,200,000.00
EUR(C)/USD(P)OTC /CALL	1.12	18/07/24	EUR	-12,700,000	-12,700,000.00
EUR(C)/USD(P)OTC /CALL	1.095	25/07/24	EUR	-13,100,000	-13,100,000.00
EUR(C)/USD(P)OTC /CALL	1.10	20/08/24	EUR	-10,600,000	-10,600,000.00
EURO STOXX BANKS /CALL	140	19/07/24	EUR	-847	-2,462,408.99
EURO STOXX BANKS /PUT	125	19/12/25	EUR	-616	1,369,468.10
EUR(P)/AUD(C)OTC /PUT	1.58	25/07/24	EUR	-14,800,000	14,800,000.00
EUR(P)/CAD(C)OTC /PUT	1.475	12/09/24	EUR	-7,900,000	7,900,000.00
EUR(P)/GBP(C)OTC /PUT	0.848	19/08/24	EUR	-4,200,000	4,200,000.00
EUR(P)/GBP(C)OTC /PUT	0.875	12/09/24	EUR	-7,900,000	7,900,000.00
EUR(P)/ILS(C)OTC /PUT	4.15	03/09/24	EUR	-3,800,000	3,800,000.00
EUR(P)/NOK(C)OTC /PUT	11.65	05/09/24	EUR	-3,200,000	3,200,000.00
EUR(P)/SEK(C)OTC /PUT	11.20	13/08/24	EUR	-4,200,000	4,200,000.00
EUR(P)/SEK(C)OTC /PUT	11.50	13/08/24	EUR	-4,200,000	4,200,000.00
NOK(P)/SEK(C)OTC /PUT	1.02	03/09/24	NOK	-88,000,000	7,711,519.08
EUR(P)/TRY(C)OTC /PUT	44.00	05/02/25	EUR	-4,200,000	4,200,000.00
EUR(P)/USD(C)OTC /PUT	1.05	20/08/24	EUR	-8,200,000	8,200,000.00
FOOTSIE 100 /PUT	76	20/09/24	GBP	-42	4,044,265.38
FOOTSIE 100 /PUT	60	20/12/24	GBP	-66	139,816.03
GBP OVERNIGHT COMPOUNDED RATE /CALL	4.45	20/06/25	GBP	-15,300,000	-18,045,644.87
GBP OVERNIGHT COMPOUNDED RATE /PUT	4.45	20/06/25	GBP	-15,300,000	18,045,644.87
GBP(C)/CAD(P)OTC /CALL	1.745	08/07/24	GBP	-6,900,000	-8,138,232.00
GBP(C)/JPY(P)OTC /CALL	185.00	12/11/24	GBP	-5,700,000	-6,722,887.30
GBP(C)/USD(P)OTC /CALL	1.2725	23/07/24	GBP	-6,900,000	-8,138,232.00
ITRAXX EUROPE MAIN S41 5Y /PUT	0.75	18/09/24	EUR	-60,000,000	60,000,000.00
ITRAXX EUROPE MAIN S41 5Y /PUT	0.90	18/09/24	EUR	-16,300,000	16,300,000.00
ITRAXX EUROPE MAIN S41 5Y /PUT	0.90	18/09/24	EUR	-80,000,000	80,000,000.00
ITRAXX EUROPE MAIN S41 5Y /PUT	0.80	18/09/24	EUR	-16,400,000	16,400,000.00
ITRAXX XOVER MAIN S41 V1 5Y /PUT	4.50	17/07/24	EUR	-46,300,000	46,300,000.00
ITRAXX XOVER MAIN S41 V1 5Y /PUT	4.25	18/09/24	EUR	-60,000,000	60,000,000.00
ITRAXX XOVER MAIN S41 V1 5Y /PUT	4.50	18/09/24	EUR	-35,000,000	35,000,000.00
JPY OVERNIGHT COMPOUNDED RATE /PUT	1.656	27/11/24	JPY	-1,478,400,000	-8,575,321.47
KOSPI 2000 /CALL	400	12/09/24	KRW	-38	-801,889.42
KOSPI 2000 /PUT	360	12/12/24	KRW	-108	1,653,017.67
KOSPI 2000 /CALL	395	12/12/24	KRW	-108	-3,235,694.17

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
MINI FTSE / MIB /CALL	35,000	19/07/24	EUR	-49	-422,382.60
MINI FTSE / MIB /PUT	32,500	16/08/24	EUR	-49	1,449,909.49
MINI FTSE / MIB /PUT	34,000	20/09/24	EUR	-38	1,829,937.79
MSCI EM INDEX /PUT	950	23/09/24	USD	-128	538,386.75
MSCI EM INDEX /PUT	970	23/09/24	USD	-169	959,204.11
MSCI EMERG MARKT IND /PUT	1,070	16/08/24	USD	-76	7,702,822.49
NASDAQ 100 /CALL	16,700	20/12/24	USD	-3	-5,509,550.73
NIKKEI 225 /PUT	37,750	12/07/24	JPY	-14	221,791.64
NIKKEI 225 /CALL	40,000	12/07/24	JPY	-37	-2,998,779.06
NIKKEI 225 /PUT	37,125	12/07/24	JPY	-18	144,646.72
NIKKEI 225 /PUT	37,500	12/07/24	JPY	-18	219,036.46
NIKKEI 225 /PUT	35,500	13/09/24	JPY	-36	810,021.63
NIKKEI 225 /PUT	32,500	13/12/24	JPY	-21	409,832.37
NIKKEI 225 /PUT	29,500	10/12/27	JPY	-28	1,195,746.22
NOK(C)/JPY(P)OTC /CALL	13.65	13/11/24	NOK	-77,000,000	-6,747,579.20
NZD(C)/JPY(P)OTC /CALL	94.00	29/01/25	NZD	-13,000,000	-7,391,193.11
NZD(C)/USD(P)OTC /CALL	0.62	24/07/24	NZD	-18,700,000	-10,631,947.01
OMX 30 /CALL	2,660	19/07/24	SEK	-189	-599,011.04
OMX 30 /PUT	2,540	16/08/24	SEK	-152	3,441,030.91
RUSSELL 2000 INDEX /CALL	2,155	19/07/24	USD	-22	-432,943.11
RUSSELL 2000 INDEX /CALL	2,200	19/12/25	USD	-30	-5,731,815.26
RUSSELL 2000 INDEX /CALL	2,300	19/12/25	USD	-23	-1,946,715.52
SMI (ZURICH) /CALL	12,550	19/07/24	CHF	-93	-11,582,225.12
SMI (ZURICH) /CALL	12,400	19/07/24	CHF	-44	-575,375.05
SMI (ZURICH) /CALL	12,400	16/08/24	CHF	-43	-1,060,334.03
SMI (ZURICH) /PUT	10,900	20/09/24	CHF	-70	810,755.76
SMI (ZURICH) /PUT	10,900	20/06/25	CHF	-41	1,230,580.28
SMI (ZURICH) /PUT	11,000	19/12/25	CHF	-48	1,685,774.18
S&P 500 INDEX /PUT	4,850	20/09/24	USD	-42	1,348,115.71
S&P 500 INDEX /PUT	4,700	20/09/24	USD	-13	331,169.77
S&P 500 INDEX /PUT	4,940	20/09/24	USD	-25	897,482.81
S&P 500 INDEX /PUT	5,065	20/09/24	USD	-16	730,627.76
S&P 500 INDEX /PUT	5,030	18/10/24	USD	-32	2,252,785.92
S&P 500 INDEX /PUT	3,650	20/12/24	USD	-21	189,527.95
S&P 500 INDEX /CALL	4,800	20/12/24	USD	-10	-4,519,193.62
S&P 500 INDEX /CALL	5,400	20/12/24	USD	-20	-6,562,256.35
S&P 500 INDEX /CALL	5,000	17/12/27	USD	-14	-5,511,089.87
SPI 200 INDEX /PUT	7,125	19/09/24	AUD	-173	960,873.95
SPI 200 INDEX /CALL	8,100	19/06/25	AUD	-107	-2,087,793.88
STOXX EUR 600 BAS RE /PUT	575	16/08/24	EUR	-139	1,731,861.19
STOXX EUR 600 BAS RE /PUT	610	20/09/24	EUR	-80	1,570,997.36
TOPIX INDEX /CALL	2,800	12/07/24	JPY	-25	-2,452,698.06
TOPIX INDEX /CALL	2,925	12/07/24	JPY	-71	-740,535.55
US TBOND /CALL	124.00	23/08/24	USD	-48	-683,546.54
US ULTRA LONG BOND /CALL	127.00	26/07/24	USD	-34	-3,976,383.67
US ULTRA LONG BOND /PUT	127.00	26/07/24	USD	-34	2,453,428.73
US Y2Y /CALL	102.00	26/07/24	USD	-96	-10,701,119.66
US Y2Y /PUT	102.00	26/07/24	USD	-96	6,475,549.34
US Y2Y /CALL	101.75	23/08/24	USD	-95	-12,399,846.19
US Y2Y /PUT	101.75	23/08/24	USD	-95	5,521,099.40
US 5YR T-NOTES /CALL	105.75	23/08/24	USD	-86	-5,789,773.86
US 5YR T-NOTES /PUT	105.75	23/08/24	USD	-86	2,693,912.51
USD SOFR COMPOUNDED /PUT	3.81	25/07/24	USD	-12,100,000	11,289,946.35
USD SOFR COMPOUNDED /CALL	3.81	25/07/24	USD	-12,100,000	-11,289,946.35
USD SOFR COMPOUNDED /PUT	4.60	20/12/24	USD	-9,700,000	9,050,618.15
USD SOFR COMPOUNDED /CALL	4.60	20/12/24	USD	-9,700,000	-9,050,618.15
USD SOFR COMPOUNDED /CALL	2.55	21/01/25	USD	-28,600,000	26,685,327.74
USD SOFR COMPOUNDED /PUT	4.55	18/06/25	USD	-9,600,000	-8,957,312.81
USD SOFR COMPOUNDED /CALL	4.55	18/06/25	USD	-9,600,000	8,957,312.81
USD(C)/BRL(P)OTC /CALL	5.53	08/07/24	USD	-7,200,000	-6,717,984.60
USD(C)/BRL(P)OTC /CALL	5.40	08/07/24	USD	-7,200,000	-6,717,984.60
USD(C)/CHF(P)OTC /CALL	0.92	17/07/24	USD	-4,600,000	-4,292,045.72
USD(C)/HKD(P)OTC /CALL	7.82	20/05/25	USD	-3,400,000	-3,172,381.62
USD(C)/HKD(P)OTC /CALL	7.78	20/05/25	USD	-3,400,000	-3,172,381.62
USD(C)/JPY(P)OTC /CALL	160.00	06/08/24	USD	-9,000,000	-8,397,480.76
USD(C)/JPY(P)OTC /CALL	155.00	06/11/25	USD	-9,500,000	-8,864,007.46

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
USD(C)/JPY(P)OTC /CALL	99.00	07/10/26	USD	-9,300,000	-8,677,396.78
USD(C)/JPY(P)OTC /CALL	98.00	14/10/26	USD	-9,300,000	-8,677,396.78
USD(C)/JPY(P)OTC /CALL	104.50	14/10/26	USD	-9,300,000	-8,677,396.78
USD(C)/JPY(P)OTC /CALL	98.50	15/10/26	USD	-9,300,000	-8,677,396.78
USD(C)/JPY(P)OTC /CALL	105.25	15/10/26	USD	-9,300,000	-8,677,396.78
USD(C)/JPY(P)OTC /CALL	150.00	01/05/29	USD	-20,400,000	-19,034,289.71
USD(C)/NOK(P)OTC /CALL	10.71	25/07/24	USD	-11,500,000	-10,730,114.30
USD(C)/NOK(P)OTC /CALL	10.60	18/02/25	USD	-4,900,000	-4,571,961.74
USD(C)/SEK(P)OTC /CALL	10.61	08/07/24	USD	-11,400,000	-10,636,808.96
USD(C)/SEK(P)OTC /CALL	11.20	09/08/24	USD	-4,500,000	-4,198,740.38
USD(C)/SEK(P)OTC /CALL	10.95	07/03/25	USD	-4,900,000	-4,571,961.74
USD(C)/SGD(P)OTC /CALL	1.34	05/09/24	USD	-5,800,000	-5,411,709.82
USD(C)/THB(P)OTC /CALL	35.75	11/02/25	USD	-4,900,000	-4,571,961.74
USD(C)/TWD(P)OTC /CALL	32.80	26/07/24	USD	-4,500,000	-4,198,740.38
USD(P)/CAD(C)OTC /PUT	1.34	09/07/24	USD	-13,500,000	12,596,221.13
USD(P)/CNH(C)OTC /PUT	6.90	06/02/25	USD	-3,900,000	3,638,908.33
USD(P)/MXN(C)OTC /PUT	16.70	20/02/25	USD	-14,700,000	13,715,885.23
USD(P)/NOK(C)OTC /PUT	10.60	18/02/25	USD	-4,900,000	4,571,961.74
USD(P)/SEK(C)OTC /PUT	10.359	08/07/24	USD	-11,400,000	10,636,808.96
USD(P)/SEK(C)OTC /PUT	10.55	16/07/24	USD	-4,600,000	4,292,045.72
USD(P)/SEK(C)OTC /PUT	9.55	07/03/25	USD	-4,900,000	4,571,961.74
USD(P)/SGD(C)OTC /PUT	1.34	05/09/24	USD	-5,800,000	5,411,709.82
USD(P)/THB(C)OTC /PUT	35.00	11/02/25	USD	-4,900,000	4,571,961.74
USD(P)/TRY(C)OTC /PUT	33.90	01/07/24	USD	-2,700,000	2,519,244.23
10YR US TREASRY NOTE /CALL	111.50	26/07/24	USD	-241	-5,391,517.70
10YR US TREASRY NOTE /CALL	112.50	26/07/24	USD	-109	-1,454,143.78
10YR US TREASRY NOTE /PUT	107.50	26/07/24	USD	-185	2,468,042.19
10YR US TREASRY NOTE /CALL	110.00	26/07/24	USD	-520	-26,574,811.06
10YR US TREASRY NOTE /PUT	109.50	26/07/24	USD	-95	3,772,871.98
10YR US TREASRY NOTE /CALL	111.00	26/07/24	USD	-95	-2,895,459.89
10YR US TREASRY NOTE /CALL	112.50	23/08/24	USD	-520	-10,245,710.29
10YR US TREASRY NOTE /PUT	107.00	23/08/24	USD	-177	1,907,216.80
10YR US TREASRY NOTE /CALL	112.00	23/08/24	USD	-520	-12,807,137.86
10YR US TREASRY NOTE /PUT	108.00	23/08/24	USD	-520	14,888,297.76
10YR US TREASRY NOTE /PUT	106.00	20/09/24	USD	-246	25,338,086.07
				Total :	290,765,537.03

As at 30 June 2024, the net unrealised depreciation on short options amounted to EUR 727,681.36.

The broker/counterparties of these short options are BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, NEWEDGE, NOMURA, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED and UBS.

The broker/counterparties of the long options are BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CACEIS, CITIGROUP, CREDIT AGRICOLE, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, NEWEDGE, NOMURA, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED and UBS.

■ Absolute Return Global Opportunities Bond

The broker/counterparties of the long options are BNP PARIBAS, CACEIS and GOLDMAN SACHS.

■ Absolute Return Forex

The counterparties of the long options are BARCLAYS, CACEIS, CREDIT AGRICOLE and STANDARD CHARTERED.

■ Multi-Strategy Growth

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
AUD(C)/JPY(P)OTC /CALL	108.00	30/07/24	AUD	-18,800,000	-11,714,855.43
AUD(C)/NZD(P)OTC /CALL	1.0885	25/07/24	AUD	-37,900,000	-23,616,650.05
AUD(P)/CHF(C)OTC /PUT	0.565	15/07/24	AUD	-13,200,000	8,225,324.03
AUD(P)/NZD(C)OTC /PUT	1.0885	25/07/24	AUD	-37,900,000	23,616,650.05
CAC 40 /PUT	7,600	19/07/24	EUR	-79	3,492,057.07
CAC 40 /CALL	8,000	19/07/24	EUR	-103	-600,895.00
CBOE S&P VOL INDEX /CALL	35	21/08/24	USD	-1,037	-110,737.18

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
CBOE S&P VOL INDEX /PUT	12	21/08/24	USD	-1,456	157,170.56
CBOE S&P VOL INDEX /CALL	32	18/09/24	USD	-1,001	-153,368.05
CBOE S&P VOL INDEX /PUT	12	18/09/24	USD	-2,016	173,160.62
CBOE S&P VOL INDEX /CALL	35	18/09/24	USD	-1,015	-135,484.86
CDX NA HY SERIE 42 V1 5Y /PUT	1.025	18/09/24	USD	-60,700,000	56,636,342.43
CDX NA IG SERIE 42 V1 5Y /PUT	0.70	21/08/24	USD	-90,000,000	83,974,807.56
CDX NA IG SERIE 42 V1 5Y /PUT	0.70	18/09/24	USD	-86,900,000	81,082,341.96
CHF(C)/JPY(P)OTC /CALL	180.00	11/11/24	CHF	-7,100,000	-7,372,410.57
CHF(C)/JPY(P)OTC /CALL	185.00	11/11/24	CHF	-7,100,000	-7,372,410.57
CHF(P)/JPY(C)OTC /PUT	130.00	03/10/24	CHF	-35,600,000	36,965,889.62
CHF(P)/JPY(C)OTC /PUT	160.00	11/11/24	CHF	-28,400,000	29,489,642.28
CHF(P)/NOK(C)OTC /PUT	11.20	02/10/24	CHF	-6,100,000	6,334,042.88
DJ EURO STOXX OIL & /PUT	355	19/07/24	EUR	-432	1,478,758.03
DJ EURO STOXX OIL & /CALL	385	19/07/24	EUR	-216	-401,490.76
DJ EURO STOXX OIL & /PUT	360	20/09/24	EUR	-256	1,738,468.22
DJ EURO STOXX 50 EUR /CALL	5,175	19/07/24	EUR	-281	-646,353.22
DJ EURO STOXX 50 EUR /CALL	5,200	19/07/24	EUR	-284	-472,566.57
DJ EURO STOXX 50 EUR /PUT	4,775	19/07/24	EUR	-476	6,918,773.95
DJ EURO STOXX 50 EUR /CALL	5,100	02/08/24	EUR	-369	-4,009,083.30
DJ EURO STOXX 50 EUR /PUT	4,800	02/08/24	EUR	-369	5,941,389.22
DJ EURO STOXX 50 EUR /PUT	4,650	20/09/24	EUR	-700	7,982,146.62
DJ EURO STOXX 50 EUR /PUT	4,600	20/09/24	EUR	-293	2,910,914.16
DJ EURO STOXX 50 EUR /PUT	2,000	20/12/24	EUR	-715	69,984.49
EUR EURIBOR 6 MONTHS /CALL	-0.50	14/10/25	EUR	-22,300,000	22,300,000.00
EUR EURIBOR 6 MONTHS /PUT	2.75	23/11/27	EUR	-23,900,000	23,900,000.00
EUR EURIBOR 6 MONTHS /PUT	0.85	05/12/29	EUR	-18,000,000	-18,000,000.00
EUR(C)/CAD(P)OTC /CALL	1.495	19/08/24	EUR	-8,000,000	-8,000,000.00
EUR(C)/CAD(P)OTC /CALL	1.475	12/09/24	EUR	-13,900,000	-13,900,000.00
EUR(C)/CHF(P)OTC /CALL	1.00	15/07/24	EUR	-23,600,000	-23,600,000.00
EUR(C)/CHF(P)OTC /CALL	0.986	15/07/24	EUR	-23,600,000	-23,600,000.00
EUR(C)/GBP(P)OTC /CALL	0.875	12/09/24	EUR	-13,900,000	-13,900,000.00
EUR(C)/ILS(P)OTC /CALL	4.15	03/09/24	EUR	-6,600,000	-6,600,000.00
EUR(C)/KRW(P)OTC /CALL	1,515.00	01/07/24	EUR	-18,900,000	-18,900,000.00
EUR(C)/KRW(P)OTC /CALL	1,500.00	01/07/24	EUR	-18,900,000	-18,900,000.00
EUR(C)/NOK(P)OTC /CALL	11.80	20/08/24	EUR	-8,000,000	-8,000,000.00
EUR(C)/NOK(P)OTC /CALL	11.65	05/09/24	EUR	-5,600,000	-5,600,000.00
EUR(C)/USD(P)OTC /CALL	1.12	18/07/24	EUR	-23,900,000	-23,900,000.00
EUR(C)/USD(P)OTC /CALL	1.095	25/07/24	EUR	-25,100,000	-25,100,000.00
EUR(C)/USD(P)OTC /CALL	1.10	20/08/24	EUR	-19,900,000	-19,900,000.00
EURO STOXX BANKS /CALL	140	19/07/24	EUR	-1,625	-4,724,220.31
EURO STOXX BANKS /PUT	125	19/12/25	EUR	-1,138	2,529,958.93
EUR(P)/AUD(C)OTC /PUT	1.58	25/07/24	EUR	-28,200,000	28,200,000.00
EUR(P)/CAD(C)OTC /PUT	1.475	12/09/24	EUR	-13,900,000	13,900,000.00
EUR(P)/GBP(C)OTC /PUT	0.848	19/08/24	EUR	-8,000,000	8,000,000.00
EUR(P)/GBP(C)OTC /PUT	0.875	12/09/24	EUR	-13,900,000	13,900,000.00
EUR(P)/ILS(C)OTC /PUT	4.15	03/09/24	EUR	-6,600,000	6,600,000.00
EUR(P)/NOK(C)OTC /PUT	11.65	05/09/24	EUR	-5,600,000	5,600,000.00
EUR(P)/SEK(C)OTC /PUT	11.20	13/08/24	EUR	-7,900,000	7,900,000.00
EUR(P)/SEK(C)OTC /PUT	11.50	13/08/24	EUR	-7,900,000	7,900,000.00
EUR(P)/TRY(C)OTC /PUT	44.00	05/02/25	EUR	-9,000,000	9,000,000.00
EUR(P)/USD(C)OTC /PUT	1.05	20/08/24	EUR	-15,700,000	15,700,000.00
FOOTSIE 100 /PUT	76	20/09/24	GBP	-73	7,029,318.39
FOOTSIE 100 /PUT	60	20/12/24	GBP	-117	247,855.69
GBP OVERNIGHT COMPOUNDED RATE /PUT	4.45	20/06/25	GBP	-29,400,000	34,675,945.04
GBP OVERNIGHT COMPOUNDED RATE /CALL	4.45	20/06/25	GBP	-29,400,000	-34,675,945.04
GBP(C)/CAD(P)OTC /CALL	1.745	08/07/24	GBP	-13,300,000	-15,686,737.04
GBP(C)/JPY(P)OTC /CALL	185.00	12/11/24	GBP	-11,900,000	-14,035,501.56
GBP(C)/USD(P)OTC /CALL	1.2725	23/07/24	GBP	-13,300,000	-15,686,737.04
ITRAXX EUROPE MAIN S41 5Y /PUT	0.90	18/09/24	EUR	-31,300,000	31,300,000.00
ITRAXX EUROPE MAIN S41 5Y /PUT	0.75	18/09/24	EUR	-60,000,000	60,000,000.00
ITRAXX EUROPE MAIN S41 5Y /PUT	0.90	18/09/24	EUR	-140,000,000	140,000,000.00
ITRAXX EUROPE MAIN S41 5Y /PUT	0.80	18/09/24	EUR	-22,000,000	22,000,000.00
ITRAXX XOVER MAIN S41 V1 5Y /PUT	4.50	17/07/24	EUR	-84,600,000	84,600,000.00
ITRAXX XOVER MAIN S41 V1 5Y /PUT	4.25	18/09/24	EUR	-90,000,000	90,000,000.00
ITRAXX XOVER MAIN S41 V1 5Y /PUT	4.50	18/09/24	EUR	-55,000,000	55,000,000.00
JPY OVERNIGHT COMPOUNDED RATE /PUT	1.656	27/11/24	JPY	-3,103,200,000	-17,999,822.51
KOSPI 2000 /CALL	400	12/09/24	KRW	-74	-1,561,574.14
KOSPI 2000 /PUT	360	12/12/24	KRW	-204	3,122,366.72
KOSPI 2000 /CALL	395	12/12/24	KRW	-204	-6,111,866.76

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
MINI FTSE / MIB /CALL	35,000	19/07/24	EUR	-95	-818,905.04
MINI FTSE / MIB /PUT	32,500	16/08/24	EUR	-94	2,781,459.02
MINI FTSE / MIB /PUT	34,000	20/09/24	EUR	-72	3,467,250.55
MSCI EM INDEX /PUT	950	23/09/24	USD	-222	933,764.52
MSCI EM INDEX /PUT	970	23/09/24	USD	-296	1,680,026.13
MSCI EMERG MARKT IND /PUT	1,070	16/08/24	USD	-145	14,696,174.48
NASDAQ 100 /CALL	16,700	20/12/24	USD	-6	-11,019,101.47
NIKKEI 225 /PUT	37,750	12/07/24	JPY	-27	427,741.01
NIKKEI 225 /CALL	40,000	12/07/24	JPY	-70	-5,673,365.79
NIKKEI 225 /PUT	37,125	12/07/24	JPY	-33	265,185.65
NIKKEI 225 /PUT	37,500	12/07/24	JPY	-35	425,904.23
NIKKEI 225 /PUT	35,500	13/09/24	JPY	-63	1,417,537.85
NIKKEI 225 /PUT	32,500	13/12/24	JPY	-45	878,212.23
NIKKEI 225 /PUT	29,500	10/12/27	JPY	-48	2,049,850.66
NOK(C)/JPY(P)OTC /CALL	13.65	13/11/24	NOK	-161,000,000	-14,108,574.68
NOK(P)/SEK(C)OTC /PUT	1.02	03/09/24	NOK	-152,000,000	13,319,896.60
NZD(C)/USD(P)OTC /CALL	0.62	24/07/24	NZD	-35,700,000	-20,297,353.38
NZD(C)/JPY(P)OTC /CALL	94.00	29/01/25	NZD	-26,600,000	-15,123,518.21
OMX 30 /CALL	2,660	19/07/24	SEK	-357	-1,131,465.29
OMX 30 /PUT	2,540	16/08/24	SEK	-286	6,474,571.31
RUSSELL 2000 INDEX /CALL	2,155	19/07/24	USD	-41	-806,848.53
RUSSELL 2000 INDEX /CALL	2,200	19/12/25	USD	-56	-10,699,388.48
RUSSELL 2000 INDEX /CALL	2,300	19/12/25	USD	-42	-3,554,871.82
SMI (ZURICH) /CALL	12,550	19/07/24	CHF	-175	-21,794,509.63
SMI (ZURICH) /CALL	12,400	19/07/24	CHF	-82	-1,072,289.87
SMI (ZURICH) /CALL	12,400	16/08/24	CHF	-82	-2,022,032.33
SMI (ZURICH) /PUT	10,900	20/09/24	CHF	-121	1,401,449.24
SMI (ZURICH) /PUT	10,900	20/06/25	CHF	-73	2,191,033.19
SMI (ZURICH) /PUT	11,000	19/12/25	CHF	-89	3,125,706.30
S&P 500 INDEX /PUT	4,850	20/09/24	USD	-74	2,375,251.48
S&P 500 INDEX /PUT	4,700	20/09/24	USD	-22	560,441.15
S&P 500 INDEX /PUT	4,940	20/09/24	USD	-44	1,579,569.75
S&P 500 INDEX /PUT	5,065	20/09/24	USD	-28	1,278,598.59
S&P 500 INDEX /PUT	5,030	18/10/24	USD	-56	3,942,375.36
S&P 500 INDEX /PUT	3,650	20/12/24	USD	-38	342,955.34
S&P 500 INDEX /CALL	4,800	20/12/24	USD	-20	-9,038,387.24
S&P 500 INDEX /CALL	5,400	20/12/24	USD	-35	-11,483,948.61
S&P 500 INDEX /CALL	5,000	17/12/27	USD	-25	-9,841,231.92
SPI 200 INDEX /PUT	7,125	19/09/24	AUD	-303	1,682,917.96
SPI 200 INDEX /CALL	8,100	19/06/25	AUD	-188	-3,668,273.36
STOXX EUR 600 BAS RE /PUT	575	16/08/24	EUR	-267	3,326,668.61
STOXX EUR 600 BAS RE /PUT	610	20/09/24	EUR	-152	2,984,894.98
TOPIX INDEX /CALL	2,800	12/07/24	JPY	-47	-4,611,072.35
TOPIX INDEX /CALL	2,925	12/07/24	JPY	-135	-1,408,060.55
US TBOND /CALL	124.00	23/08/24	USD	-84	-1,196,206.44
US ULTRA LONG BOND /CALL	127.00	26/07/24	USD	-66	-7,718,862.42
US ULTRA LONG BOND /PUT	127.00	26/07/24	USD	-66	4,762,538.11
US Y2Y /CALL	102.00	26/07/24	USD	-181	-20,176,069.37
US Y2Y /PUT	102.00	26/07/24	USD	-181	12,209,108.64
US Y2Y /CALL	101.75	23/08/24	USD	-180	-23,494,445.42
US Y2Y /PUT	101.75	23/08/24	USD	-180	10,461,030.44
US 5YR T-NOTES /CALL	105.75	23/08/24	USD	-164	-11,040,964.11
US 5YR T-NOTES /PUT	105.75	23/08/24	USD	-164	5,137,228.50
USD SOFR COMPOUNDED /PUT	3.81	25/07/24	USD	-23,300,000	21,740,144.62
USD SOFR COMPOUNDED /CALL	3.81	25/07/24	USD	-23,300,000	-21,740,144.62
USD SOFR COMPOUNDED /CALL	4.60	20/12/24	USD	-18,600,000	-17,354,793.56
USD SOFR COMPOUNDED /PUT	4.60	20/12/24	USD	-18,600,000	17,354,793.56
USD SOFR COMPOUNDED /CALL	2.55	21/01/25	USD	-39,200,000	36,575,693.96
USD SOFR COMPOUNDED /PUT	4.55	18/06/25	USD	-18,500,000	-17,261,488.22
USD SOFR COMPOUNDED /CALL	4.55	18/06/25	USD	-18,500,000	17,261,488.22
USD(C)/BRL(P)OTC /CALL	5.53	08/07/24	USD	-13,500,000	-12,596,221.13
USD(C)/BRL(P)OTC /CALL	5.40	08/07/24	USD	-13,500,000	-12,596,221.13
USD(C)/CHF(P)OTC /CALL	0.92	17/07/24	USD	-8,400,000	-7,837,648.71
USD(C)/HKD(P)OTC /CALL	7.82	20/05/25	USD	-6,500,000	-6,064,847.21
USD(C)/HKD(P)OTC /CALL	7.78	20/05/25	USD	-6,500,000	-6,064,847.21
USD(C)/JPY(P)OTC /CALL	160.00	06/08/24	USD	-16,600,000	-15,488,686.73
USD(C)/JPY(P)OTC /CALL	155.00	06/11/25	USD	-19,100,000	-17,821,320.27

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
USD(C)/JPY(P)OTC /CALL	99.00	07/10/26	USD	-7,000,000	-6,531,373.92
USD(C)/JPY(P)OTC /CALL	98.00	14/10/26	USD	-7,000,000	-6,531,373.92
USD(C)/JPY(P)OTC /CALL	104.50	14/10/26	USD	-7,000,000	-6,531,373.92
USD(C)/JPY(P)OTC /CALL	98.50	15/10/26	USD	-7,000,000	-6,531,373.92
USD(C)/JPY(P)OTC /CALL	105.25	15/10/26	USD	-7,000,000	-6,531,373.92
USD(C)/JPY(P)OTC /CALL	150.00	01/05/29	USD	-30,600,000	-28,551,434.57
USD(C)/NOK(P)OTC /CALL	10.71	25/07/24	USD	-21,900,000	-20,433,869.84
USD(C)/NOK(P)OTC /CALL	10.60	18/02/25	USD	-10,100,000	-9,423,839.51
USD(C)/SEK(P)OTC /CALL	10.61	08/07/24	USD	-21,900,000	-20,433,869.84
USD(C)/SEK(P)OTC /CALL	11.20	09/08/24	USD	-8,500,000	-7,930,954.05
USD(C)/SEK(P)OTC /CALL	10.95	07/03/25	USD	-8,600,000	-8,024,259.39
USD(C)/SGD(P)OTC /CALL	1.34	05/09/24	USD	-10,000,000	-9,330,534.17
USD(C)/THB(P)OTC /CALL	35.75	11/02/25	USD	-10,300,000	-9,610,450.20
USD(C)/TWD(P)OTC /CALL	32.80	26/07/24	USD	-8,500,000	-7,930,954.05
USD(P)/CAD(C)OTC /PUT	1.34	09/07/24	USD	-25,200,000	23,512,946.12
USD(P)/CNH(C)OTC /PUT	6.90	06/02/25	USD	-8,100,000	7,557,732.68
USD(P)/MXN(C)OTC /PUT	22.00	16/01/25	USD	-5,000,000	4,665,267.09
USD(P)/MXN(C)OTC /PUT	16.70	20/02/25	USD	-30,900,000	28,831,350.59
USD(P)/NOK(C)OTC /PUT	10.60	18/02/25	USD	-10,100,000	9,423,839.51
USD(P)/SEK(C)OTC /PUT	10.359	08/07/24	USD	-21,900,000	20,433,869.84
USD(P)/SEK(C)OTC /PUT	10.55	16/07/24	USD	-8,400,000	7,837,648.71
USD(P)/SEK(C)OTC /PUT	9.55	07/03/25	USD	-8,600,000	8,024,259.39
USD(P)/SGD(C)OTC /PUT	1.34	05/09/24	USD	-10,000,000	9,330,534.17
USD(P)/THB(C)OTC /PUT	35.00	11/02/25	USD	-10,300,000	9,610,450.20
USD(P)/TRY(C)OTC /PUT	33.90	01/07/24	USD	-5,000,000	4,665,267.09
10YR US TREASRY NOTE /CALL	111.50	26/07/24	USD	-460	-10,290,863.66
10YR US TREASRY NOTE /CALL	112.50	26/07/24	USD	-203	-2,708,176.03
10YR US TREASRY NOTE /PUT	107.50	26/07/24	USD	-396	5,282,944.37
10YR US TREASRY NOTE /CALL	110.00	26/07/24	USD	-900	-45,994,865.29
10YR US TREASRY NOTE /PUT	109.50	26/07/24	USD	-183	7,267,742.87
10YR US TREASRY NOTE /CALL	111.00	26/07/24	USD	-183	-5,577,570.11
10YR US TREASRY NOTE /CALL	112.50	23/08/24	USD	-900	-17,732,960.11
10YR US TREASRY NOTE /PUT	107.00	23/08/24	USD	-313	3,372,648.92
10YR US TREASRY NOTE /CALL	112.00	23/08/24	USD	-900	-22,166,200.14
10YR US TREASRY NOTE /PUT	108.00	23/08/24	USD	-900	25,768,207.66
10YR US TREASRY NOTE /PUT	106.00	20/09/24	USD	-428	44,084,149.76
				Total :	468,961,284.11

As at 30 June 2024, the net unrealised appreciation on short options amounted to EUR 959,868.41.

The broker/counterparties of these short options are BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, NEWEDGE, NOMURA, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED and UBS.

The broker/counterparties of the long options are BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CACEIS, CITIGROUP, CREDIT AGRICOLE, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, NEWEDGE, NOMURA, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED and UBS.

■ Volatility Euro

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
DJ EURO STOXX 50 EUR /CALL	4,700	20/12/24	EUR	-1,400	-47,687,330.88
DJ EURO STOXX 50 EUR /PUT	4,700	20/06/25	EUR	-1,400	23,706,632.88
				Total :	-23,980,698.00

As at 30 June 2024, the net unrealised appreciation on short options amounted to EUR 286,300.00.

The broker of these short options is CACEIS.

The broker of the long options is CACEIS.

■ Volatility World

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in USD
DJ EURO STOXX 50 EUR /CALL	4,700	20/12/24	EUR	-1,000	-36,506,354.91
DJ EURO STOXX 50 EUR /PUT	4,700	20/06/25	EUR	-1,000	18,148,274.14
NIKKEI 225 SIMEX FUT /PUT	35,000	12/07/24	JPY	-400	2,949,645.72
NIKKEI 225 SIMEX FUT /PUT	35,000	09/08/24	JPY	-600	7,595,337.73

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in USD
NIKKEI 225 SIMEX FUT /CALL	40,000	13/09/24	JPY	-300	-16,923,592.32
NIKKEI 225 SIMEX FUT /PUT	35,000	13/09/24	JPY	-600	5,604,326.87
NIKKEI 225 SIMEX FUT /PUT	25,000	13/06/25	JPY	-2,400	13,273,405.74
S&P 500 INDEX /PUT	5,000	20/12/24	USD	-158	14,062,920.19
				Total :	8,203,963.16

As at 30 June 2024, the net unrealised appreciation on short options amounted to USD 6,819,462.60.

The broker of these short options is CACEIS.

The broker of the long options is CACEIS.

■ Protect 90

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
DJ EURO STOXX 50 EUR /CALL	5,500	20/12/24	EUR	-228	-1,283,212.04
S&P 500 INDEX /CALL	5,700	20/12/24	USD	-36	-7,868,593.71
				Total :	-9,151,805.76

As at 30 June 2024, the net unrealised depreciation on short options amounted to EUR 167,574.86.

The broker of these short options is CACEIS.

The broker of the long options is CACEIS.

FUTURES-STYLE OPTIONS CONTRACTS

■ Euro Aggregate Bond

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
EURO BUND FUTURE /PUT	130.00	26/07/24	EUR	-900	29,969,874.00
EURO BUND FUTURE /CALL	135.50	26/07/24	EUR	-900	-12,438,090.00
EURO BUND FUTURE /CALL	139.50	26/07/24	EUR	900	-
EURO BUND FUTURE /PUT	127.50	26/07/24	EUR	900	-
EURO BUND FUTURE /CALL	133.00	26/07/24	EUR	900	-
EURO BUND FUTURE /CALL	134.50	26/07/24	EUR	-900	-19,071,738.00
				Total :	-1,539,954.00

As at 30 June 2024, the net unrealised appreciation on short options amounted to EUR 90,000.00.

As at 30 June 2024, the net unrealised depreciation on long options amounted to EUR 265,500.00.

The broker of these short options is CACEIS.

The broker of the long options is CACEIS.

■ Euro Corporate ESG Bond

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
EURO BUND FUTURE /PUT	130.00	26/07/24	EUR	-810	26,972,886.60
EURO BUND FUTURE /CALL	135.50	26/07/24	EUR	-810	-11,194,281.00
EURO BUND FUTURE /CALL	139.50	26/07/24	EUR	810	-
EURO BUND FUTURE /PUT	127.50	26/07/24	EUR	810	-
EURO BUND FUTURE /CALL	133.00	26/07/24	EUR	810	-
EURO BUND FUTURE /CALL	134.50	26/07/24	EUR	-810	-17,164,564.20
				Total :	-1,385,958.60

As at 30 June 2024, the net unrealised appreciation on short options amounted to EUR 153,900.00.

As at 30 June 2024, the net unrealised depreciation on long options amounted to EUR 334,950.00.

The broker of these short options is CACEIS.

The broker of the long options is CACEIS.

■ Euro Government Bond

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
EURO BUND FUTURE /PUT	130.00	26/07/24	EUR	-400	13,319,944.00
EURO BUND FUTURE /CALL	135.50	26/07/24	EUR	-400	-5,528,040.00
EURO BUND FUTURE /CALL	139.50	26/07/24	EUR	400	-
EURO BUND FUTURE /PUT	127.50	26/07/24	EUR	400	-
EURO BUND FUTURE /CALL	133.00	26/07/24	EUR	400	-
EURO BUND FUTURE /CALL	134.50	26/07/24	EUR	-400	-8,476,328.00
				Total :	-684,424.00

As at 30 June 2024, the net unrealised appreciation on short options amounted to EUR 40,000.00.

As at 30 June 2024, the net unrealised depreciation on long options amounted to EUR 118,000.00.

The broker of these short options is CACEIS.

The broker of the long options is CACEIS.

■ Euro Inflation Bond

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
EURO BUND FUTURE /CALL	135.00	26/07/24	EUR	242	-
				Total :	-

As at 30 June 2024, the unrealised depreciation on long option amounted to EUR 18,980.00.

The broker of the long option is CACEIS.

■ European Subordinated Bond ESG

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
EURO BUND FUTURE /PUT	130.00	26/07/24	EUR	-1,000	33,299,860.00
EURO BUND FUTURE /CALL	135.50	26/07/24	EUR	-1,000	-13,820,100.00
EURO BUND FUTURE /CALL	139.50	26/07/24	EUR	1,000	-
EURO BUND FUTURE /PUT	127.50	26/07/24	EUR	1,000	-
EURO BUND FUTURE /CALL	133.00	26/07/24	EUR	1,000	-
EURO BUND FUTURE /CALL	134.50	26/07/24	EUR	-1,000	-21,190,820.00
				Total :	-1,711,060.00

As at 30 June 2024, the net unrealised appreciation on short options amounted to EUR 190,000.00.

As at 30 June 2024, the net unrealised depreciation on long options amounted to EUR 413,520.00.

The broker of these short options is CACEIS.

The broker of the long options is CACEIS.

■ Global Inflation Short Duration Bond

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
EURO BUND FUTURE /CALL	135.00	26/07/24	EUR	181	-
				Total :	-

As at 30 June 2024, the unrealised depreciation on long option amounted to EUR 12,450.00.

The broker of the long option is CACEIS.

■ Euro Multi-Asset Target Income

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
EURO BUND FUTURE /PUT	130.50	23/08/24	EUR	-54	2,587,122.72
EURO BUND FUTURE /CALL	134.50	23/08/24	EUR	-54	-1,599,183.00
EURO BUND FUTURE /PUT	132.50	23/08/24	EUR	107	-
				Total :	987,939.72

As at 30 June 2024, the net unrealised appreciation on short options amounted to EUR 7,560.00.

As at 30 June 2024, the unrealised appreciation on long option amounted to EUR 40,090.00.

The broker of these short options is CACEIS.

The broker of the long option is CACEIS.

■ Global Multi-Asset Target Income

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in USD
EURO BUND FUTURE /PUT	130.50	23/08/24	EUR	-82	4,210,470.36
EURO BUND FUTURE /CALL	134.50	23/08/24	EUR	-82	-2,602,625.91
EURO BUND FUTURE /PUT	132.50	23/08/24	EUR	163	-
				Total :	1,607,844.45

As at 30 June 2024, the net unrealised appreciation on short options amounted to USD 12,303.69.

As at 30 June 2024, the unrealised appreciation on long option amounted to USD 65,462.49.

The broker of these short options is NEWEDGE.

The brokers of the long option are CACEIS and NEWEDGE.

■ Absolute Return Multi-Strategy

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
EURO - BOBL /PUT	115.25	23/08/24	EUR	-66	1,867,464.72
EURO - BOBL /CALL	115.25	23/08/24	EUR	-66	-5,786,835.12
EURO - BOBL /PUT	115.50	23/08/24	EUR	66	-
EURO - BOBL /CALL	118.00	23/08/24	EUR	133	-
EURO BUND FUTURE /CALL	132.50	26/07/24	EUR	150	-
EURO BUND FUTURE /PUT	131.50	26/07/24	EUR	68	-
EURO BUND FUTURE /PUT	129.00	26/07/24	EUR	-68	1,297,773.20
EURO BUND FUTURE /PUT	126.00	23/08/24	EUR	-203	1,522,975.02
EURO BUND FUTURE /CALL	133.50	23/08/24	EUR	-196	-7,894,041.12
EURO BUND FUTURE /PUT	127.50	23/08/24	EUR	-196	2,889,322.24
EURO BUND FUTURE /CALL	132.50	23/08/24	EUR	-320	-17,015,833.60
EURO BUND FUTURE /PUT	130.00	23/08/24	EUR	-404	16,430,914.32
EURO BUND FUTURE /CALL	136.50	23/08/24	EUR	-200	-3,106,232.00
EURO BUND FUTURE /PUT	128.00	23/08/24	EUR	203	-
EURO BUND FUTURE /PUT	132.00	23/08/24	EUR	200	-
EURO BUND FUTURE /PUT	132.50	23/08/24	EUR	200	-
EURO BUXL /CALL	140.00	23/08/24	EUR	-28	-333,489.11
EURO SCHATZ /PUT	105.30	26/07/24	EUR	-168	3,231,883.20
EURO SCHATZ /CALL	105.30	26/07/24	EUR	-168	-14,827,596.00
EURO SCHATZ /PUT	105.50	26/07/24	EUR	168	-
EURO SCHATZ /CALL	105.10	23/08/24	EUR	-168	-15,093,960.00
EURO SCHATZ /PUT	105.40	23/08/24	EUR	168	-
EURO SCHATZ /PUT	105.10	23/08/24	EUR	-168	2,770,185.60
EURO SCHATZ /PUT	105.80	23/08/24	EUR	168	-
EURO SCHATZ /PUT	105.50	23/08/24	EUR	-168	6,605,827.20
EURO SCHATZ /CALL	105.50	23/08/24	EUR	-168	-11,134,015.20
				Total :	-38,575,656.65

As at 30 June 2024, the net unrealised depreciation on short options amounted to EUR 2,050.00.

As at 30 June 2024, the net unrealised depreciation on long options amounted to EUR 153,340.00.

The counterparty of these short options is SOCIETE GENERALE.

The counterparty of the long options is SOCIETE GENERALE.

■ Absolute Return Global Opportunities Bond

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
EURO BUND FUTURE /PUT	130.50	23/08/24	EUR	100	-
				Total :	-

As at 30 June 2024, the unrealised depreciation on long option amounted to EUR 38,760.00.

The broker of the long option is CACEIS.

■ Global Macro Bonds & Currencies Low Vol

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
EURO BUND FUTURE /PUT	130.50	23/08/24	EUR	5	-
				Total :	-

As at 30 June 2024, the unrealised depreciation on long option amounted to EUR 1,850.00.
The broker of the long option is CACEIS.

■ Multi-Strategy Growth

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in EUR
EURO - BOBL /PUT	115.25	23/08/24	EUR	-125	3,536,865.00
EURO - BOBL /CALL	115.25	23/08/24	EUR	-125	-10,959,915.00
EURO - BOBL /PUT	115.50	23/08/24	EUR	125	-
EURO - BOBL /CALL	118.00	23/08/24	EUR	237	-
EURO BUND FUTURE /CALL	132.50	26/07/24	EUR	200	-
EURO BUND FUTURE /PUT	131.50	26/07/24	EUR	129	-
EURO BUND FUTURE /PUT	129.00	26/07/24	EUR	-129	2,461,952.10
EURO BUND FUTURE /PUT	126.00	23/08/24	EUR	-353	2,648,326.02
EURO BUND FUTURE /CALL	133.50	23/08/24	EUR	-342	-13,774,296.24
EURO BUND FUTURE /PUT	127.50	23/08/24	EUR	-342	5,041,572.48
EURO BUND FUTURE /CALL	132.50	23/08/24	EUR	-440	-23,396,771.20
EURO BUND FUTURE /PUT	130.00	23/08/24	EUR	-708	28,794,770.64
EURO BUND FUTURE /CALL	136.50	23/08/24	EUR	-350	-5,435,906.00
EURO BUND FUTURE /PUT	128.00	23/08/24	EUR	353	-
EURO BUND FUTURE /PUT	132.00	23/08/24	EUR	350	-
EURO BUND FUTURE /PUT	132.50	23/08/24	EUR	350	-
EURO BUXL /CALL	140.00	23/08/24	EUR	-49	-583,605.95
EURO SCHATZ /PUT	105.30	26/07/24	EUR	-321	6,175,205.40
EURO SCHATZ /CALL	105.30	26/07/24	EUR	-321	-28,331,299.50
EURO SCHATZ /PUT	105.50	26/07/24	EUR	321	-
EURO SCHATZ /CALL	105.10	23/08/24	EUR	-315	-28,301,175.00
EURO SCHATZ /PUT	105.40	23/08/24	EUR	315	-
EURO SCHATZ /PUT	105.10	23/08/24	EUR	-315	5,194,098.00
EURO SCHATZ /PUT	105.80	23/08/24	EUR	321	-
EURO SCHATZ /PUT	105.50	23/08/24	EUR	-321	12,621,848.40
EURO SCHATZ /CALL	105.50	23/08/24	EUR	-321	-21,273,921.90
				Total :	-65,582,252.75

As at 30 June 2024, the net unrealised appreciation on short options amounted to EUR 38,310.00.
As at 30 June 2024, the net unrealised depreciation on long options amounted to EUR 236,280.00.
The counterparty of these short options is SOCIETE GENERALE.
The counterparty of the long options is SOCIETE GENERALE.

■ Volatility World

Contract	Strike	Maturity date	Currency	Number of options sold	Total commitment in USD
HANG SENG INDEX /CALL	18,000	16/08/24	HKD	-100	-4,697,475.02
HANG SENG INDEX /PUT	16,000	20/09/24	HKD	-200	3,537,187.43
HANG SENG INDEX /PUT	18,000	20/09/24	HKD	-200	12,661,779.20
HANG SENG INDEX /CALL	22,000	20/06/25	HKD	-800	-13,517,913.74
HANG SENG INDEX /CALL	19,000	20/06/25	HKD	1,400	-
HANG SENG INDEX /PUT	12,000	20/06/25	HKD	800	-
				Total :	-2,016,422.13

As at 30 June 2024, the net unrealised appreciation on short options amounted to USD 24,335.83.
As at 30 June 2024, the net unrealised appreciation on long options amounted to USD 1,808,216.29.
The broker of these short options is CACEIS.
The broker of the long options is CACEIS.

14 SWAPS

INTEREST RATE SWAPS

The Fund has concluded "Interest rate swap" contracts in which the counterparties exchange respective engagements for the payment or receipt of interest on a specific nominal reference amount. These amounts are calculated and booked for every time the NAV is calculated. The interests receivable are included in the item "Interest receivable" of the Statement of Net Assets and the interests payable are included in the item "Other liabilities" of the Statement of Net Assets.

■ Euro Aggregate Bond

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
72,000,000.00	EUR	06/03/26	EUR EURIBOR 6M	3.2173%	-146,402.34
95,000,000.00	EUR	04/06/26	EURO SHORT TERM RATE COMPOUNDED	3.1910%	339,248.64
Total :					192,846.30

The counterparty of these Interest Rate Swaps is MORGAN STANLEY.

■ Euro Corporate ESG Bond

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
150,000,000.00	EUR	02/04/26	EURO SHORT TERM RATE COMPOUNDED	2.9120%	-290,837.88
70,000,000.00	EUR	04/06/26	EURO SHORT TERM RATE COMPOUNDED	3.2090%	273,569.41
Total :					-17,268.47

The counterparty of these Interest Rate Swaps is MORGAN STANLEY.

■ Euro Corporate Short Term Impact Green Bond

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
30,000,000.00	EUR	04/06/26	EURO SHORT TERM RATE COMPOUNDED	3.2090%	117,244.03
Total :					117,244.03

The counterparty of this Interest Rate Swap is CITIGROUP.

■ Euro Government Bond

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
34,000,000.00	EUR	06/03/26	EUR EURIBOR 6M	3.2173%	-69,134.44
40,000,000.00	EUR	04/06/26	EURO SHORT TERM RATE COMPOUNDED	3.1910%	142,841.54
Total :					73,707.10

The counterparty of these Interest Rate Swaps is MORGAN STANLEY.

■ Euro Inflation Bond

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
4,000,000.00	EUR	04/06/26	EURO SHORT TERM RATE COMPOUNDED	3.1910%	14,284.16
Total :					14,284.16

The counterparty of this Interest Rate Swap is CITIGROUP.

■ Strategic Bond

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
28,000,000.00	USD	08/05/28	2.9650%	USD SOFR COMPOUNDED	1,051,616.28
28,000,000.00	USD	02/05/28	2.9810%	USD SOFR COMPOUNDED	1,035,212.89

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
570,867,946.63	BRL	02/01/25	BRL MONEY MARKET CDI	12.0882%	547,777.80
742,000,000.00	ZAR	13/07/28	ZAR JIBAR 3M	8.8650%	1,160,443.15
Total :					3,795,050.12

The counterparties of these Interest Rate Swaps are BNP PARIBAS and MORGAN STANLEY.

■ European Subordinated Bond ESG

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
100,000,000.00	EUR	02/04/26	EURO SHORT TERM RATE COMPOUNDED	2.9120%	-193,891.94
100,000,000.00	EUR	04/06/26	EURO SHORT TERM RATE COMPOUNDED	3.2090%	390,813.45
Total :					196,921.51

The counterparty of these Interest Rate Swaps is CITIGROUP.

■ Global Aggregate Bond

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in USD
30,000,000.00	EUR	26/08/25	EURO SHORT TERM RATE COMPOUNDED	1.6553%	-580,443.02
86,000,000.00	GBP	20/09/28	GBP OVERNIGHT COMPOUNDED RATE	4.4830%	1,755,861.06
56,560,000.00	GBP	20/09/28	GBP OVERNIGHT COMPOUNDED RATE	4.9500%	2,421,512.11
60,000,000.00	EUR	12/01/29	EUR EURIBOR 6M	2.9223%	96,900.26
950,000,000.00	CNY	18/09/29	CNY SWAP HKSH 7D DEPO	2.2500%	1,968,296.51
Total :					5,662,126.92

The counterparty of these Interest Rate Swaps is BNP PARIBAS.

■ Global Bond

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in USD
1,500,000.00	EUR	26/08/25	EURO SHORT TERM RATE COMPOUNDED	1.6550%	-29,027.61
2,890,000.00	GBP	20/09/28	GBP OVERNIGHT COMPOUNDED RATE	4.4830%	59,005.09
Total :					29,977.48

The counterparties of these Interest Rate Swaps are BANK OF AMERICA and CITIGROUP.

■ Global Corporate Bond

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in USD
5,000,000.00	EUR	01/07/28	-0.0850%	0.8470%	19,801.06
40,000,000.00	EUR	27/09/24	EURO SHORT TERM RATE COMPOUNDED	-0.4930%	-441,257.38
40,000,000.00	EUR	22/11/24	EURO SHORT TERM RATE COMPOUNDED	-0.3810%	-680,624.47
Total :					-1,102,080.79

The counterparties of these Interest Rate Swaps are BNP PARIBAS and CITIGROUP.

■ Global Inflation Short Duration Bond

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
3,100,000.00	EUR	04/06/26	EURO SHORT TERM RATE COMPOUNDED	3.1910%	11,070.22
Total :					11,070.22

The counterparty of this Interest Rate Swap is CITIGROUP.

■ Global Short Term Bond

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in USD
18,000,000.00	CNY	20/03/29	CNY SWAP HKSH 7D DEPO	2.5000%	65,707.87
2,500,000.00	CNY	20/03/29	CNY SWAP HKSH 7D DEPO	2.5000%	9,126.09
Total :					74,833.96

The counterparty of these Interest Rate Swaps is JP MORGAN.

■ China RMB Aggregate Bond

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in USD
30,000,000.00	CNY	05/09/28	CNY SWAP HKSH 7D DEPO	2.3210%	72,011.98
Total :					72,011.98

The counterparty of this Interest Rate Swap is BANK OF AMERICA.

■ Emerging Markets Blended Bond

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
141,260,307.00	BRL	02/01/25	BRL MONEY MARKET CDI	6.3500%	-640,511.22
170,031,100.10	BRL	02/01/25	BRL MONEY MARKET CDI	9.5100%	-258,913.36
139,628,945.21	BRL	02/01/29	BRL MONEY MARKET CDI	11.4000%	-628,401.85
Total :					-1,527,826.43

The counterparty of these Interest Rate Swaps is MORGAN STANLEY.

■ Emerging Markets Local Currency Bond

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
110,000,000.00	CNY	05/09/28	CNY SWAP HKSH 7D DEPO	2.3210%	246,367.08
110,000,000.00	CNY	11/09/28	CNY SWAP HKSH 7D DEPO	2.4350%	311,754.09
110,000,000.00	CNY	18/09/28	CNY SWAP HKSH 7D DEPO	2.3525%	265,200.62
72,850,546.84	BRL	02/01/29	BRL MONEY MARKET CDI	11.4000%	-327,864.81
Total :					495,456.98

The counterparties of these Interest Rate Swaps are BANK OF AMERICA, CITIGROUP, MORGAN STANLEY and UBS.

■ Euro Multi-Asset Target Income

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
5,500,000.00	GBP	08/02/49	1.5380%	GBP OVERNIGHT COMPOUNDED RATE	2,672,395.66
15,500,000.00	GBP	25/07/49	GBP OVERNIGHT COMPOUNDED RATE	1.0865%	-8,938,033.74
6,400,000.00	GBP	29/05/28	1.5650%	GBP OVERNIGHT COMPOUNDED RATE	767,527.01
4,500,000.00	GBP	13/02/49	1.4870%	GBP OVERNIGHT COMPOUNDED RATE	2,235,401.89
7,000,000.00	GBP	22/12/31	0.7640%	GBP OVERNIGHT COMPOUNDED RATE	1,612,910.28
38,850,000.00	NOK	14/10/32	NOK OIBOR 6M	3.9190%	17,115.17
37,550,000.00	NOK	23/05/33	NOK OIBOR 6M	3.5350%	-72,029.20
4,000,000.00	MXN	06/11/28	MXN TIIE 28D	9.1100%	-3,815.81
24,000,000.00	MXN	20/11/28	MXN TIIE 28D	9.1300%	-22,226.30
20,000,000.00	HUF	30/11/28	HUF BUBOR 6M	6.7900%	960.34
3,100,000.00	NZD	20/06/34	4.4250%	NZD BBR 3M	10,405.00
11,500,000.00	CAD	20/06/29	CAD OVERNIGHT COMPOUNDED RATE	3.3000%	-34,536.36
3,500,000.00	CAD	20/06/54	3.2200%	CAD OVERNIGHT COMPOUNDED RATE	36,371.10
Total :					-1,717,554.96

The counterparties of these Interest Rate Swaps are BANK OF AMERICA, BNP PARIBAS, HSBC and JP MORGAN.

■ Global Multi-Asset

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
30,000,000.00	CAD	27/06/26	CAD OVERNIGHT COMPOUNDED RATE	3.9900%	16,743.02
7,000,000.00	CAD	27/06/34	3.4120%	CAD OVERNIGHT COMPOUNDED RATE	-11,933.47
Total :					4,809.55

The counterparty of these Interest Rate Swaps is CITIGROUP.

■ Global Multi-Asset Conservative

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
220,000,000.00	CAD	27/06/26	CAD OVERNIGHT COMPOUNDED RATE	3.9900%	122,782.15
47,000,000.00	CAD	27/06/34	3.4120%	CAD OVERNIGHT COMPOUNDED RATE	-80,124.70
Total :					42,657.45

The counterparty of these Interest Rate Swaps is CITIGROUP.

■ Global Multi-Asset Target Income

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in USD
4,200,000.00	GBP	18/04/33	3.5350%	GBP OVERNIGHT COMPOUNDED RATE	112,281.57
32,600,000.00	NOK	14/10/32	NOK OIBOR 6M	3.9190%	15,383.45
39,700,000.00	NOK	23/05/33	NOK OIBOR 6M	3.5350%	-81,614.38
2,300,000.00	GBP	20/12/51	GBP OVERNIGHT COMPOUNDED RATE	0.5838%	-1,606,224.15
2,000,000.00	GBP	04/08/53	GBP OVERNIGHT COMPOUNDED RATE	3.9498%	27,071.01
7,900,000.00	GBP	25/09/33	4.2260%	GBP OVERNIGHT COMPOUNDED RATE	-304,505.41
3,200,000.00	MXN	06/11/28	MXN TIIE 28D	9.1100%	-3,271.66
30,000,000.00	MXN	20/11/28	MXN TIIE 28D	9.1300%	-29,776.32
175,000,000.00	HUF	30/11/28	HUF BUBOR 6M	6.7900%	9,005.79
10,000,000.00	GBP	18/03/29	3.8843%	GBP OVERNIGHT COMPOUNDED RATE	61,054.83
16,500,000.00	CAD	14/03/28	CAD OVERNIGHT COMPOUNDED RATE	3.1420%	-298,348.69
4,000,000.00	CAD	14/03/53	3.1600%	CAD OVERNIGHT COMPOUNDED RATE	259,531.95
4,700,000.00	NZD	20/06/34	4.4250%	NZD BBR 3M	16,907.21
Total :					-1,822,504.80

The counterparty of these Interest Rate Swaps is BNP PARIBAS.

■ Absolute Return Multi-Strategy

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
10,000,000.00	EUR	20/10/50	EURO SHORT TERM RATE COMPOUNDED	-0.1500%	-5,140,032.58
4,140,000,000.00	JPY	30/05/29	0.4580%	JPY OVERNIGHT COMPOUNDED RATE	216,862.31
20,000,000.00	AUD	29/06/32	AUD BANK BILL 6M	4.2300%	-154,052.41
20,000,000.00	AUD	11/07/32	AUD BANK BILL 6M	3.9450%	-395,009.61
4,500,000.00	CHF	27/12/32	1.9400%	CHF OVERNIGHT COMPOUNDED RATE	-396,696.45
21,300,000.00	CHF	27/12/27	CHF OVERNIGHT COMPOUNDED RATE	1.7250%	683,466.49
31,100,000.00	CHF	27/12/24	1.5250%	CHF OVERNIGHT COMPOUNDED RATE	-66,847.97
160,000,000.00	THB	27/01/28	THB OIS	1.9900%	-46,511.15
20,000,000.00	PLN	22/08/27	PLN WIBOR 6M	5.8000%	89,045.80
53,000,000.00	CNY	09/05/28	CNY SWAP HKSH 7D DEPO	2.6880%	206,972.82
110,000,000.00	TWD	18/01/28	TWD TAIBOR 3M	1.2020%	-71,294.36
32,000,000.00	CNY	16/05/28	CNY SWAP HKSH 7D DEPO	2.5845%	109,405.10
20,000,000.00	CHF	12/06/28	1.8682%	CHF OVERNIGHT COMPOUNDED RATE	-845,309.59
20,000,000.00	CHF	13/06/28	1.8947%	CHF OVERNIGHT COMPOUNDED RATE	-867,550.29
50,000,000.00	CNY	13/06/28	CNY SWAP HKSH 7D DEPO	2.4330%	136,185.38
310,000,000.00	CZK	16/06/28	CZK PRIBOR 6M	4.4050%	215,678.86

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
43,000,000.00	CNY	21/06/28	CNY SWAP HKSH 7D DEPO	2.4750%	126,135.17
42,000,000.00	CNY	28/06/28	CNY SWAP HKSH 7D DEPO	2.4840%	125,432.86
760,000,000.00	INR	30/06/28	INR OIS OVERNIGHT COMPOUNDED	6.2425%	-58,784.73
44,000,000.00	ZAR	19/07/33	ZAR JIBAR 3M	9.4210%	55,862.68
30,000,000.00	ZAR	24/07/33	ZAR JIBAR 3M	9.2850%	24,752.31
75,000,000.00	CZK	26/07/28	CZK PRIBOR 6M	4.1210%	22,094.67
50,000,000.00	CZK	04/09/28	CZK PRIBOR 6M	4.3000%	28,253.94
14,000,000.00	PLN	12/09/28	PLN WIBOR 6M	4.1800%	-102,063.62
40,000,000.00	PLN	23/10/28	4.8600%	PLN WIBOR 6M	60,675.60
400,000,000.00	MXN	20/11/25	MXN TIIE 28D	10.0530%	-147,801.07
17,600,000.00	GBP	20/12/26	3.2520%	GBP OVERNIGHT COMPOUNDED RATE	362,443.83
17,600,000.00	GBP	19/12/27	GBP OVERNIGHT COMPOUNDED RATE	2.9933%	-274,926.69
75,000,000.00	ZAR	29/11/27	ZAR JIBAR 3M	7.9250%	3,028.59
20,000,000,000.00	COP	22/01/29	COP DEPOSIT OVERNIGHT	7.3250%	-141,395.65
1,400,000.00	EUR	27/02/54	2.4597%	EURO SHORT TERM RATE COMPOUNDED	-167.62
5,600,000.00	EUR	28/02/34	EURO SHORT TERM RATE COMPOUNDED	2.5885%	-11,438.57
13,400,000.00	EUR	28/02/31	EURO SHORT TERM RATE COMPOUNDED	2.4590%	-16,773.39
3,000,000.00	EUR	28/02/39	2.7302%	EURO SHORT TERM RATE COMPOUNDED	5,401.25
85,000,000.00	SEK	01/03/32	SEK STIBOR 3M	2.6940%	38,743.31
28,000,000.00	SEK	01/03/39	2.8257%	SEK STIBOR 3M	-38,462.25
1,300,000,000.00	JPY	05/03/34	JPY OVERNIGHT COMPOUNDED RATE	1.2500%	-52,285.35
310,000,000.00	JPY	05/03/54	1.7220%	JPY OVERNIGHT COMPOUNDED RATE	87,611.11
30,000,000.00	EUR	15/03/29	2.4932%	EURO SHORT TERM RATE COMPOUNDED	247,081.63
22,000,000.00	USD	20/03/29	4.1017%	USD SOFR COMPOUNDED	-53,799.09
20,000,000.00	EUR	20/03/29	2.6017%	EURO SHORT TERM RATE COMPOUNDED	68,570.44
7,200,000.00	PLN	02/10/33	5.0000%	PLN WIBOR 6M	13,447.77
425,000,000.00	INR	17/01/28	INR OIS OVERNIGHT COMPOUNDED	6.2750%	-44,294.17
18,000,000.00	CHF	16/04/29	1.0677%	CHF OVERNIGHT COMPOUNDED RATE	-206,108.86
9,000,000.00	CHF	16/04/34	1.1867%	CHF OVERNIGHT COMPOUNDED RATE	-218,303.34
4,100,000.00	EUR	18/04/34	2.6232%	EURO SHORT TERM RATE COMPOUNDED	13,616.61
2,200,000.00	USD	24/04/54	3.9757%	USD SOFR COMPOUNDED	-123,009.19
6,300,000.00	USD	24/04/31	4.3117%	USD SOFR COMPOUNDED	-136,501.46
3,400,000.00	USD	02/05/39	4.2437%	USD SOFR COMPOUNDED	-135,752.04
6,300,000.00	USD	06/05/31	4.3262%	USD SOFR COMPOUNDED	-142,755.03
6,300,000.00	USD	08/05/31	4.1512%	USD SOFR COMPOUNDED	-81,822.10
12,700,000.00	AUD	09/05/29	AUD BANK BILL 6M	4.3830%	22,277.20
3,200,000.00	GBP	08/05/34	3.9023%	GBP OVERNIGHT COMPOUNDED RATE	-22,050.06
143,000,000.00	CZK	13/05/29	CZK PRIBOR 6M	3.8450%	-10,498.30
75,000,000.00	ZAR	13/05/29	ZAR JIBAR 3M	8.6800%	84,646.22
160,000,000.00	MXN	04/05/29	MXN TIIE 28D	9.2010%	-141,196.22
175,000,000.00	TWD	14/05/29	TWD TAIBOR 3M	1.8000%	-23,018.91
12,400,000.00	EUR	14/05/27	2.8468%	EURO SHORT TERM RATE COMPOUNDED	-5,091.29
10,800,000.00	GBP	14/05/27	GBP OVERNIGHT COMPOUNDED RATE	4.2148%	-25,852.49
49,400,000.00	NOK	15/05/34	3.9157%	NOK OIBOR 6M	-35,691.93
4,700,000.00	USD	15/05/34	4.1177%	USD SOFR COMPOUNDED	-90,089.73
49,000,000.00	NOK	16/05/34	3.8802%	NOK OIBOR 6M	-23,066.83
17,000,000.00	EUR	28/05/34	2.6777%	EURO SHORT TERM RATE COMPOUNDED	-22,366.61
260,000,000.00	CZK	28/05/34	CZK PRIBOR 6M	4.1200%	79,377.61
13,700,000.00	USD	03/06/27	USD SOFR COMPOUNDED	4.6158%	108,956.95
16,900,000.00	CHF	05/06/26	CHF OVERNIGHT COMPOUNDED RATE	1.2433%	125,153.77
26,700,000.00	CAD	04/06/26	4.1755%	CAD OVERNIGHT COMPOUNDED RATE	-67,548.32
27,000,000,000.00	COP	07/06/34	COP DEPOSIT OVERNIGHT	8.2450%	-47,787.20
6,900,000.00	CHF	10/06/29	CHF OVERNIGHT COMPOUNDED RATE	1.2063%	129,858.07
10,000,000,000.00	CLP	07/06/29	4.8800%	CLP OIS ON COMPOUND AV	159,782.92
11,300,000.00	CAD	07/06/29	3.3975%	CAD OVERNIGHT COMPOUNDED RATE	1,402.79
5,800,000.00	SGD	12/06/34	3.0700%	SGD OIS	-37,292.36
5,800,000.00	SGD	13/06/34	3.0750%	SGD OIS	-39,005.13
3,500,000.00	CHF	13/06/34	CHF OVERNIGHT COMPOUNDED RATE	1.2913%	121,714.21
4,000,000.00	EUR	13/06/34	2.7767%	EURO SHORT TERM RATE COMPOUNDED	-39,811.04
18,000,000.00	CAD	12/06/27	3.7100%	CAD OVERNIGHT COMPOUNDED RATE	-6,870.71
16,500,000.00	USD	14/06/29	4.0422%	USD SOFR COMPOUNDED	-21,496.50
22,300,000.00	CAD	14/06/29	3.3035%	CAD OVERNIGHT COMPOUNDED RATE	65,689.34
11,000,000.00	EUR	18/06/34	2.5557%	EURO SHORT TERM RATE COMPOUNDED	103,320.11
14,800,000.00	EUR	19/06/29	2.6017%	EURO SHORT TERM RATE COMPOUNDED	44,976.65

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
12,800,000.00	GBP	19/06/29	3.9327%	GBP OVERNIGHT COMPOUNDED RATE	21,167.35
60,000,000.00	CAD	27/10/24	CAD OVERNIGHT COMPOUNDED RATE	4.4450%	-75,694.82
3,400,000.00	CHF	24/06/34	CHF OVERNIGHT COMPOUNDED RATE	1.1048%	54,861.13
50,000,000.00	CAD	13/02/25	CAD OVERNIGHT COMPOUNDED RATE	4.5050%	-76,284.11
109,000,000.00	SEK	25/06/34	2.6302%	SEK STIBOR 3M	-34,391.08
556,000,000.00	SEK	25/06/26	SEK STIBOR 3M	2.9933%	45,055.86
17,000,000.00	EUR	24/06/34	2.6252%	EURO SHORT TERM RATE COMPOUNDED	56,458.83
14,800,000.00	EUR	25/06/29	2.5777%	EURO SHORT TERM RATE COMPOUNDED	61,108.93
3,400,000.00	CHF	26/06/34	CHF OVERNIGHT COMPOUNDED RATE	1.0268%	28,275.62
12,500,000.00	GBP	26/06/29	GBP OVERNIGHT COMPOUNDED RATE	3.8955%	-43,226.24
3,200,000.00	GBP	26/06/54	3.8502%	GBP OVERNIGHT COMPOUNDED RATE	20,391.92
17,800,000.00	CAD	25/06/27	3.5810%	CAD OVERNIGHT COMPOUNDED RATE	33,546.49
16,300,000.00	USD	27/06/29	3.9622%	USD SOFR COMPOUNDED	29,851.76
450,000,000.00	SEK	28/06/26	2.9552%	SEK STIBOR 3M	-15,233.23
3,400,000.00	CAD	29/03/52	3.0100%	CAD OVERNIGHT COMPOUNDED RATE	272,513.62
44,000,000.00	SEK	01/07/34	SEK STIBOR 3M	2.5853%	-1,050.79
3,400,000.00	CHF	01/07/34	CHF OVERNIGHT COMPOUNDED RATE	1.0008%	19,413.48
44,000,000.00	SEK	01/07/34	SEK STIBOR 3M	2.5948%	2,155.23
46,000,000.00	NOK	01/07/34	3.8002%	NOK OIBOR 6M	4,493.86
Total :					-6,237,144.08

The counterparty of these Interest Rate Swaps is MORGAN STANLEY.

Absolute Return Global Opportunities Bond

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
6,500,000.00	EUR	11/03/54	2.2980%	EUR EURIBOR 6M	297,111.32
13,590,000.00	EUR	24/06/29	EUR EURIBOR 6M	2.8413%	-7,426.09
151,330,000.00	SEK	25/06/29	2.6577%	SEK STIBOR 3M	-46,694.02
Total :					242,991.21

The counterparties of these Interest Rate Swaps are BNP PARIBAS, CITIGROUP and JP MORGAN.

Global Macro Bonds & Currencies Low Vol

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
260,000.00	EUR	11/03/54	2.3337%	EUR EURIBOR 6M	11,808.15
Total :					11,808.15

The counterparty of this Interest Rate Swap is JP MORGAN.

Multi-Strategy Growth

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
12,100,000.00	EUR	01/04/27	EURO SHORT TERM RATE COMPOUNDED	0.8740%	-631,469.47
67,800,000.00	USD	07/04/27	2.1300%	USD SOFR COMPOUNDED	2,176,467.45
67,800,000.00	USD	05/04/25	USD SOFR COMPOUNDED	2.8600%	-1,098,520.06
24,300,000.00	CHF	25/05/27	CHF OVERNIGHT COMPOUNDED RATE	0.7250%	-86,044.45
6,055,000,000.00	JPY	30/05/29	0.4580%	JPY OVERNIGHT COMPOUNDED RATE	317,174.23
24,300,000.00	CHF	25/05/27	0.7250%	CHF OVERNIGHT COMPOUNDED RATE	86,061.53
12,100,000.00	EUR	01/04/27	0.8740%	EURO SHORT TERM RATE COMPOUNDED	631,469.47
8,600,000.00	EUR	20/10/50	EURO SHORT TERM RATE COMPOUNDED	0.1080%	-4,000,474.02
30,900,000.00	AUD	29/06/32	AUD BANK BILL 6M	4.2300%	-238,011.00
30,900,000.00	AUD	11/07/32	AUD BANK BILL 6M	3.9450%	-610,289.84
5,800,000.00	CHF	27/12/32	1.9400%	CHF OVERNIGHT COMPOUNDED RATE	-511,297.66
27,800,000.00	CHF	27/12/27	CHF OVERNIGHT COMPOUNDED RATE	1.7250%	892,036.07
40,500,000.00	CHF	27/12/24	1.5250%	CHF OVERNIGHT COMPOUNDED RATE	-87,052.82
220,000,000.00	THB	27/01/28	THB OIS	1.9900%	-63,952.84
27,000,000.00	PLN	22/08/27	PLN WIBOR 6M	5.8000%	120,211.84
85,000,000.00	CNY	09/05/28	CNY SWAP HKSH 7D DEPO	2.6880%	331,937.55
180,000,000.00	TWD	18/01/28	TWD TAIBOR 3M	1.2020%	-116,663.50

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
67,800,000.00	USD	05/04/25	2.8465%	USD SOFR COMPOUNDED	1,104,848.95
67,800,000.00	USD	07/04/27	USD SOFR COMPOUNDED	2.1432%	-2,161,154.34
30,000,000.00	CHF	12/06/28	1.8682%	CHF OVERNIGHT COMPOUNDED RATE	-1,267,964.38
30,000,000.00	CHF	13/06/28	1.8947%	CHF OVERNIGHT COMPOUNDED RATE	-1,301,325.41
530,000,000.00	CZK	16/06/28	CZK PRIBOR 6M	4.4050%	368,741.28
1,250,000,000.00	INR	30/06/28	INR OIS OVERNIGHT COMPOUNDED	6.2425%	-96,685.40
49,000,000.00	ZAR	24/07/33	ZAR JIBAR 3M	9.2850%	40,428.77
125,000,000.00	CZK	26/07/28	CZK PRIBOR 6M	4.1210%	36,824.44
23,500,000.00	PLN	12/09/28	PLN WIBOR 6M	4.1800%	-171,321.07
75,000,000.00	PLN	23/10/28	4.8600%	PLN WIBOR 6M	113,766.74
120,000,000.00	CNY	10/11/28	CNY SWAP HKSH 7D DEPO	2.3910%	318,966.64
1,300,000.00	USD	22/02/28	3.9010%	USD SOFR COMPOUNDED	11,223.37
36,200,000.00	GBP	20/12/26	3.2520%	GBP OVERNIGHT COMPOUNDED RATE	745,481.06
36,200,000.00	GBP	19/12/27	GBP OVERNIGHT COMPOUNDED RATE	2.9933%	-565,474.21
130,000,000.00	ZAR	29/11/27	ZAR JIBAR 3M	7.9250%	5,249.55
40,000,000,000.00	COP	22/01/29	COP DEPOSIT OVERNIGHT	7.3250%	-282,585.40
2,900,000.00	EUR	27/02/54	2.4597%	EURO SHORT TERM RATE COMPOUNDED	-347.09
11,500,000.00	EUR	28/02/34	EURO SHORT TERM RATE COMPOUNDED	2.5885%	-23,489.93
27,600,000.00	EUR	28/02/31	EURO SHORT TERM RATE COMPOUNDED	2.4590%	-34,548.17
6,100,000.00	EUR	28/02/39	2.7302%	EURO SHORT TERM RATE COMPOUNDED	10,982.46
142,000,000.00	SEK	01/03/32	SEK STIBOR 3M	2.6940%	64,724.12
47,000,000.00	SEK	01/03/39	2.8257%	SEK STIBOR 3M	-64,561.65
510,000,000.00	JPY	05/03/54	1.7220%	JPY OVERNIGHT COMPOUNDED RATE	144,134.41
2,170,000,000.00	JPY	05/03/34	JPY OVERNIGHT COMPOUNDED RATE	1.2500%	-87,276.31
45,000,000.00	EUR	15/03/29	2.4932%	EURO SHORT TERM RATE COMPOUNDED	370,622.46
10,000,000.00	USD	20/03/29	4.1017%	USD SOFR COMPOUNDED	-24,454.14
10,000,000.00	EUR	20/03/29	2.6017%	EURO SHORT TERM RATE COMPOUNDED	34,285.20
8,000,000,000.00	KRW	21/03/25	KRW CERTIF DEPOSIT 3M	3.5650%	3,688.03
90,000,000.00	INR	21/03/28	INR OIS OVERNIGHT COMPOUNDED	6.3650%	-2,951.51
700,000,000.00	MXN	20/11/25	MXN TIIE 28D	10.0530%	-258,651.85
12,800,000.00	PLN	02/10/33	5.0000%	PLN WIBOR 6M	23,907.15
470,000,000.00	INR	17/01/28	INR OIS OVERNIGHT COMPOUNDED	6.2750%	-48,984.14
62,500,000.00	CNY	13/06/28	CNY SWAP HKSH 7D DEPO	2.4330%	170,231.72
8,000,000.00	CHF	16/04/29	1.0677%	CHF OVERNIGHT COMPOUNDED RATE	-91,603.92
4,000,000.00	CHF	16/04/34	1.1867%	CHF OVERNIGHT COMPOUNDED RATE	-97,023.70
200,000,000.00	TWD	12/04/29	1.8400%	TWD TAIBOR 3M	14,612.09
7,600,000.00	EUR	18/04/34	2.6232%	EURO SHORT TERM RATE COMPOUNDED	25,240.57
4,100,000.00	USD	24/04/54	3.9757%	USD SOFR COMPOUNDED	-229,244.30
11,600,000.00	USD	24/04/31	4.3117%	USD SOFR COMPOUNDED	-251,336.04
6,300,000.00	USD	02/05/39	4.2437%	USD SOFR COMPOUNDED	-251,540.53
11,600,000.00	USD	06/05/31	4.3262%	USD SOFR COMPOUNDED	-262,850.46
11,600,000.00	USD	08/05/31	4.1512%	USD SOFR COMPOUNDED	-150,656.55
23,600,000.00	AUD	09/05/29	AUD BANK BILL 6M	4.3830%	41,397.00
5,900,000.00	GBP	08/05/34	3.9023%	GBP OVERNIGHT COMPOUNDED RATE	-40,654.82
210,000,000.00	CZK	13/05/29	CZK PRIBOR 6M	3.8450%	-15,417.09
150,000,000.00	ZAR	13/05/29	ZAR JIBAR 3M	8.6800%	169,292.44
300,000,000.00	MXN	04/05/29	MXN TIIE 28D	9.2010%	-264,742.89
300,000,000.00	TWD	14/05/29	TWD TAIBOR 3M	1.8000%	-39,460.99
23,100,000.00	EUR	14/05/27	2.8468%	EURO SHORT TERM RATE COMPOUNDED	-9,484.57
20,200,000.00	GBP	14/05/27	GBP OVERNIGHT COMPOUNDED RATE	4.2148%	-48,353.73
92,400,000.00	NOK	15/05/34	3.9157%	NOK OIBOR 6M	-66,759.81
8,700,000.00	USD	15/05/34	4.1177%	USD SOFR COMPOUNDED	-166,761.83
93,000,000.00	NOK	16/05/34	3.8802%	NOK OIBOR 6M	-43,779.91
25,000,000.00	EUR	28/05/34	2.6777%	EURO SHORT TERM RATE COMPOUNDED	-32,892.03
490,000,000.00	CZK	28/05/34	CZK PRIBOR 6M	4.1200%	149,596.26
25,800,000.00	USD	03/06/27	USD SOFR COMPOUNDED	4.6158%	205,189.01
31,700,000.00	CHF	05/06/26	CHF OVERNIGHT COMPOUNDED RATE	1.2433%	234,755.90
50,300,000.00	CAD	04/06/26	4.1755%	CAD OVERNIGHT COMPOUNDED RATE	-127,253.98
50,000,000,000.00	COP	07/06/34	COP DEPOSIT OVERNIGHT	8.2450%	-77,765.36
13,100,000.00	CHF	10/06/29	CHF OVERNIGHT COMPOUNDED RATE	1.2063%	246,542.13
19,000,000,000.00	CLP	07/06/29	4.8800%	CLP OIS ON COMPOUND AV	303,587.55
21,300,000.00	CAD	07/06/29	3.3975%	CAD OVERNIGHT COMPOUNDED RATE	2,644.17
11,100,000.00	SGD	12/06/34	3.0700%	SGD OIS	-71,369.87
11,100,000.00	SGD	13/06/34	3.0750%	SGD OIS	-74,647.74
6,700,000.00	CHF	13/06/34	CHF OVERNIGHT COMPOUNDED RATE	1.2913%	232,995.73
7,600,000.00	EUR	13/06/34	2.7767%	EURO SHORT TERM RATE COMPOUNDED	-75,640.99
34,400,000.00	CAD	12/06/27	3.7100%	CAD OVERNIGHT COMPOUNDED RATE	-13,130.68
31,400,000.00	USD	14/06/29	4.0422%	USD SOFR COMPOUNDED	-40,908.48
42,700,000.00	CAD	14/06/29	3.3035%	CAD OVERNIGHT COMPOUNDED RATE	125,781.82
15,000,000.00	EUR	18/06/34	2.5557%	EURO SHORT TERM RATE COMPOUNDED	140,891.02

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
28,300,000.00	EUR	19/06/29	2.6017%	EURO SHORT TERM RATE COMPOUNDED	86,002.62
24,600,000.00	GBP	19/06/29	3.9327%	GBP OVERNIGHT COMPOUNDED RATE	40,681.01
70,000,000.00	CAD	27/10/24	CAD OVERNIGHT COMPOUNDED RATE	4.4450%	-88,310.64
6,500,000.00	CHF	24/06/34	CHF OVERNIGHT COMPOUNDED RATE	1.1048%	104,881.55
70,000,000.00	CAD	13/02/25	CAD OVERNIGHT COMPOUNDED RATE	4.5050%	-106,797.75
209,000,000.00	SEK	25/06/34	2.6302%	SEK STIBOR 3M	-65,942.53
1,066,800,000.00	SEK	25/06/26	SEK STIBOR 3M	2.9933%	86,448.92
20,000,000.00	EUR	24/06/34	2.6252%	EURO SHORT TERM RATE COMPOUNDED	66,422.16
28,400,000.00	EUR	25/06/29	2.5777%	EURO SHORT TERM RATE COMPOUNDED	117,263.11
6,500,000.00	CHF	26/06/34	CHF OVERNIGHT COMPOUNDED RATE	1.0268%	54,056.35
24,000,000.00	GBP	26/06/29	GBP OVERNIGHT COMPOUNDED RATE	3.8955%	-82,994.35
6,000,000.00	GBP	26/06/54	3.8502%	GBP OVERNIGHT COMPOUNDED RATE	38,234.85
34,100,000.00	CAD	25/06/27	3.5810%	CAD OVERNIGHT COMPOUNDED RATE	64,266.06
31,300,000.00	USD	27/06/29	3.9622%	USD SOFR COMPOUNDED	57,322.68
750,000,000.00	SEK	28/06/26	2.9552%	SEK STIBOR 3M	-25,388.72
85,000,000.00	SEK	01/07/34	SEK STIBOR 3M	2.5853%	-2,029.95
6,500,000.00	CHF	01/07/34	CHF OVERNIGHT COMPOUNDED RATE	1.0008%	37,113.99
84,000,000.00	SEK	01/07/34	SEK STIBOR 3M	2.5948%	4,114.54
88,000,000.00	NOK	01/07/34	3.8002%	NOK OIBOR 6M	8,596.95
Total :					-5,968,899.90

The counterparties of these Interest Rate Swaps are GOLDMAN SACHS and MORGAN STANLEY.

■ Cash EUR

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
9,592,400.00	EUR	22/07/24	3.8535%	EURO SHORT TERM RATE COMPOUNDED	-1,217.61
2,879,437.00	EUR	29/07/24	3.8300%	EURO SHORT TERM RATE COMPOUNDED	-424.30
19,209,486.00	EUR	11/09/24	3.7870%	EURO SHORT TERM RATE COMPOUNDED	-5,714.95
14,387,553.00	EUR	01/10/24	3.9100%	EURO SHORT TERM RATE COMPOUNDED	-10,661.28
11,511,159.00	EUR	03/10/24	3.8965%	EURO SHORT TERM RATE COMPOUNDED	-8,374.79
28,777,898.00	EUR	10/10/24	3.8265%	EURO SHORT TERM RATE COMPOUNDED	-17,439.44
24,004,864.00	EUR	11/10/24	3.8245%	EURO SHORT TERM RATE COMPOUNDED	-14,639.02
28,809,741.00	EUR	11/10/24	3.8415%	EURO SHORT TERM RATE COMPOUNDED	-18,982.80
14,542,861.00	EUR	17/07/24	3.9030%	EURO SHORT TERM RATE COMPOUNDED	-1,827.92
23,988,562.00	EUR	16/10/24	3.8490%	EURO SHORT TERM RATE COMPOUNDED	-17,576.76
14,391,043.00	EUR	23/10/24	3.8510%	EURO SHORT TERM RATE COMPOUNDED	-11,730.97
9,598,218.00	EUR	24/10/24	3.8230%	EURO SHORT TERM RATE COMPOUNDED	-7,060.90
19,200,163.00	EUR	25/10/24	3.8275%	EURO SHORT TERM RATE COMPOUNDED	-14,608.57
14,415,514.00	EUR	04/11/24	3.6960%	EURO SHORT TERM RATE COMPOUNDED	-5,689.85
19,217,231.00	EUR	08/11/24	3.7180%	EURO SHORT TERM RATE COMPOUNDED	-9,605.69
14,412,713.00	EUR	11/11/24	3.7245%	EURO SHORT TERM RATE COMPOUNDED	-7,855.69
7,208,808.00	EUR	18/11/24	3.6950%	EURO SHORT TERM RATE COMPOUNDED	-3,469.82
4,327,177.00	EUR	19/11/24	3.6540%	EURO SHORT TERM RATE COMPOUNDED	-1,412.54
9,802,271.00	EUR	12/07/24	3.7360%	EURO SHORT TERM RATE COMPOUNDED	-275.60
19,420,806.00	EUR	14/10/24	3.5350%	EURO SHORT TERM RATE COMPOUNDED	4,277.92
19,259,613.00	EUR	10/01/25	3.5600%	EURO SHORT TERM RATE COMPOUNDED	16,349.38
14,464,709.00	EUR	24/01/25	3.3600%	EURO SHORT TERM RATE COMPOUNDED	11,464.55
19,674,039.00	EUR	01/07/24	3.7630%	EURO SHORT TERM RATE COMPOUNDED	-165.48
8,688,567.00	EUR	31/01/25	3.2460%	EURO SHORT TERM RATE COMPOUNDED	12,561.92
4,856,041.00	EUR	13/11/24	3.5410%	EURO SHORT TERM RATE COMPOUNDED	652.07
9,683,145.00	EUR	13/12/24	3.4835%	EURO SHORT TERM RATE COMPOUNDED	2,807.16
8,739,905.00	EUR	14/11/24	3.5600%	EURO SHORT TERM RATE COMPOUNDED	520.23
9,619,690.00	EUR	10/03/25	3.4740%	EURO SHORT TERM RATE COMPOUNDED	-1,660.49
4,824,541.00	EUR	14/02/25	3.4805%	EURO SHORT TERM RATE COMPOUNDED	-122.59
19,605,194.00	EUR	26/09/24	3.7310%	EURO SHORT TERM RATE COMPOUNDED	-4,809.41
15,421,505.00	EUR	03/04/25	3.3950%	EURO SHORT TERM RATE COMPOUNDED	2,787.97
17,330,614.00	EUR	07/04/25	3.3995%	EURO SHORT TERM RATE COMPOUNDED	1,982.45
29,706,646.00	EUR	11/07/24	3.8465%	EURO SHORT TERM RATE COMPOUNDED	-1,961.75
19,598,312.00	EUR	16/10/24	3.7320%	EURO SHORT TERM RATE COMPOUNDED	-7,429.94
9,634,684.00	EUR	22/04/25	3.4290%	EURO SHORT TERM RATE COMPOUNDED	-2,439.27
9,806,645.00	EUR	23/10/24	3.6810%	EURO SHORT TERM RATE COMPOUNDED	-2,638.40
14,697,476.00	EUR	31/10/24	3.6675%	EURO SHORT TERM RATE COMPOUNDED	-4,009.31
39,605,267.00	EUR	31/07/24	3.8035%	EURO SHORT TERM RATE COMPOUNDED	-5,264.12
14,562,894.00	EUR	31/01/25	3.5800%	EURO SHORT TERM RATE COMPOUNDED	-7,659.90
19,797,624.00	EUR	07/08/24	3.7670%	EURO SHORT TERM RATE COMPOUNDED	-2,412.39
39,473,814.00	EUR	09/09/24	3.7300%	EURO SHORT TERM RATE COMPOUNDED	-6,785.88

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in EUR
4,814,762.00	EUR	16/05/25	3.4105%	EURO SHORT TERM RATE COMPOUNDED	-1,666.35
4,857,552.00	EUR	17/02/25	3.5130%	EURO SHORT TERM RATE COMPOUNDED	-1,224.12
18,635,205.00	EUR	20/11/24	3.6145%	EURO SHORT TERM RATE COMPOUNDED	-3,267.21
19,802,383.00	EUR	21/08/24	3.7240%	EURO SHORT TERM RATE COMPOUNDED	-2,049.33
28,804,418.00	EUR	25/07/24	3.7530%	EURO SHORT TERM RATE COMPOUNDED	-1,991.40
19,737,004.00	EUR	24/09/24	3.6990%	EURO SHORT TERM RATE COMPOUNDED	-3,133.84
16,886,522.00	EUR	01/08/24	3.7345%	EURO SHORT TERM RATE COMPOUNDED	-1,218.16
7,946,598.00	EUR	01/08/24	3.7340%	EURO SHORT TERM RATE COMPOUNDED	-569.51
14,437,962.00	EUR	12/06/25	3.4790%	EURO SHORT TERM RATE COMPOUNDED	-18,691.21
24,835,711.00	EUR	22/08/24	3.6600%	EURO SHORT TERM RATE COMPOUNDED	-208.75
39,612,131.00	EUR	23/09/24	3.6560%	EURO SHORT TERM RATE COMPOUNDED	-2,067.81
19,611,488.00	EUR	27/12/24	3.5510%	EURO SHORT TERM RATE COMPOUNDED	-1,937.45
Total :					-190,548.92

The counterparties of these Interest Rate Swaps are CITIGROUP, CREDIT AGRICOLE and HSBC.

■ Cash USD

Nominal	Currency	Maturity Date	Flow/ Rate paid	Flow/ Rate received	Unrealised appreciation/ depreciation in USD
10,000,000.00	USD	05/02/26	4.1630%	USD SOFR COMPOUNDED	82,465.39
10,000,000.00	USD	05/02/26	4.1630%	USD SOFR COMPOUNDED	83,916.65
Total :					166,382.04

The counterparty of these Interest Rate Swaps is HSBC.

CREDIT DEFAULT SWAPS

The Fund has concluded "Credit Default Swaps" contracts designed to transfer the credit exposure of fixed income instruments between parties. The amounts of fixed income exchanged with an income tied to the evolution of credit events of either an index or a bond, are calculated and accounted for every time the NAV is calculated.

■ Strategic Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
5,000,000.00	EUR	20/12/24	NUMERICABLE GROUP EUR MM SN	Sale	5.00	-380,849.26
7,000,000.00	EUR	20/12/25	NUMERICABLE GROUP EUR MM SN	Sale	5.00	-1,278,969.64
10,000,000.00	USD	20/12/25	PETROLEOS MEXICA USD CR SN	Sale	1.00	-243,086.59
6,000,000.00	EUR	20/12/26	INTESA SANPAOLO EUR MM SU	Sale	1.00	14,215.42
10,000,000.00	EUR	20/12/26	UNICREDIT SPA EUR MM SU	Sale	1.00	22,771.92
5,000,000.00	USD	20/06/28	ARAB REP EGYPT USD CR SN	Purchase	1.00	756,389.03
5,000,000.00	EUR	20/06/28	TUI AG EUR MM SN	Sale	5.00	398,553.24
6,750,000.00	EUR	20/12/28	CHAODA MODERN AG USD CR SN	Sale	5.00	836,683.00
5,000,000.00	EUR	20/12/28	VIRGIN MEDIA FIN EUR MM SN	Sale	5.00	235,922.14
5,000,000.00	EUR	20/12/28	GRIFOLS SA EUR MM SN	Sale	5.00	-227,119.36
5,000,000.00	EUR	20/12/28	VALEO EUR MM SN	Sale	1.00	-170,004.61
5,000,000.00	EUR	20/12/28	ZIGGO BOND FIN BV EUR MM14 SN	Sale	5.00	281,624.53
5,000,000.00	EUR	20/12/28	VERISURE MIDHOLDING AB EUR SN	Sale	5.00	302,263.28
5,000,000.00	EUR	20/12/25	INTRUM AB EUR MM SN	Purchase	5.00	1,393,377.40
3,000,000.00	EUR	20/06/25	INTRUM AB EUR MM SN	Purchase	5.00	784,556.66
5,000,000.00	EUR	20/12/28	ZF EUROPE FIN BV EUR MM SN	Sale	5.00	615,476.87
5,000,000.00	USD	20/12/28	KDOM BAHRAIN USD CR SN	Sale	1.00	-137,988.77
5,000,000.00	EUR	20/12/24	ARDAGH P. FIN PUB CO EUR MM SN	Sale	5.00	-315,889.49
5,000,000.00	EUR	20/12/28	NOVAFIVES EUR MM SN	Sale	5.00	685,882.71
5,000,000.00	EUR	20/12/28	DEUTSCHE BK AG EUR MM SU	Sale	1.00	-146,061.72
5,000,000.00	EUR	20/12/25	GRIFOLS SA EUR MM SN	Sale	5.00	3,225.44
5,000,000.00	EUR	20/12/25	INTRUM AB EUR MM SN	Purchase	5.00	1,393,377.40
5,000,000.00	EUR	20/12/24	INTRUM AB EUR MM SN	Sale	5.00	-1,115,044.32
5,000,000.00	EUR	20/06/29	LOXAM EUR MM SU	Sale	5.00	168,410.48
5,000,000.00	EUR	20/06/26	NUMERICABLE GROUP EUR MM SN	Purchase	5.00	1,106,243.96
5,000,000.00	EUR	20/06/26	NUMERICABLE GROUP EUR MM SN	Purchase	5.00	1,106,243.96
5,000,000.00	EUR	20/06/29	SOCIETE GENERALE EUR MM SU	Sale	1.00	-103,973.50
5,000,000.00	EUR	20/06/29	FAURECIA EUR MM SN	Sale	5.00	524,804.93
Total :						6,511,035.11

The counterparties of these Credit Default Swaps are BANK OF AMERICA, BARCLAYS, BNP PARIBAS, GOLDMAN SACHS, JP MORGAN and MORGAN STANLEY.

■ Euro High Yield Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
1,000,000.00	EUR	20/12/25	JAGUAR LAND ROVER EUR MM SN	Sale	5.00	63,005.85
1,300,000.00	EUR	20/06/26	NOKIA OYJ EUR MM SN	Sale	5.00	117,003.33
1,200,000.00	EUR	20/12/27	CELLNEX TELECOM SA EUR MM SN	Sale	5.00	167,962.64
2,000,000.00	EUR	20/12/27	RENAULT EUR MM SN	Sale	1.00	4,463.94
2,500,000.00	EUR	20/06/28	INTL GAME TECH PLC EUR MM SN	Sale	5.00	352,867.29
1,500,000.00	EUR	20/12/28	CELLNEX TELECOM SA EUR MM SN	Sale	5.00	245,059.64
Total :						950,362.69

The counterparties of these Credit Default Swaps are BANK OF AMERICA, GOLDMAN SACHS, JP MORGAN and MORGAN STANLEY.

■ Euro High Yield Short Term Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
1,000,000.00	EUR	20/12/27	RENAULT EUR MM SN	Sale	1.00	2,231.98
2,000,000.00	EUR	20/12/26	ELIS SA	Sale	5.00	217,564.01
2,000,000.00	EUR	20/12/26	REXEL EUR MM SNR	Sale	5.00	211,189.12
2,000,000.00	EUR	20/12/26	UPC HLDG BV EUR MM SN	Sale	5.00	201,905.00
1,000,000.00	EUR	20/12/26	DUFY ONE BV EUR MM SN	Sale	5.00	90,183.14
1,000,000.00	EUR	20/03/28	UTD GROUP BV EUR MM SN	Sale	5.00	90,309.41
1,000,000.00	EUR	20/03/28	LOXAM EUR MM SU	Sale	5.00	52,675.23
Total :						866,057.89

The counterparties of these Credit Default Swaps are BANK OF AMERICA, BNP PARIBAS, GOLDMAN SACHS and JP MORGAN.

■ Global Subordinated Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
15,000,000.00	EUR	20/12/25	MEDIOBANCA SPA EUR MM SN	Purchase	1.00	-155,497.33
20,000,000.00	EUR	20/12/25	HSBC HLDGS PLC EUR MM SU	Purchase	1.00	-171,643.87
20,000,000.00	EUR	20/12/25	ASS GENERALI SPA EUR MM SU	Purchase	1.00	-131,545.44
10,000,000.00	EUR	20/12/25	UNICREDIT SPA EUR MM SU	Sale	1.00	51,385.22
15,000,000.00	EUR	20/12/26	LLOYDS BKG GROUP EUR MM SU	Purchase	1.00	-100,020.56
20,000,000.00	EUR	20/12/26	MUNICH RE EUR MM SU	Sale	1.00	238,623.00
14,000,000.00	EUR	20/06/27	ASS GENERALI SPA EUR MM SU	Purchase	1.00	-77,142.08
20,000,000.00	EUR	20/06/27	SWISS REINS CO L EUR SU MM	Sale	1.00	227,550.73
14,000,000.00	EUR	20/12/28	NEXT PLC EUR MM SN	Purchase	1.00	-285,848.40
Total :						-404,138.73

The counterparties of these Credit Default Swaps are BNP PARIBAS and JP MORGAN.

■ Pioneer Global High Yield Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
36,510,000.00	USD	20/06/29	CDX NA HY S42 V1 MKT	Purchase	5.00	-2,164,136.74
Total :						-2,164,136.74

The counterparty of this Credit Default Swap is JP MORGAN.

■ US High Yield Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
13,150,000.00	USD	20/06/29	CDX NA HY S42 V1 MKT	Purchase	5.00	-779,468.59
Total :						-779,468.59

The counterparty of this Credit Default Swap is JP MORGAN.

■ Global Aggregate Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in USD
69,066,200.00	EUR	20/06/28	ITRAXX XOVER S39 V2 MKT	Purchase	5.00	-6,006,670.96
50,000,000.00	EUR	20/06/29	ITRAXX XOVER S41 V1 MKT	Purchase	5.00	-3,837,156.95
Total :						-9,843,827.91

The counterparty of these Credit Default Swaps is BNP PARIBAS.

■ Global Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in USD
986,660.00	EUR	20/06/27	ITRAXX XOVER S37 V2 MKT	Purchase	5.00	-78,407.43
2,425,000.00	USD	20/06/27	CDX NA HY S38 V4 MKT	Purchase	5.00	-156,685.25
2,940,000.00	USD	20/12/27	CDX NA HY S39 V3 MKT	Purchase	5.00	-183,371.41
1,973,320.00	EUR	20/06/28	ITRAXX XOVER S39 V2 MKT	Purchase	5.00	-171,619.17
1,750,000.00	EUR	20/06/29	ITRAXX XOVER S41 V1 MKT	Purchase	5.00	-134,300.50
Total :						-724,383.76

The counterparties of these Credit Default Swaps are BANK OF AMERICA, BARCLAYS, BNP PARIBAS and JP MORGAN.

■ Global High Yield Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in USD
24,860,000.00	USD	20/06/29	CDX NA HY S42 V1 MKT	Purchase	5.00	-1,579,310.36
Total :						-1,579,310.36

The counterparty of this Credit Default Swap is JP MORGAN.

■ Optimal Yield

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
2,959,980.00	EUR	20/12/26	ITRAXX XOVER S36 V2 MKT	Purchase	5.00	-197,059.93
Total :						-197,059.93

The counterparty of this Credit Default Swap is JP MORGAN.

■ Optimal Yield Short Term

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
2,600,000.00	EUR	20/12/25	NUMERICABLE GROUP EUR MM SN	Sale	5.00	-475,045.87
1,000,000.00	EUR	20/12/25	PEUGEOT SA EUR MM SN	Sale	5.00	67,411.80
3,000,000.00	EUR	20/12/25	BCO BILBAO VIZCA EUR MM SU	Sale	1.00	17,236.11
2,000,000.00	EUR	20/12/25	TELECOM ITALIA S EUR MM SN	Sale	1.00	-5,943.66
2,000,000.00	EUR	20/12/25	NUMERICABLE GROUP EUR MM SN	Sale	5.00	-365,419.89
3,500,000.00	EUR	20/12/25	VIRGIN MEDIA FIN EUR MM SN	Sale	5.00	170,819.67
2,500,000.00	EUR	20/12/25	CHAODA MODERN AG EUR MM SN	Sale	5.00	150,845.11
2,000,000.00	EUR	20/12/25	LOXAM EUR MM SU	Sale	5.00	87,753.32
2,700,000.00	USD	20/12/25	PETROLEOS MEXICA USD CR SN	Sale	1.00	-65,633.38
500,000.00	EUR	20/12/25	ADLER REAL ESTATE AG EUR MM SN	Sale	5.00	-28,714.08
2,600,000.00	EUR	20/12/25	COMMERZBANK AG EUR MM SU	Sale	1.00	10,569.57
1,750,000.00	USD	20/06/26	REP TURKEY USD CR SN	Purchase	1.00	15,592.50
1,000,000.00	EUR	20/06/26	CONSTELLUM NV EUR MM SN	Sale	5.00	73,376.44
1,400,000.00	EUR	20/06/26	INTESA SANPAOLO EUR MM SU	Sale	1.00	6,802.53
1,400,000.00	EUR	20/06/26	INTESA SANPAOLO EUR MM SU	Sale	1.00	6,802.53
2,300,000.00	EUR	20/06/26	ASS GENERALI SPA EUR MM SN	Sale	1.00	26,481.30
2,959,980.00	EUR	20/12/26	ITRAXX XOVER S36 V2 MKT	Purchase	5.00	-197,059.93
Total :						-504,125.93

The counterparties of these Credit Default Swaps are BANK OF AMERICA, BARCLAYS, CITIGROUP, GOLDMAN SACHS and JP MORGAN.

■ Strategic Income

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
214,720,000.00	USD	20/06/29	CDX NA HY S42 V1 MKT	Purchase	5.00	-12,727,566.22
1,601,694.00	USD	20/06/29	DARDEN RESTAURAN USD XR SN	Purchase	1.00	-34,921.81
Total :						-12,762,488.03

The counterparty of these Credit Default Swaps is JP MORGAN.

■ US Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
98,730,000.00	USD	20/06/29	CDX NA HY S42 V1 MKT	Purchase	5.00	-5,852,238.33
Total :						-5,852,238.33

The counterparty of this Credit Default Swap is JP MORGAN.

■ US Corporate Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in USD
48,000,000.00	USD	20/12/28	CDX NA IG S40 V1 MKT	Purchase	1.00	-1,017,909.26
Total :						-1,017,909.26

The counterparty of this Credit Default Swap is JP MORGAN.

■ Emerging Markets Blended Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
10,000,000.00	USD	20/12/25	REP KAZAKHSTAN USD CR SN	Purchase	1.00	-75,652.52
35,000,000.00	USD	20/06/26	REP TURKEY USD CR SN	Purchase	1.00	311,849.86
30,000,000.00	USD	20/06/26	REP TURKEY USD CR SN	Purchase	1.00	267,299.88
27,000,000.00	USD	20/12/26	KDOM SAUDI ARABI USD CR SN	Purchase	1.00	-381,038.43
9,000,000.00	USD	20/12/24	KDOM BAHRAIN USD CR SN	Purchase	1.00	-20,229.89
15,000,000.00	USD	20/12/26	REP TURKEY USD CR SN	Purchase	1.00	253,585.18
30,000,000.00	USD	20/06/27	FEDERATIVE REP B USD CR SN	Purchase	1.00	53,023.76
30,000,000.00	USD	20/06/27	REP COLOMBIA USD CR SN	Purchase	1.00	147,910.04
102,000,000.00	USD	20/06/28	CDX EM S39 V1 MKT	Purchase	1.00	1,686,282.86
29,000,000.00	USD	20/06/29	CDX EM HY S41 V1 MKT	Purchase	1.00	2,142,022.40
29,000,000.00	USD	20/06/29	CDX EM HY S41 V1 MKT	Purchase	1.00	2,142,022.40
Total :						6,527,075.54

The counterparties of these Credit Default Swaps are BARCLAYS, BNP PARIBAS, CITIGROUP, GOLDMAN SACHS, JP MORGAN and MORGAN STANLEY.

■ Emerging Markets Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
25,200,000.00	USD	20/12/24	HELLENIC REP USD CR SN	Sale	1.00	96,606.99
10,000,000.00	USD	20/12/24	HELLENIC REP USD CR SN	Sale	1.00	38,336.12
5,000,000.00	USD	20/12/25	ARGENTINE REP USD CR SN	Sale	5.00	-1,050,305.66
35,000,000.00	EUR	20/06/29	ITRAXX XOVER S41 V1 MKT	Purchase	5.00	-2,506,190.69
Total :						-3,421,553.24

The counterparties of these Credit Default Swaps are BARCLAYS, BNP PARIBAS, GOLDMAN SACHS and MORGAN STANLEY.

■ Emerging Markets Corporate Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in USD
3,500,000.00	USD	20/06/25	PETROLEO BRASILE USD CR SN	Sale	1.00	16,063.27
3,500,000.00	USD	20/06/25	VALE OVERSEAS LT USD MR SN	Sale	1.00	20,999.58
10,000,000.00	USD	20/12/28	CDX EM S40 V1 MKT	Purchase	1.00	248,519.35
Total :						285,582.20

The counterparties of these Credit Default Swaps are CITIGROUP and JP MORGAN.

■ Emerging Markets Corporate High Yield Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
500,000.00	EUR	20/06/28	JAGUAR LAND ROVER EUR MM SN	Sale	5.00	57,763.59
500,000.00	USD	20/06/29	REP SOUTH AFRICA USD CR SN	Sale	1.00	-21,722.46
Total :						36,041.13

The counterparties of these Credit Default Swaps are BARCLAYS and MORGAN STANLEY.

■ Emerging Markets Hard Currency Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
15,000,000.00	USD	20/12/25	REP TURKEY USD CR SN	Purchase	1.00	63,907.84
10,000,000.00	USD	20/06/26	REP TURKEY USD CR SN	Purchase	1.00	89,099.95
3,000,000.00	USD	20/12/24	KDOM BAHRAIN USD CR SN	Purchase	1.00	-6,743.30
10,000,000.00	USD	20/06/27	REP COLOMBIA USD CR SN	Purchase	1.00	49,303.33
13,500,000.00	USD	20/06/28	CDX EM S39 V1 MKT	Purchase	1.00	223,184.50
10,000,000.00	USD	20/06/28	CDX EM S39 V1 MKT	Purchase	1.00	165,321.85
6,750,000.00	USD	20/06/29	CDX EM HY S41 V1 MKT	Purchase	1.00	498,574.18
6,750,000.00	USD	20/06/29	CDX EM HY S41 V1 MKT	Purchase	1.00	498,574.18
Total :						1,581,222.53

The counterparties of these Credit Default Swaps are BARCLAYS, CITIGROUP, GOLDMAN SACHS and JP MORGAN.

■ Emerging Markets Short Term Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in USD
4,000,000.00	USD	20/06/25	REP COLOMBIA USD CR SN	Purchase	1.00	-17,561.70
2,000,000.00	USD	20/12/25	PETROLEOS MEXICA USD CR SN	Sale	1.00	-52,105.61
2,500,000.00	EUR	20/12/27	VIRGIN MEDIA FIN EUR MM SN	Sale	5.00	172,180.97
1,000,000.00	EUR	20/06/25	TELECOM ITALIA S EUR MM SN	Sale	1.00	-1,007.68
1,000,000.00	EUR	20/12/24	TELECOM ITALIA S EUR MM SN	Sale	1.00	228.84
2,000,000.00	EUR	20/12/28	CHAODA MODERN AG USD CR SN	Sale	5.00	265,693.36
1,500,000.00	EUR	20/12/28	AIR FRANCE - KLM EUR MM SN	Sale	5.00	179,664.77
1,000,000.00	EUR	20/12/28	UPC HLDG BV EUR MM SN	Sale	5.00	151,132.32
1,000,000.00	EUR	20/12/28	ZIGGO BOND FIN BV EUR MM14 SN	Sale	5.00	60,366.25
1,000,000.00	EUR	20/12/28	VERISURE MIDHOLDING AB EUR SN	Sale	5.00	64,790.16
1,000,000.00	EUR	20/06/29	FAURECIA EUR MM SN	Sale	5.00	112,491.97
Total :						935,873.65

The counterparties of these Credit Default Swaps are BARCLAYS, BNP PARIBAS, GOLDMAN SACHS, JP MORGAN and MORGAN STANLEY.

■ Euro Multi-Asset Target Income

Nominal	Currency	Maturity date	Underlying	Purchase/Sale	Premium (%)	Unrealised appreciation/depreciation in EUR
10,700,000.00	USD	20/06/29	CDX EM IG S41 V1 MKT	Sale	1.00	107,074.88
5,000,000.00	USD	20/06/29	CDX NA HY S42 V1 MKT	Sale	5.00	296,375.89
27,760,000.00	USD	20/06/29	CDX NA IG S42 V1	Sale	1.00	535,222.94
11,040,000.00	EUR	20/06/29	ITRAXX EUROPE S41 V1 MKT	Sale	1.00	187,303.92
15,880,000.00	EUR	20/06/29	ITRAXX XOVER S41 V1 MKT	Sale	5.00	1,137,094.52
14,230,000.00	USD	20/06/29	CDX EM S41 V1 MKT	Purchase	1.00	424,849.25
700,000.00	USD	20/06/29	CDX EM IG S41 V1 MKT	Sale	1.00	7,004.90
Total :						2,694,926.30

The counterparties of these Credit Default Swaps are BARCLAYS, BNP PARIBAS and MORGAN STANLEY.

■ Global Multi-Asset

Nominal	Currency	Maturity date	Underlying	Purchase/Sale	Premium (%)	Unrealised appreciation/depreciation in EUR
5,340,000.00	USD	20/06/25	CDX NA HY S34 V12 MKT	Sale	5.00	179,237.28
1,000,000.00	USD	20/06/29	UTD MEXICAN STS USD CR SN	Purchase	1.00	5,112.06
Total :						184,349.34

The counterparty of these Credit Default Swaps is GOLDMAN SACHS.

■ Global Multi-Asset Conservative

Nominal	Currency	Maturity date	Underlying	Purchase/Sale	Premium (%)	Unrealised appreciation/depreciation in EUR
10,000,000.00	USD	20/06/29	UTD MEXICAN STS USD CR SN	Purchase	1.00	51,120.88
Total :						51,120.88

The counterparty of this Credit Default Swap is GOLDMAN SACHS.

■ Global Multi-Asset Target Income

Nominal	Currency	Maturity date	Underlying	Purchase/Sale	Premium (%)	Unrealised appreciation/depreciation in USD
12,840,000.00	USD	20/06/29	CDX EM IG S41 V1 MKT	Sale	1.00	137,709.00
200,000.00	USD	20/06/29	CDX NA HY S42 V1 MKT	Sale	5.00	12,705.63
13,900,000.00	USD	20/06/29	CDX EM S41 V1 MKT	Purchase	1.00	444,772.83
11,540,000.00	USD	20/06/29	CDX NA IG S42 V1	Sale	1.00	238,459.46
37,000,000.00	EUR	20/06/29	ITRAXX XOVER S41 V1 MKT	Sale	5.00	2,839,496.15
38,250,000.00	EUR	20/06/29	ITRAXX EUROPE S41 V1 MKT	Sale	1.00	695,508.96
Total :						4,368,652.03

The counterparties of these Credit Default Swaps are BARCLAYS and BNP PARIBAS.

■ Net Zero Ambition Multi-Asset

Nominal	Currency	Maturity date	Underlying	Purchase/Sale	Premium (%)	Unrealised appreciation/depreciation in EUR
5,000,000.00	EUR	20/06/29	ITRAXX EUROPE S41 V1 MKT	Purchase	1.00	-84,829.67
Total :						-84,829.67

The counterparty of this Credit Default Swap is BANK OF AMERICA.

■ Absolute Return Credit

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
1,980,000.00	USD	20/06/28	CDX NA HY S40 V2 MKT	Purchase	5.00	-118,372.51
1,500,000.00	EUR	20/12/28	NEXT PLC EUR MM SN	Purchase	1.00	-30,626.63
Total :						-148,999.14

The counterparties of these Credit Default Swaps are JP MORGAN and MORGAN STANLEY.

■ Absolute Return Multi-Strategy

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
3,000,000.00	USD	20/06/25	TRANE TECH CO USD XR SN	Purchase	1.00	-26,659.76
4,800,000.00	USD	20/12/26	BK OF CHINA LTD USD SN CR	Purchase	1.00	-60,717.58
4,800,000.00	USD	20/12/26	BANK CHINA EXP IMP USD SN CR	Purchase	1.00	-62,665.97
4,800,000.00	USD	20/12/26	INDL & COML BK C USD SN CR	Purchase	1.00	-62,388.64
24,000,000.00	USD	20/12/26	PEOPLES REP CHIN USD SN CR	Sale	1.00	300,005.90
4,800,000.00	USD	20/12/26	CHINA DEV BK COR USD SN CR	Purchase	1.00	-60,379.95
4,800,000.00	USD	20/12/26	CHINA CONSTR BK USD SN CR	Purchase	1.00	-58,642.76
1,000,000.00	EUR	20/06/28	UBS AG EUR MM SN	Purchase	1.00	-21,371.37
1,500,000.00	EUR	20/06/28	BARCLAYS PLC EUR MM SN	Purchase	1.00	-19,170.77
2,200,000.00	EUR	20/06/28	MEDIOBANCA SPA EUR MM SU	Purchase	1.00	23,983.31
2,200,000.00	EUR	20/06/28	HANNOVER RUCK AG EUR MM SN	Purchase	1.00	-56,064.13
1,500,000.00	EUR	20/06/28	HSBC HLDGS PLC EUR MM SU	Purchase	1.00	-10,964.77
1,800,000.00	EUR	20/06/28	MEDIOBANCA SPA EUR MM SU	Purchase	1.00	19,622.69
1,800,000.00	EUR	20/12/28	ASS GENERALI SPA EUR MM SU	Sale	1.00	-13,979.11
2,300,000.00	EUR	20/12/28	FAURECIA EUR MM SN	Sale	5.00	241,193.28
1,800,000.00	EUR	20/12/28	UNICREDIT SPA EUR MM SU	Purchase	1.00	37,326.29
2,300,000.00	EUR	20/12/28	JAGUAR LAND ROVER EUR MM SN	Purchase	5.00	-274,516.63
15,000,000.00	USD	20/06/29	KDOM SAUDI ARABI USD CR SN	Purchase	1.00	-278,380.17
8,000,000.00	USD	20/06/29	REP COLOMBIA USD CR SN	Purchase	1.00	307,505.80
7,500,000.00	USD	20/06/29	REP PERU USD CR SN	Purchase	1.00	-71,484.27
10,000,000.00	USD	20/06/29	UTD MEXICAN STS USD CR SN	Purchase	1.00	51,120.88
3,500,000.00	USD	20/06/29	REP PANAMA USD CR SN	Purchase	1.00	111,116.51
10,000,000.00	USD	20/06/29	REP TURKEY USD CR SN	Purchase	1.00	686,716.63
10,000,000.00	USD	20/06/29	PEOPLES REP CHIN USD SN CR	Purchase	1.00	-137,729.06
60,000,000.00	EUR	20/12/28	ITRAXX EUROPE S40 V1 MKT	Sale	1.00	1,030,416.56
10,000,000.00	USD	20/06/29	ST ISRAEL USD CR SN	Purchase	1.00	184,496.66
2,500,000.00	EUR	20/06/29	CARREFOUR EUR MM SN	Purchase	1.00	-38,146.35
21,600,000.00	USD	20/06/29	CDX NA HY S42 V1 MKT	Sale	5.00	1,280,343.85
2,400,000.00	EUR	20/06/29	LOXAM EUR MM SU	Sale	5.00	80,837.02
2,400,000.00	EUR	20/06/29	K + S AG EUR MM SN	Purchase	5.00	-366,406.89
20,800,000.00	EUR	20/06/29	ITRAXX XOVER S41 V1 MKT	Sale	5.00	1,489,393.32
20,000,000.00	USD	20/06/29	UTD MEXICAN STS USD CR SN	Purchase	1.00	102,241.80
8,000,000.00	USD	20/06/29	REP COLOMBIA USD CR SN	Purchase	1.00	307,505.80
7,800,000.00	EUR	20/06/29	ITRAXX EUROPE S41 V1 MKT	Sale	1.00	132,334.29
113,900,000.00	USD	20/06/29	CDX EM S41 V1 MKT	Sale	1.00	-3,400,585.37
11,800,000.00	USD	20/06/29	CDX NA IG S42 V1	Sale	1.00	227,508.31
74,547,000.00	USD	20/12/28	CDX NA HY S41 V2 MKT	Sale	5.00	4,488,708.35
Total :						6,082,123.70

The counterparties of these Credit Default Swaps are GOLDMAN SACHS, JP MORGAN and MORGAN STANLEY.

■ Absolute Return Global Opportunities Bond

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
10,000,000.00	USD	20/06/26	THE AES CORP USD XR SN	Sale	5.00	793,027.35
5,000,000.00	EUR	20/06/26	VIRGIN MEDIA FIN EUR MM SN	Sale	5.00	301,815.50
1,900,000.00	EUR	20/06/26	SWISS REINS CO L EUR SU MM	Sale	1.00	20,716.20
1,350,000.00	EUR	20/06/26	ASS GENERALI SPA EUR MM SU	Purchase	1.00	-9,482.54
10,000,000.00	EUR	20/12/26	ENEL S P A EUR MM SN	Purchase	1.00	-159,535.76

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
4,933,300.00	EUR	20/12/27	ITRAXX XOVER S38 V2 MKT	Purchase	5.00	-386,705.86
14,000,000.00	EUR	20/06/28	SWISS REINS CO L EUR SU MM	Sale	1.00	105,833.41
10,000,000.00	EUR	20/06/28	ASS GENERALI SPA EUR MM SU	Purchase	1.00	20,381.36
14,000,000.00	EUR	20/12/28	COMMERZBANK AG EUR MM SN	Sale	1.00	267,541.53
7,000,000.00	EUR	20/12/28	MEDIOBANCA SPA EUR MM SU	Purchase	1.00	139,102.58
20,000,000.00	USD	20/12/28	WAL MART STORES USD XR SN	Sale	1.00	540,151.92
20,000,000.00	USD	20/12/28	CATERPILLAR INC USD XR SN	Purchase	1.00	-533,282.30
12,000,000.00	EUR	20/12/28	LVMH MOET HENNES EUR MM SN	Purchase	1.00	-345,607.30
20,000,000.00	EUR	20/12/28	SANOFI AVENTIS EUR MM SN	Sale	1.00	569,697.51
10,000,000.00	EUR	20/12/28	KERING EUR MM SN (EX PPR)	Purchase	1.00	-249,680.24
10,000,000.00	EUR	20/12/28	EDF EUR MM SN	Sale	1.00	92,457.29
15,000,000.00	EUR	20/12/28	CIE DE ST GOBAIN EUR MM SN	Purchase	1.00	-314,666.27
1,980,000.00	USD	20/12/28	CDX NA HY S41 V2 MKT	Purchase	5.00	-119,222.00
5,000,000.00	EUR	20/12/28	AB ELECTROLUX EUR MM SN	Sale	1.00	-71,417.09
2,500,000.00	EUR	20/12/28	ITRAXX XOVER S40 V1 MKT	Purchase	5.00	-151,666.62
5,000,000.00	USD	20/12/28	WHIRLPOOL CORP USD XR SN	Sale	1.00	24,063.94
16,000,000.00	EUR	20/06/27	ARCELORMITTAL EUR MM SN	Purchase	5.00	-1,926,714.64
10,000,000.00	EUR	20/06/29	ARCELORMITTAL EUR MM SN	Sale	5.00	1,559,348.74
7,920,000.00	USD	20/06/29	UTD MEXICAN STS USD CR SN	Purchase	1.00	40,487.77
14,840,000.00	EUR	20/06/29	ITRAXX XOVER S41 V1 MKT	Purchase	5.00	-1,062,624.85
14,830,000.00	EUR	20/06/29	ITRAXX XOVER S41 V1 MKT	Purchase	5.00	-1,061,908.80
14,760,000.00	EUR	20/06/29	ITRAXX XOVER S41 V1 MKT	Purchase	5.00	-1,056,896.42
Total :						-2,974,785.59

The counterparties of these Credit Default Swaps are BANK OF AMERICA, BNP PARIBAS, CITIGROUP, GOLDMAN SACHS, JP MORGAN and MORGAN STANLEY.

■ Global Macro Bonds & Currencies Low Vol

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
1,350,000.00	EUR	20/12/25	SWISS REINS CO L EUR SU MM	Sale	1.00	11,754.79
920,000.00	EUR	20/12/25	ASS GENERALI SPA EUR MM SU	Purchase	1.00	-5,654.07
900,000.00	USD	20/06/26	THE AES CORP USD XR SN	Sale	5.00	71,014.89
500,000.00	EUR	20/06/26	VIRGIN MEDIA FIN EUR MM SN	Sale	5.00	30,088.38
789,328.00	EUR	20/06/26	ITRAXX XOVER S35 V2 MKT	Purchase	5.00	-46,009.99
900,000.00	EUR	20/12/26	ENEL S P A EUR MM SN	Purchase	1.00	-14,321.68
650,000.00	EUR	20/12/27	TOTAL SA EUR MM SN	Purchase	1.00	-16,242.46
650,000.00	EUR	20/12/27	BP P L C EUR MM SN	Sale	1.00	13,069.33
1,150,000.00	EUR	20/06/29	ITRAXX XOVER S41 V1 MKT	Purchase	5.00	-85,273.14
620,000.00	EUR	20/06/29	ITRAXX XOVER S41 V1 MKT	Purchase	5.00	-45,973.34
Total :						-87,547.29

The counterparties of these Credit Default Swaps are BANK OF AMERICA, BARCLAYS, BNP PARIBAS, JP MORGAN and MORGAN STANLEY.

■ Multi-Strategy Growth

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
2,000,000.00	USD	20/06/25	TRANE TECH CO USD XR SN	Purchase	1.00	-17,773.18
3,800,000.00	USD	20/12/26	BANK CHINA EXP IMP USD SN CR	Purchase	1.00	-49,610.58
3,800,000.00	USD	20/12/26	BK OF CHINA LTD USD SN CR	Purchase	1.00	-48,068.10
3,800,000.00	USD	20/12/26	INDL & COML BK C USD SN CR	Purchase	1.00	-49,391.03
19,000,000.00	USD	20/12/26	PEOPLES REP CHIN USD SN CR	Sale	1.00	237,504.67
3,800,000.00	USD	20/12/26	CHINA DEV BK COR USD SN CR	Purchase	1.00	-47,800.81
3,800,000.00	USD	20/12/26	CHINA CONSTR BK USD SN CR	Purchase	1.00	-46,425.54
1,500,000.00	EUR	20/06/28	BARCLAYS PLC EUR MM SN	Purchase	1.00	-19,170.77
900,000.00	EUR	20/06/28	UBS AG EUR MM SN	Purchase	1.00	-19,234.22
3,500,000.00	EUR	20/06/28	MEDIOBANCA SPA EUR MM SU	Purchase	1.00	38,155.25
3,500,000.00	EUR	20/06/28	HANNOVER RUCK AG EUR MM SN	Purchase	1.00	-89,192.95
2,000,000.00	EUR	20/06/28	HSBC HLDGS PLC EUR MM SU	Purchase	1.00	-14,619.69
2,500,000.00	EUR	20/06/28	MEDIOBANCA SPA EUR MM SU	Purchase	1.00	27,253.77
2,400,000.00	EUR	20/12/28	ASS GENERALI SPA EUR MM SU	Sale	1.00	-18,638.79

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
3,000,000.00	EUR	20/12/28	FAURECIA EUR MM SN	Sale	5.00	314,599.98
2,400,000.00	EUR	20/12/28	UNICREDIT SPA EUR MM SU	Purchase	1.00	49,768.36
3,000,000.00	EUR	20/12/28	JAGUAR LAND ROVER EUR MM SN	Purchase	5.00	-358,065.22
12,000,000.00	USD	20/06/29	KDOM SAUDI ARABI USD CR SN	Purchase	1.00	-222,704.09
6,000,000.00	USD	20/06/29	REP COLOMBIA USD CR SN	Purchase	1.00	230,629.31
6,000,000.00	USD	20/06/29	REP PERU USD CR SN	Purchase	1.00	-57,187.47
8,000,000.00	USD	20/06/29	UTD MEXICAN STS USD CR SN	Purchase	1.00	40,896.76
2,800,000.00	USD	20/06/29	REP PANAMA USD CR SN	Purchase	1.00	88,893.17
9,000,000.00	USD	20/06/29	REP TURKEY USD CR SN	Purchase	1.00	618,044.99
8,000,000.00	USD	20/06/29	PEOPLES REP CHIN USD SN CR	Purchase	1.00	-110,183.19
285,000,000.00	EUR	20/12/28	ITRAXX EUROPE S40 V1 MKT	Sale	1.00	4,894,478.67
9,300,000.00	USD	20/06/29	ST ISRAEL USD CR SN	Purchase	1.00	171,581.95
3,000,000.00	EUR	20/06/29	CARREFOUR EUR MM SN	Purchase	1.00	-45,775.63
33,300,000.00	USD	20/06/29	CDX NA HY S42 V1 MKT	Sale	5.00	1,973,863.43
2,400,000.00	EUR	20/06/29	LOXAM EUR MM SU	Sale	5.00	80,837.02
2,400,000.00	EUR	20/06/29	K + S AG EUR MM SN	Purchase	5.00	-366,406.89
40,400,000.00	EUR	20/06/29	ITRAXX EUROPE S41 V1 MKT	Sale	5.00	2,892,860.11
2,500,000.00	USD	20/06/25	REP TURKEY USD CR SN	Purchase	1.00	-1,369.65
75,000,000.00	EUR	20/12/28	ITRAXX XOVER S40 V1 MKT	Sale	5.00	4,549,998.55
20,000,000.00	USD	20/06/29	UTD MEXICAN STS USD CR SN	Purchase	1.00	102,241.80
9,200,000.00	USD	20/06/29	REP COLOMBIA USD CR SN	Purchase	1.00	353,631.61
17,200,000.00	EUR	20/06/29	ITRAXX EUROPE S41 V1 MKT	Sale	1.00	291,814.08
198,400,000.00	USD	20/06/29	CDX EM S41 V1 MKT	Sale	1.00	-5,923,407.69
24,800,000.00	USD	20/06/29	CDX NA IG S42 V1	Sale	1.00	478,153.06
91,674,000.00	USD	20/12/28	CDX NA HY S41 V2 MKT	Sale	5.00	5,519,978.67
Total :						15,450,159.72

The counterparties of these Credit Default Swaps are CITIGROUP, GOLDMAN SACHS, JP MORGAN and MORGAN STANLEY.

■ Protect 90

Nominal	Currency	Maturity date	Underlying	Purchase/ Sale	Premium (%)	Unrealised appreciation/ depreciation in EUR
42,000,000.00	USD	20/06/29	CDX NA IG S42 V1	Sale	1.00	808,160.67
Total :						808,160.67

The counterparty of this Credit Default Swap is BANK OF AMERICA.

PERFORMANCE SWAPS

The Fund has concluded "Performance swap" contracts in which two parties enter into an agreement, whereby the two parties exchange cash flows based on the performance of a reference index or stock for the specified life of the agreement. The amounts of interests paid or received are calculated and accounted for every time the NAV is calculated.

■ New Silk Road

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in USD
897,782,152.00	JPY	23/04/25	JPY OVERNIGHT COMPOUNDED RATE	MLHKAMJP INDEX	265,966.86
Total :					265,966.86

The counterparty of this Performance Swap is BANK OF AMERICA.

■ Absolute Return Multi-Strategy

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in EUR
60,000,000.00	USD	11/07/24	JPEICORE INDEX	USD SOFR COMPOUNDED	-962,142.59
Total :					-962,142.59

The counterparty of this Performance Swap is JP MORGAN.

■ Multi-Strategy Growth

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in EUR
49,000,000.00	USD	11/07/24	JPEICORE INDEX	USD SOFR COMPOUNDED	-785,749.79
Total :					-785,749.79

The counterparty of this Performance Swap is JP MORGAN.

INFLATION SWAPS

The Fund has concluded "Inflation Swaps" which are contracts offering the difference between an inflation level, applied on a given nominal amount agreed at the contract inception, and a fixed interest rate applied on the same nominal amount. These amounts are calculated and booked for every time the NAV is calculated.

■ Euro Inflation Bond

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in EUR
2,500,000.00	EUR	15/12/28	2.0850%	CPTFEMU EURO EX TOBACCO 151228	26,470.68
3,000,000.00	EUR	15/12/28	2.0440%	CPTFEMU EURO EX TOBACCO 151228	32,107.01
Total :					58,577.69

The counterparties of these Inflation Swaps are CITIGROUP and GOLDMAN SACHS.

■ Global Inflation Short Duration Bond

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in EUR
4,400,000.00	USD	23/06/27	3.1800%	CPURNSA URBAN CSUMER NSA 230627	250,835.04
5,280,000.00	USD	13/10/27	2.6550%	CPURNSA URBAN CSUMER NSA 131027	258,089.08
1,750,000.00	USD	03/02/28	2.4160%	CPURNSA URBAN CSUMER NSA 030228	79,444.62
2,640,000.00	EUR	15/12/28	2.0850%	CPTFEMU EURO EX TOBACCO 151228	23,618.19
Total :					611,986.93

The counterparties of these Inflation Swaps are CITIGROUP, GOLDMAN SACHS and JP MORGAN.

■ Euro Multi-Asset Target Income

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in EUR
1,300,000.00	EUR	15/03/32	2.6690%	CPTFEMU EURO EX TOBACCO 150332	117,161.32
6,000,000.00	USD	19/01/33	2.3988%	CPURNSA URBAN CSUMER NSA 190133	314,790.06
6,500,000.00	USD	08/03/33	2.7050%	CPURNSA URBAN CSUMER NSA 080333	183,912.02
5,000,000.00	EUR	15/03/33	2.5500%	CPTFEMU EURO EX TOBACCO 150333	37,455.50
5,000,000.00	EUR	15/03/33	2.3940%	CPTFEMU EURO EX TOBACCO 150333	104,509.96
Total :					757,828.86

The counterparties of these Inflation Swaps are BNP PARIBAS and GOLDMAN SACHS.

■ Global Multi-Asset

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in EUR
3,000,000.00	USD	18/10/27	2.1560%	CPURNSA URBAN CSUMER NSA 181027	792,605.90
Total :					792,605.90

The counterparty of this Inflation Swap is CITIGROUP.

■ Global Multi-Asset Conservative

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in EUR
6,000,000.00	USD	18/10/27	2.1560%	CPURNSA URBAN CSUMER NSA 181027	1,585,211.81
Total :					1,585,211.81

The counterparty of this Inflation Swap is CITIGROUP.

■ Global Multi-Asset Target Income

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in USD
4,100,000.00	EUR	15/03/32	2.6690%	CPTFEMU EURO EX TOBACCO 150332	396,021.02
1,400,000.00	EUR	15/06/32	2.4840%	CPTFEMU EURO EX TOBACCO 150632	103,538.31
5,000,000.00	EUR	15/03/33	2.3940%	CPTFEMU EURO EX TOBACCO 150333	112,008.55
7,000,000.00	USD	02/11/33	2.6715%	CPURNSA URBAN CSUMER NSA 021133	63,022.52
7,000,000.00	USD	09/11/33	2.6395%	CPURNSA URBAN CSUMER NSA 091133	75,455.96
3,500,000.00	EUR	15/02/34	2.1777%	CPTFEMU EURO EX TOBACCO 150234	46,929.81
Total :					796,976.17

The counterparty of these Inflation Swaps is BNP PARIBAS.

■ Absolute Return Multi-Strategy

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in EUR
1,400,000.00	USD	02/10/40	1.8250%	CPURNSA URBAN CSUMER NSA 021040	507,831.90
3,000,000.00	USD	08/03/36	1.9050%	CPURNSA URBAN CSUMER NSA 080336	1,022,028.31
5,000,000.00	USD	23/01/47	2.3380%	CPURNSA URBAN CSUMER NSA 230147	1,383,755.19
35,500,000.00	GBP	21/05/30	UKRPI RETAIL PRICE 210530	3.3110%	-14,517,881.48
7,700,000.00	USD	12/08/50	1.8975%	CPURNSA URBAN CSUMER NSA 120850	2,103,634.95
57,000,000.00	USD	14/08/24	CPURNSA URBAN CSUMER NSA 140824	1.7870%	-11,629,960.69
57,000,000.00	USD	14/08/24	1.7870%	CPURNSA URBAN CSUMER NSA 140824	11,629,960.69
50,000,000.00	USD	26/01/26	CPURNSA URBAN CSUMER NSA 260126	2.2900%	-9,250,972.16
20,000,000.00	EUR	15/02/32	2.2350%	CPTFEMU EURO EX TOBACCO 150232	2,618,383.50
25,000,000.00	EUR	15/02/32	2.1983%	CPTFEMU EURO EX TOBACCO 150232	3,342,114.48
30,000,000.00	GBP	15/04/26	UKRPI RETAIL PRICE 150426	5.3560%	-6,094,675.51
37,000,000.00	EUR	15/06/26	3.1650%	CPTFEMU EURO EX TOBACCO 150626	2,633,487.43
32,000,000.00	EUR	15/06/27	CPTFEMU EURO EX TOBACCO 150627	2.9450%	-2,174,884.29
32,000,000.00	EUR	15/06/32	2.5650%	CPTFEMU EURO EX TOBACCO 150632	1,999,272.44
11,000,000.00	EUR	15/06/32	2.5225%	CPTFEMU EURO EX TOBACCO 150632	725,002.78
5,000,000.00	EUR	15/06/27	CPTFEMU EURO EX TOBACCO 150627	2.8250%	-358,165.70
11,000,000.00	EUR	15/06/32	2.4540%	CPTFEMU EURO EX TOBACCO 150632	785,488.05
30,000,000.00	EUR	15/07/25	CPTFEMU EURO EX TOBACCO 150725	3.4950%	-2,273,467.97
12,000,000.00	EUR	15/07/30	2.5530%	CPTFEMU EURO EX TOBACCO 150730	792,076.40
37,000,000.00	USD	07/09/27	2.5195%	CPURNSA URBAN CSUMER NSA 070927	928,983.58
34,000,000.00	USD	18/09/28	2.6140%	CPURNSA URBAN CSUMER NSA 180928	715,340.81
17,000,000.00	USD	18/09/33	2.6370%	CPURNSA URBAN CSUMER NSA 180933	294,460.26
10,000,000.00	USD	01/03/34	2.5195%	CPURNSA URBAN CSUMER NSA 010334	133,042.61
Total :					-14,685,144.42

The counterparties of these Inflation Swaps are BANK OF AMERICA, CITIGROUP, GOLDMAN SACHS, MORGAN STANLEY and UBS.

■ Absolute Return Global Opportunities Bond

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in EUR
29,170,000.00	EUR	15/10/28	2.4800%	CPTFEMU EURO EX TOBACCO 151028	-14,232.60
29,170,000.00	EUR	15/10/33	CPTFEMU EURO EX TOBACCO 151033	2.5050%	357,687.47
8,090,000.00	USD	23/10/53	2.6590%	CPURNSA URBAN CSUMER NSA 231053	-118,598.71
5,440,000.00	EUR	15/10/53	CPTFEMU EURO EX TOBACCO 151053	2.7000%	284,754.51
Total :					509,610.67

The counterparties of these Inflation Swaps are BANK OF AMERICA, CITIGROUP and GOLDMAN SACHS.

■ Global Macro Bonds & Currencies Low Vol

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in EUR
1,200,000.00	EUR	15/10/33	CPTFEMU EURO EX TOBACCO 151033	2.5050%	14,283.22
1,200,000.00	EUR	15/10/28	2.4800%	CPTFEMU EURO EX TOBACCO 151028	-295.47
330,000.00	USD	23/10/53	2.6590%	CPURNSA URBAN CSUMER NSA 231053	-4,087.53
230,000.00	EUR	15/10/53	CPTFEMU EURO EX TOBACCO 151053	2.7000%	11,503.85
Total :					21,404.07

The counterparties of these Inflation Swaps are BANK OF AMERICA, CITIGROUP and GOLDMAN SACHS.

■ Multi-Strategy Growth

Nominal	Currency	Maturity date	Flows paid	Flows received	Unrealised appreciation/ depreciation in EUR
1,200,000.00	USD	02/10/40	1.8250%	CPURNSA URBAN CSUMER NSA 021040	435,284.48
1,700,000.00	USD	08/03/36	1.9050%	CPURNSA URBAN CSUMER NSA 080336	579,149.37
7,500,000.00	USD	21/10/26	1.9820%	CPURNSA URBAN CSUMER NSA 211026	2,156,147.62
3,000,000.00	USD	23/01/47	2.3380%	CPURNSA URBAN CSUMER NSA 230147	830,253.11
26,000,000.00	GBP	21/05/30	UKRPI RETAIL PRICE 210530	3.3110%	-10,632,814.62
6,500,000.00	USD	12/08/50	1.8975%	CPURNSA URBAN CSUMER NSA 120850	1,775,795.73
50,000,000.00	USD	26/01/26	CPURNSA URBAN CSUMER NSA 260126	2.2900%	-9,250,972.16
25,000,000.00	USD	07/04/26	2.5320%	CPURNSA URBAN CSUMER NSA 070426	4,293,956.32
17,000,000.00	EUR	15/04/28	1.3340%	CPTFEMU EURO EX TOBACCO 150428	3,481,894.29
30,000,000.00	EUR	15/01/27	CPTFEMU EURO EX TOBACCO 150127	2.2705%	-4,228,623.62
35,000,000.00	USD	11/02/27	CPURNSA URBAN CSUMER NSA 110227	2.7975%	-3,533,298.63
35,000,000.00	USD	11/02/32	2.6150%	CPURNSA URBAN CSUMER NSA 110232	3,457,309.29
30,000,000.00	EUR	15/02/32	2.2350%	CPTFEMU EURO EX TOBACCO 150232	3,927,575.25
35,000,000.00	EUR	15/02/32	2.1983%	CPTFEMU EURO EX TOBACCO 150232	4,678,960.28
25,000,000.00	GBP	15/04/26	UKRPI RETAIL PRICE 150426	5.3560%	-5,078,896.26
15,000,000.00	EUR	15/05/27	CPTFEMU EURO EX TOBACCO 150527	3.2680%	-1,152,058.97
40,000,000.00	EUR	15/06/32	2.5650%	CPTFEMU EURO EX TOBACCO 150632	2,499,090.55
40,000,000.00	EUR	15/06/27	CPTFEMU EURO EX TOBACCO 150627	2.9450%	-2,717,490.52
55,000,000.00	EUR	15/06/26	3.1650%	CPTFEMU EURO EX TOBACCO 150626	3,914,643.47
15,000,000.00	EUR	15/05/27	3.2680%	CPTFEMU EURO EX TOBACCO 150527	1,152,058.97
17,000,000.00	EUR	15/06/32	2.5225%	CPTFEMU EURO EX TOBACCO 150632	1,120,458.84
7,700,000.00	EUR	15/06/27	CPTFEMU EURO EX TOBACCO 150627	2.8250%	-551,575.18
17,000,000.00	EUR	15/06/32	2.4540%	CPTFEMU EURO EX TOBACCO 150632	1,213,936.08
46,300,000.00	EUR	15/07/25	CPTFEMU EURO EX TOBACCO 150725	3.4950%	-3,508,718.91
18,500,000.00	EUR	15/07/30	2.5530%	CPTFEMU EURO EX TOBACCO 150730	1,221,117.78
59,000,000.00	USD	07/09/27	2.5195%	CPURNSA URBAN CSUMER NSA 070927	1,481,352.19
54,000,000.00	USD	18/09/28	2.6140%	CPURNSA URBAN CSUMER NSA 180928	1,136,129.51
25,000,000.00	USD	18/09/33	2.6370%	CPURNSA URBAN CSUMER NSA 180933	433,029.78
20,000,000.00	USD	01/03/34	2.5195%	CPURNSA URBAN CSUMER NSA 010334	266,085.22
Total :					-600,220.74

The counterparties of these Inflation Swaps are BANK OF AMERICA, BARCLAYS, CITIGROUP, GOLDMAN SACHS, MORGAN STANLEY and UBS.

15 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
Euroland Equity	EUR	SOCIETE GENERALE (FR)	490,760,364.04
		IXIS CIB (FR)	174,242,130.04
		BANK OF AMERICA (FR)	31,484,921.96
		JP MORGAN (DE)	11,544,048.43
		BARCLAYS (IE)	2,959,236.35
		MORGAN STANLEY (DE)	984,794.84
		CALYON (FR)	661,775.00
		UNICREDIT (DE)	361,240.00
		HSBC (FR)	294,092.81
Total:			713,292,603.47

Sub-fund	Currency	Counterparty	Market Value of securities lent
European Equity ESG Improvers	EUR	SOCIETE GENERALE (FR)	41,751,683.38
		CALYON (FR)	4,160,995.83
		JP MORGAN (DE)	4,142,089.01
		BANK OF AMERICA (FR)	345,024.45
		Total:	50,399,792.67

Sub-fund	Currency	Counterparty	Market Value of securities lent
Euroland Equity Small Cap	EUR	GOLDMAN SACHS (DE)	41.41
		JP MORGAN (DE)	30.42
		BNP PARIBAS (FR)	0.01
		Total:	71.84

Sub-fund	Currency	Counterparty	Market Value of securities lent
European Equity Value	EUR	SOCIETE GENERALE (FR)	128,864,935.18
		BARCLAYS (IE)	92,274,125.42
		IXIS CIB (FR)	91,825,583.63
		MORGAN STANLEY (DE)	12,031,537.27
		BANK OF AMERICA (FR)	9,750,695.11
		GOLDMAN SACHS (DE)	1,836,825.37
		CALYON (FR)	911,018.50
		JP MORGAN (DE)	618,327.22
		UBS (DE)	18,417.21
Total:			338,131,464.92

Sub-fund	Currency	Counterparty	Market Value of securities lent
European Equity Income ESG	EUR	SOCIETE GENERALE (FR)	23,217,170.07
		MORGAN STANLEY (DE)	15,476,474.21
		IXIS CIB (FR)	10,468,262.72
		JP MORGAN (DE)	1,397,695.54
		HSBC (FR)	271,672.80
		BANK OF AMERICA (FR)	259,447.52
		Total:	51,090,722.86

Sub-fund	Currency	Counterparty	Market Value of securities lent
Global Equity Income ESG	USD	SOCIETE GENERALE (FR)	64,880,593.09
		IXIS CIB (FR)	60,871,192.00
		BARCLAYS (IE)	46,924,106.68
		HSBC (FR)	4,996,791.46
		Total:	177,672,683.22

Sub-fund	Currency	Counterparty	Market Value of securities lent
Net Zero Ambition Top European Players	EUR	IXIS CIB (FR)	23,530,672.04
		SOCIETE GENERALE (FR)	11,314,066.87
		MORGAN STANLEY (DE)	5,089,572.57
		HSBC (FR)	1,154,609.40
		JP MORGAN (DE)	386,600.20
		Total:	41,475,521.08

Sub-fund	Currency	Counterparty	Market Value of securities lent
China Equity	EUR	GOLDMAN SACHS (DE)	1,435,471.32
Total:			1,435,471.32

Sub-fund	Currency	Counterparty	Market Value of securities lent
Emerging Markets Equity Focus	USD	JP MORGAN (DE)	122,817.91
Total:			122,817.91

Sub-fund	Currency	Counterparty	Market Value of securities lent
Emerging World Equity	USD	SOCIETE GENERALE (FR)	3,455,420.70
		JP MORGAN (DE)	3,231,226.15
		GOLDMAN SACHS (DE)	1,633,110.81
		BARCLAYS (IE)	1,489,307.87
		BNP PARIBAS (FR)	1,362,217.53
		UBS (DE)	435,401.60
		MORGAN STANLEY (DE)	339,078.13
Total:			11,945,762.79

Sub-fund	Currency	Counterparty	Market Value of securities lent
Latin America Equity	USD	BNP PARIBAS (FR)	1,397,381.91
Total:			1,397,381.91

Sub-fund	Currency	Counterparty	Market Value of securities lent
New Silk Road	USD	BARCLAYS (IE)	1,150,638.36
		IXIS CIB (FR)	598,880.72
		SOCIETE GENERALE (FR)	281,409.61
		JP MORGAN (DE)	164,854.71
Total:			2,195,783.40

Sub-fund	Currency	Counterparty	Market Value of securities lent
Euroland Equity Dynamic Multi Factors	EUR	SOCIETE GENERALE (FR)	20,650,216.53
		BNP PARIBAS (FR)	5,826,430.23
		MORGAN STANLEY (DE)	2,953,396.34
		GOLDMAN SACHS (DE)	2,857,330.19
		IXIS CIB (FR)	1,716,306.96
		UNICREDIT (DE)	41,086.91
Total:			34,044,767.16

Sub-fund	Currency	Counterparty	Market Value of securities lent
Euroland Equity Risk Parity	EUR	BARCLAYS (IE)	10,407,790.76
		BNP PARIBAS (FR)	4,178,138.94
		SOCIETE GENERALE (FR)	2,883,694.52
		MORGAN STANLEY (DE)	2,716,655.35
		IXIS CIB (FR)	1,606,302.19
		BANK OF AMERICA (FR)	866,748.92
		CALYON (FR)	317,098.54
		UNICREDIT (DE)	271,700.00
		BANCO SANTANDER (ES)	123,200.00
		GOLDMAN SACHS (DE)	39,861.01
		CITIGROUP (DE)	29,264.52
		UBS (DE)	12,680.23
Total:		23,453,134.98	

Sub-fund	Currency	Counterparty	Market Value of securities lent
European Equity Conservative	EUR	BARCLAYS (IE)	24,475,207.28
		SOCIETE GENERALE (FR)	20,601,644.23
		MORGAN STANLEY (DE)	19,147,042.20
		IXIS CIB (FR)	13,153,753.29
		UNICREDIT (DE)	8,041,014.71
		JP MORGAN (DE)	5,653,245.00
		BNP PARIBAS (FR)	3,843,332.24
		CALYON (FR)	3,321,027.47
		BANK OF AMERICA (FR)	2,469,680.71
		CITIGROUP (DE)	684,630.19
	Total:	101,390,577.31	

Sub-fund	Currency	Counterparty	Market Value of securities lent
European Equity Dynamic Multi Factors	EUR	SOCIETE GENERALE (FR)	5,071,317.23
		MORGAN STANLEY (DE)	1,903,535.04
		JP MORGAN (DE)	1,426,768.73
		CALYON (FR)	1,371,678.74
		BARCLAYS (IE)	762,021.81
		IXIS CIB (FR)	608,333.37
		BANK OF AMERICA (FR)	383,077.60
		GOLDMAN SACHS (DE)	303,453.98
Total:			11,830,186.49

Sub-fund	Currency	Counterparty	Market Value of securities lent
Global Equity Conservative	USD	BARCLAYS (IE)	5,106,697.00
		SOCIETE GENERALE (FR)	3,609,105.83
		IXIS CIB (FR)	1,506,868.26
		GOLDMAN SACHS (DE)	596,846.92
		Total:	10,819,518.02

Sub-fund	Currency	Counterparty	Market Value of securities lent
European Convertible Bond	EUR	GOLDMAN SACHS (DE)	1,217,481.96
		CALYON (FR)	177,993.84
		SOCIETE GENERALE (FR)	15,193.20
		Total:	1,410,669.00

Sub-fund	Currency	Counterparty	Market Value of securities lent
Euro Aggregate Bond	EUR	CREDIT AGRICOLE (LU)	122,351,979.58
		BANCO SANTANDER (ES)	1,279,986.15
		BNP PARIBAS (FR)	1,240,726.93
		GOLDMAN SACHS (DE)	1,077,097.06
		Total:	125,949,789.72

Sub-fund	Currency	Counterparty	Market Value of securities lent
Euro Corporate ESG Bond	EUR	GOLDMAN SACHS (DE)	27,272,661.80
		BANCO SANTANDER (ES)	19,243,101.64
		JP MORGAN (DE)	15,090,653.20
		MORGAN STANLEY (DE)	3,003,804.89
		Total:	64,610,221.53

Sub-fund	Currency	Counterparty	Market Value of securities lent
Euro Government Bond	EUR	CREDIT AGRICOLE (LU)	44,573,021.37
		BANCO SANTANDER (ES)	2,031,172.84
		SKANDINAVISKA ENSKILDA BANKEN (SE)	364,362.04
		Total:	46,968,556.25

Sub-fund	Currency	Counterparty	Market Value of securities lent
Global Subordinated Bond	EUR	MORGAN STANLEY (DE)	1,338,412.03
		JP MORGAN (DE)	1,145,974.80
		Total:	2,484,386.83

Sub-fund	Currency	Counterparty	Market Value of securities lent
Global Aggregate Bond	USD	GOLDMAN SACHS (DE)	1,994,457.87
		Total:	1,994,457.87

Sub-fund	Currency	Counterparty	Market Value of securities lent
Emerging Markets Bond	EUR	GOLDMAN SACHS (DE)	15,386,645.48
		MORGAN STANLEY (DE)	3,511,240.91
		SOCIETE GENERALE (FR)	2,699,602.91
		Total:	21,597,489.31

Sub-fund	Currency	Counterparty	Market Value of securities lent
Emerging Markets Corporate Bond	USD	GOLDMAN SACHS (DE)	2,350,359.69
		Total:	2,350,359.69

Sub-fund	Currency	Counterparty	Market Value of securities lent
Emerging Markets Short Term Bond	USD	GOLDMAN SACHS (DE)	4,077,865.11
		MORGAN STANLEY (DE)	3,666,085.13
		JP MORGAN (DE)	759,968.92
		Total:	8,503,919.15

Sub-fund	Currency	Counterparty	Market Value of securities lent
Multi-Asset Real Return	EUR	BNP PARIBAS (FR)	11,189,113.13
		CREDIT AGRICOLE (LU)	9,538,533.61
		BANCO SANTANDER (ES)	9,108,774.27
		GOLDMAN SACHS (DE)	6,800,054.29
		SOCIETE GENERALE (FR)	1,282,553.45
		JP MORGAN (DE)	936,265.62
		UNICREDIT (DE)	867,595.85
		MORGAN STANLEY (DE)	97,832.95
		BANK OF AMERICA (FR)	23,814.34
		Total:	39,844,537.51

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

■ Euroland Equity

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	99,490,380.00	-	-	EUR	Cash
	89,309,601.65	INDUSTRIA DE DISEÑO TEXTIL SA	-	EUR	Securities
	55,817,421.96	FLUTTER ENTERTAINMENT P.L.C.	-	EUR	Securities
	54,317,784.62	SANOFI	-	EUR	Securities
	51,908,320.12	AMAZON COM INC	-	EUR	Securities
	31,731,887.88	FRANCAISE DES JEUX (FDJ)	-	EUR	Securities
	26,411,814.75	NEOEN	-	EUR	Securities
	25,891,018.93	ASR NEDERLAND N.V	-	EUR	Securities
	25,816,814.98	L'OREAL	-	EUR	Securities
	16,627,569.58	JC DECAUX SE	-	EUR	Securities
	15,530,323.55	DEUTCHBK AG PA	-	EUR	Securities
	12,691,839.60	SPIE SA	-	EUR	Securities
	12,323,476.42	CELLNEX TELECOM S.A.	-	EUR	Securities
	12,148,286.88	DIRECT LINE INSURANCE GROUP	-	EUR	Securities
	9,689,458.80	VOLKSWAGEN AKTIENGESELLSCHAFT	-	EUR	Securities
	9,137,173.50	GALP ENERGIA SGPS SA	-	EUR	Securities
	7,904,074.04	BIOMERIEUX	-	EUR	Securities
	7,580,417.06	GDF SUEZ	-	EUR	Securities
	5,028,329.60	UNIVERSAL MUSIC GROUP N.V.	-	EUR	Securities
	2,912,651.38	ITALIAN REPUBLIC	Baa3	EUR	Securities
	1,657,337.89	LVMH MOET HENNESSY	-	EUR	Securities
	197,608.85	IPSEN	-	EUR	Securities
	146,754.05	ASML HOLDING NV	-	EUR	Securities
IXIS CIB (FR)	46,142,517.21	ASML HOLDING NV	-	EUR	Securities
	30,443,941.93	LEGRAND HOLDING	-	EUR	Securities
	28,921,566.45	EURONEXT NV	-	EUR	Securities
	25,555,463.11	VOLKSWAGEN AKTIENGESELLSCHAFT	-	EUR	Securities
	12,691,839.60	SPIE SA	-	EUR	Securities
	10,116,093.18	DEUTSCHE ANNINGTON IMMOBILIEN	-	EUR	Securities
	5,839,956.49	ING GROEP NV	-	EUR	Securities
	5,420,522.96	GEA GROUP	-	EUR	Securities
	4,335,508.51	FRANCAISE DES JEUX (FDJ)	-	EUR	Securities
	4,133,050.60	SOCIETE GENERALE	-	EUR	Securities
	635,494.11	SANOFI	-	EUR	Securities
	28,209.33	VINCI SA	-	EUR	Securities
	6,390.47	NOVO NORDISK AS	-	EUR	Securities
	1,760.28	NEXI S.P.A.	-	EUR	Securities
BANK OF AMERICA (FR)	31,584,404.00	-	-	EUR	Cash
JP MORGAN (DE)	11,556,886.00	-	-	EUR	Cash
BARCLAYS (IE)	2,980,760.00	-	-	EUR	Cash
MORGAN STANLEY (DE)	984,830.00	-	-	EUR	Cash
CALYON (FR)	661,775.14	BANCO SANTANDER SA	-	EUR	Securities
UNICREDIT (DE)	361,810.86	UNION EUROPEENNE	AA+	EUR	Securities
	9,956.00	-	-	EUR	Cash
HSBC (FR)	294,095.62	RYANAIR HOLDINGS PLC	-	EUR	Securities

■ European Equity ESG Improvers

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	17,300,086.74	GALP ENERGIA SGPS SA	-	EUR	Securities
	17,023,938.00	-	-	EUR	Cash
	7,467,396.94	INTL CONSOLIDATED AIRLINES	-	EUR	Securities
CALYON (FR)	4,160,998.28	BANCO SANTANDER SA	-	EUR	Securities
JP MORGAN (DE)	4,146,695.00	-	-	EUR	Cash
BANK OF AMERICA (FR)	346,115.00	-	-	EUR	Cash

■ Euroland Equity Small Cap

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
GOLDMAN SACHS (DE)	42.00	-	-	EUR	Cash
JP MORGAN (DE)	30.00	-	-	EUR	Cash

■ European Equity Value

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	66,872,887.00	KBC GROUPE	-	EUR	Securities
	62,137,089.00	-	-	EUR	Cash
	36,890,673.29	ASM INTERNATIONAL N.V.	-	EUR	Securities
	20,680,474.35	HERMES INTERNATIONAL	-	EUR	Securities
	19,230,455.00	LVMH MOET HENNESSY	-	EUR	Securities
	9,939,670.84	L'OREAL	-	EUR	Securities
	7,619,871.51	CHRISTIAN DIOR SE	-	EUR	Securities
	4,681,187.00	MUNICH RE	-	EUR	Securities
	3,502,080.57	MERCEDES-BENZ GROUP AG	-	EUR	Securities
	3,179,111.43	VOLKSWAGEN AKTIENGESSELLSCHAFT	-	EUR	Securities
	2,852,654.19	TOTAL	-	EUR	Securities
	2,080,657.07	HEIDELBERG MATERIALS AG	-	EUR	Securities
	1,370,048.47	BIOMERIEUX	-	EUR	Securities
	1,161,459.08	HUGO BOSS AG.	-	EUR	Securities
	556,699.54	ADIDAS AG	-	EUR	Securities
	395,035.37	RWE AG	-	EUR	Securities
	332,850.85	SOPRA STERIA GROUP	-	EUR	Securities
	232,873.35	VIVENDI SE	-	EUR	Securities
	135,179.18	KNORR-BREMSE AG	-	EUR	Securities
BARCLAYS (IE)	35,078,600.01	THAMES WATER UTILITIES FIN.PLC	BBB+	EUR	Securities
	16,439,556.06	PROCTER AND GAMBLE CO.	Aa3	EUR	Securities
	7,685,273.87	MSD NETHERLANDS CAPITAL B.V.	A1	EUR	Securities
	6,128,960.17	DH EUROPE FINANCE II S.A.R.L	A3	EUR	Securities
	4,836,768.55	COMCAST CORP.	A-	EUR	Securities
	3,278,671.58	WESTPAC BANKING CORP.	AAA	EUR	Securities
	3,055,235.40	IBM	A-	EUR	Securities
	2,207,452.59	UBS GROUP INC.	A	EUR	Securities
	1,428,076.03	VONOVIA SE	BBB+	EUR	Securities
	1,265,166.57	ATHENE GLOBAL FUNDING	A+	EUR	Securities
	1,185,007.31	PG AND E CORP.	BBB+	EUR	Securities
	736,488.89	TELEPERFORMANCE SE	BBB	EUR	Securities
	664,233.49	STANDARD CHARTERED P.L.C.	A	EUR	Securities
	646,402.43	MITSUBISHI UFJ FCIAL GRP INC.	A-	EUR	Securities
	514,970.99	PROLOGIS EURO FINANCE LLC	A3	EUR	Securities
	502,214.41	ROYAL BANK OF CANADA	AA-	EUR	Securities
	490,367.47	ORSTED	BBB+	EUR	Securities
	372,755.57	METROPOLITAN LIFE GLOBAL FDG I	AA-	EUR	Securities
	363,933.09	NATIONAL GRID PLC	BBB	EUR	Securities
	351,381.75	SKANDINAVISKA ENSKILDA BANKEN	AA-	EUR	Securities
	350,368.38	UBS AG (LONDON)	BBB+	EUR	Securities
	349,442.31	BPCE	AAA-	EUR	Securities
	340,586.24	MICROSOFT CORP.	AAA	EUR	Securities
	318,447.62	ING GROEP N.V.	A+	EUR	Securities
	306,176.26	CENTRAL JAPAN RAILWAY CO.	A+	EUR	Securities
	306,008.34	VERIZON COMMUNICATIONS INC	A-	EUR	Securities
	299,000.31	GLOBAL PAYMENTS INC.	BBB	EUR	Securities
	297,474.29	MOLSON COORS BEVERAGE CO.	Baa2	EUR	Securities
	295,595.38	ORANGE	BBB+	EUR	Securities
	289,789.29	DANONE	Baa1	EUR	Securities
	288,144.05	BANCO SANTANDER S.A.	A-	EUR	Securities
	283,121.27	CORP.NAC.DEL COBRE DE CHILE	BBB+	EUR	Securities
	282,232.87	BT GROUP P.L.C.	BBB	EUR	Securities
	269,196.93	SCOTTISH HYDRO ELECTR.TRANSN.	BBB+	EUR	Securities
	265,053.51	VOLKSWAGEN GROUP AMERICA	BBB+	EUR	Securities
	260,190.29	KONINKLIJKE AHOLD DELHAIZE NV	Baa1	EUR	Securities
	255,112.64	SEVERN TRENT UTILITIES FINANCE	BBB+	EUR	Securities
	251,333.13	SECURITAS TREASURY IRELAND DAC	BBB	EUR	Securities
	251,263.75	SANTOS FINANCE LTD	BBB-	EUR	Securities
	248,226.95	CRH SMW FINANCE DAC	BBB+	EUR	Securities
	248,003.65	MOTABILITY OPERATIONS GROUP PL	A1	EUR	Securities

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
	244,220.46	TYCO INTERNATIONAL P	Baa2	EUR	Securities
	231,381.82	SIEMENS FINANCIERINGSMAAT.N.V.	A	EUR	Securities
	227,698.42	GOLDMAN SACHS GROUP INC.	A	EUR	Securities
	226,538.32	DNB BANK ASA	A2	EUR	Securities
	226,051.46	CLYDESDALE BANK P.L.C.	A-	EUR	Securities
	220,915.10	SANTANDER UK GROUP HOLDINGS	Baa1	EUR	Securities
	220,320.54	THFC (FUNDING NO.3) P.L.C.	A	EUR	Securities
	212,411.82	CREDIT SUISSE AG LONDON BRANCH	A1	EUR	Securities
	208,929.16	CENCOSUD S.A.	BBB	EUR	Securities
	203,502.43	NATIONWIDE BUILDING SOCIETY	A	EUR	Securities
	191,156.12	CATERPILLAR FCIAL SCES CORP.	A+	EUR	Securities
	186,031.44	EDF	BBB+	EUR	Securities
	168,337.61	COMISION FDAL DE ELECTRICIDAD	BBB-	EUR	Securities
	137,681.03	JPMORGAN CHASE AND CO.	AA-	EUR	Securities
	122,423.73	CITIGROUP INC.	A	EUR	Securities
	116,097.02	NATIONAL GRID ELECT.DIST (WM)	Baa1	EUR	Securities
	109,865.44	NEW YORK LIFE GLOBAL FUNDING	Aaa	EUR	Securities
	97,850.79	CARREFOUR	BBB	EUR	Securities
	11,728.53	COCA-COLA CO.	A	EUR	Securities
	592.95	AUS.AND NZL BANKING GROUP LTD	AA-	EUR	Securities
IXIS CIB (FR)	39,130,003.14	SANOFI	-	EUR	Securities
	26,162,062.26	DANONE	-	EUR	Securities
	17,948,103.00	ACCOR	-	EUR	Securities
	7,214,027.81	MYRIAD INTERNATIONAL HOLDINGS BV	-	EUR	Securities
	1,371,445.79	NOVO NORDISK AS	-	EUR	Securities
MORGAN STANLEY (DE)	12,031,969.00	-	-	EUR	Cash
BANK OF AMERICA (FR)	9,781,504.00	-	-	EUR	Cash
GOLDMAN SACHS (DE)	1,836,825.79	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities
CALYON (FR)	911,019.70	BANCO SANTANDER SA	-	EUR	Securities
JP MORGAN (DE)	619,015.00	-	-	EUR	Cash
UBS (DE)	18,435.02	EVONIK INDUSTRIES	-	EUR	Securities

■ European Equity Income ESG

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	12,790,347.13	AIB GROUP PLC	-	EUR	Securities
	10,451,211.00	-	-	EUR	Cash
MORGAN STANLEY (DE)	15,477,030.00	-	-	EUR	Cash
IXIS CIB (FR)	5,949,196.79	BANCO SANTANDER SA	-	EUR	Securities
	4,519,067.37	NOVO NORDISK AS	-	EUR	Securities
JP MORGAN (DE)	1,399,250.00	-	-	EUR	Cash
HSBC (FR)	543,346.07	RYANAIR HOLDINGS PLC	-	EUR	Securities
BANK OF AMERICA (FR)	260,267.00	-	-	EUR	Cash

■ Global Equity Income ESG

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	43,408,804.09	-	-	USD	Cash
	20,261,924.30	INTL CONSOLIDATED AIRLINES	-	USD	Securities
	575,746.03	AIB GROUP PLC	-	USD	Securities
	427,140.78	UNION EUROPEENNE	AAA	USD	Securities
	302,985.43	HCA INC.	Baa3	USD	Securities
	302,805.87	ITALIAN REPUBLIC	Baa3	USD	Securities
	302,140.27	BIOMERIEUX	-	USD	Securities
	151,531.52	RWE FINANCE US LLC	BBB+	USD	Securities
	43,229.58	APPLE INC	-	USD	Securities
	43,222.20	NVIDIA CORP.	-	USD	Securities
	43,052.98	MICROSOFT CORP.	-	USD	Securities
	42,816.84	ASML HOLDING N.V.	-	USD	Securities
	42,712.39	CHRISTIAN DIOR SE	-	USD	Securities
IXIS CIB (FR)	42,769,659.74	CELLNEX TELECOM S.A.	-	USD	Securities
	13,460,119.59	CREDIT AGRICOLE S.A.	-	USD	Securities
	4,641,414.60	VIVENDI SE	-	USD	Securities
BARCLAYS (IE)	16,597,083.41	ANTOFAGASTA P.L.C.	BBB+	USD	Securities
	16,423,228.76	CEZ A.S.	Baa1	USD	Securities
	10,047,302.29	SW (FINANCE) I PLC	BBB	USD	Securities
	6,081,125.01	WARNERMEDIA HOLDINGS INC.	BBB-	USD	Securities
	635.49	AUS.AND NZL BANKING GROUP LTD	AA-	USD	Securities
HSBC (FR)	4,996,794.92	RYANAIR HOLDINGS PLC	-	USD	Securities

■ Net Zero Ambition Top European Players

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
IXIS CIB (FR)	9,919,528.28	BANCO SANTANDER SA	-	EUR	Securities
	8,795,046.13	NOVO NORDISK AS	-	EUR	Securities
	4,142,595.35	WACKER CHEMIE AG	-	EUR	Securities
	673,589.99	DANSKE BANK AS	-	EUR	Securities
SOCIETE GENERALE (FR)	5,771,302.00	-	-	EUR	Cash
	5,556,232.46	AIB GROUP PLC	-	EUR	Securities
HSBC (FR)	7,935,990.20	RYANAIR HOLDINGS PLC	-	EUR	Securities
MORGAN STANLEY (DE)	5,089,755.00	-	-	EUR	Cash
JP MORGAN (DE)	387,030.00	-	-	EUR	Cash

■ China Equity

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
GOLDMAN SACHS (DE)	1,445,416.00	-	-	EUR	Cash

■ Emerging Markets Equity Focus

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
JP MORGAN (DE)	122,954.38	-	-	USD	Cash

■ Emerging World Equity

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	3,455,425.26	AIB GROUP PLC	-	USD	Securities
JP MORGAN (DE)	3,234,819.08	-	-	USD	Cash
GOLDMAN SACHS (DE)	1,644,424.61	-	-	USD	Cash
BARCLAYS (IE)	521,023.21	SW (FINANCE) I PLC	BBB	USD	Securities
	520,654.78	WARNERMEDIA HOLDINGS INC.	BBB-	USD	Securities
	517,744.15	UBS GROUP SA	A-	USD	Securities
BNP PARIBAS (FR)	1,362,691.54	-	-	USD	Cash
UBS (DE)	435,402.66	EVONIK INDUSTRIES	-	USD	Securities
MORGAN STANLEY (DE)	339,089.91	-	-	USD	Cash

■ Latin America Equity

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
BNP PARIBAS (FR)	1,397,867.45	-	-	USD	Cash

■ New Silk Road

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
BARCLAYS (IE)	1,159,007.60	-	-	USD	Cash
IXIS CIB (FR)	598,950.91	NOVO NORDISK AS	-	USD	Securities
SOCIETE GENERALE (FR)	282,067.45	-	-	USD	Cash
JP MORGAN (DE)	165,037.71	-	-	USD	Cash

■ Euroland Equity Dynamic Multi Factors

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	18,968,949.61	AIB GROUP PLC	-	EUR	Securities
	1,685,205.00	-	-	EUR	Cash
BNP PARIBAS (FR)	5,828,456.00	-	-	EUR	Cash
MORGAN STANLEY (DE)	2,953,502.00	-	-	EUR	Cash
GOLDMAN SACHS (DE)	1,745,568.00	-	-	EUR	Cash
	1,116,692.66	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities
IXIS CIB (FR)	1,527,573.83	NOVO NORDISK AS	-	EUR	Securities
	188,823.35	BANCO SANTANDER SA	-	EUR	Securities
UNICREDIT (DE)	41,101.71	UNION EUROPEENNE	AAA	EUR	Securities
	1,132.00	-	-	EUR	Cash

■ Euroland Equity Risk Parity

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
BARCLAYS (IE)	3,615,256.81	SW (FINANCE) I PLC	BBB	EUR	Securities
	3,614,380.62	WARNERMEDIA HOLDINGS INC.	BBB-	EUR	Securities
	3,588,804.78	UBS GROUP SA	A-	EUR	Securities
	79,032.00	-	-	EUR	Cash
	592.95	AUS.AND NZL BANKING GROUP LTD	AA-	EUR	Securities
BNP PARIBAS (FR)	3,972,077.00	-	-	EUR	Cash
	205,763.28	AMUNDI SA	-	EUR	Securities
SOCIETE GENERALE (FR)	2,174,653.77	AIB GROUP PLC	-	EUR	Securities
	710,701.00	-	-	EUR	Cash
MORGAN STANLEY (DE)	2,716,753.00	-	-	EUR	Cash
IXIS CIB (FR)	941,404.14	BANCO SANTANDER SA	-	EUR	Securities
	591,682.69	NOVO NORDISK AS	-	EUR	Securities
	73,280.58	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities
BANK OF AMERICA (FR)	869,488.00	-	-	EUR	Cash
CALYON (FR)	317,100.17	BANCO SANTANDER SA	-	EUR	Securities
UNICREDIT (DE)	272,081.76	UNION EUROPEENNE	AAA	EUR	Securities
	7,488.00	-	-	EUR	Cash
BANCO SANTANDER (ES)	25,763.29	BANCO BILBAO VIZCAYA ARGENTARIA	-	EUR	Securities
	12,319.99	CAIXABANK SA	-	EUR	Securities
	12,318.68	TELEFONICA SA	-	EUR	Securities
	12,318.18	NETWORK INTERNATIONAL HOLDINGS	-	EUR	Securities
	12,313.85	ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	-	EUR	Securities
	12,301.59	DEUTSCHE POST AG	-	EUR	Securities
	12,282.50	INDUSTRIA DE DISENO TEXTIL SA	-	EUR	Securities
	12,213.29	SAP AG	-	EUR	Securities
	12,162.90	ASML HOLDING NV	-	EUR	Securities
GOLDMAN SACHS (DE)	40,166.00	-	-	EUR	Cash
CITIGROUP (DE)	29,855.00	-	-	EUR	Cash
UBS (DE)	12,697.68	EVONIK INDUSTRIES	-	EUR	Securities

■ European Equity Conservative

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
BARCLAYS (IE)	8,558,846.62	SW (FINANCE) I PLC	BBB	EUR	Securities
	8,558,265.40	WARNERMEDIA HOLDINGS INC.	BBB-	EUR	Securities
	8,496,188.45	UBS GROUP SA	A-	EUR	Securities
	20,815.00	-	-	EUR	Cash
	992.23	GE AEROSPACE	BBB	EUR	Securities
SOCIETE GENERALE (FR)	14,048,640.00	-	-	EUR	Cash
	6,585,787.38	AIB GROUP PLC	-	EUR	Securities
MORGAN STANLEY (DE)	19,147,729.00	-	-	EUR	Cash
IXIS CIB (FR)	10,384,646.08	NORDEA BANK ABP	-	EUR	Securities
	2,769,108.66	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities
UNICREDIT (DE)	4,304,234.48	UNION EUROPEENNE	AAA	EUR	Securities
	3,736,906.44	NRW.BANK	AA	EUR	Securities
	221,612.00	-	-	EUR	Cash
JP MORGAN (DE)	5,659,532.00	-	-	EUR	Cash
BNP PARIBAS (FR)	3,844,669.00	-	-	EUR	Cash
CALYON (FR)	3,321,043.34	BAYER AG.	-	EUR	Securities
BANK OF AMERICA (FR)	2,477,484.00	-	-	EUR	Cash
CITIGROUP (DE)	698,447.00	-	-	EUR	Cash

■ European Equity Dynamic Multi Factors

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
SOCIETE GENERALE (FR)	4,113,930.37	AIB GROUP PLC	-	EUR	Securities
	959,630.00	-	-	EUR	Cash
MORGAN STANLEY (DE)	1,903,603.00	-	-	EUR	Cash
JP MORGAN (DE)	1,428,355.00	-	-	EUR	Cash
CALYON (FR)	1,371,681.89	BANCO SANTANDER SA	-	EUR	Securities
BARCLAYS (IE)	767,564.00	-	-	EUR	Cash
IXIS CIB (FR)	608,335.56	BANCO SANTANDER SA	-	EUR	Securities
BANK OF AMERICA (FR)	384,288.00	-	-	EUR	Cash
GOLDMAN SACHS (DE)	303,454.65	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities

■ Global Equity Conservative

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
BARCLAYS (IE)	1,787,001.75	WARNERMEDIA HOLDINGS INC.	BBB-	USD	Securities
	1,786,889.46	SW (FINANCE) I PLC	BBB	USD	Securities
	1,773,910.30	UBS GROUP SA	A-	USD	Securities
	1,063.42	GE AEROSPACE	BBB	USD	Securities
SOCIETE GENERALE (FR)	1,588,077.35	-	-	USD	Cash
	1,055,496.54	UNION EUROPEENNE	AAA	USD	Securities
	687,980.63	AMAZON COM INC	-	USD	Securities
	553,335.14	HCA INC.	Baa3	USD	Securities
	545,064.29	AIB GROUP PLC	-	USD	Securities
	79,147.15	NVIDIA CORP.	-	USD	Securities
	79,135.47	MICROSOFT CORP.	-	USD	Securities
	79,118.09	ASML HOLDING N.V.	-	USD	Securities
	79,092.68	APPLE INC	-	USD	Securities
	78,853.64	CHRISTIAN DIOR SE	-	USD	Securities
IXIS CIB (FR)	877,679.28	AMAZON COM INC	-	USD	Securities
	656,199.89	BUNDESREPUBLIK DEUTSCHLAND	AAA	USD	Securities
GOLDMAN SACHS (DE)	600,981.67	-	-	USD	Cash

■ European Convertible Bond

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
GOLDMAN SACHS (DE)	1,305,599.60	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities
CALYON (FR)	178,006.91	BAYER AG.	-	EUR	Securities
SOCIETE GENERALE (FR)	15,229.00	-	-	EUR	Cash

■ Euro Aggregate Bond

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
CREDIT AGRICOLE (LU)	122,377,442.00	-	-	EUR	Cash
BANCO SANTANDER (ES)	1,281,787.00	-	-	EUR	Cash
BNP PARIBAS (FR)	1,241,158.00	-	-	EUR	Cash
GOLDMAN SACHS (DE)	1,084,559.00	-	-	EUR	Cash

■ Euro Corporate ESG Bond

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
GOLDMAN SACHS (DE)	23,370,796.38	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities
	3,928,898.00	-	-	EUR	Cash
BANCO SANTANDER (ES)	5,424,540.60	BANCO BILBAO VIZCAYA ARGENTARIA	BBB+	EUR	Securities
	1,769,498.85	TELEFONICA SA	-	EUR	Securities
	1,769,496.72	NETWORK INTERNATIONAL HOLDINGS	-	EUR	Securities
	1,769,478.88	INDUSTRIA DE DISEÑO TEXTIL SA	-	EUR	Securities
	1,769,470.72	DEUTSCHE POST AG	-	EUR	Securities
	1,769,463.48	ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	-	EUR	Securities
	1,769,399.67	SAP AG	-	EUR	Securities
	1,768,832.58	ASML HOLDING NV	-	EUR	Securities
	1,550,289.00	-	-	EUR	Cash
JP MORGAN (DE)	16,038,392.36	FRANCE GOVERNMENT	AAA	EUR	Securities
MORGAN STANLEY (DE)	8,474,853.97	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities

■ Euro Government Bond

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
CREDIT AGRICOLE (LU)	44,582,297.00	-	-	EUR	Cash
BANCO SANTANDER (ES)	2,034,031.00	-	-	EUR	Cash
SKANDINAVISKA ENSKILDA BANKEN (SE)	365,641.00	-	-	EUR	Cash

■ Global Subordinated Bond

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
MORGAN STANLEY (DE)	1,644,518.13	-	-	EUR	Cash
JP MORGAN (DE)	1,147,249.00	-	-	EUR	Cash

■ Global Aggregate Bond

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
GOLDMAN SACHS (DE)	2,008,275.16	-	-	USD	Cash

■ Emerging Markets Bond

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
GOLDMAN SACHS (DE)	15,493,242.00	-	-	EUR	Cash
MORGAN STANLEY (DE)	4,314,290.36	-	-	EUR	Cash
SOCIETE GENERALE (FR)	2,705,916.00	-	-	EUR	Cash

■ Emerging Markets Corporate Bond

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
GOLDMAN SACHS (DE)	2,366,642.64	-	-	USD	Cash

■ Emerging Markets Short Term Bond

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
MORGAN STANLEY (DE)	4,504,549.53	-	-	USD	Cash
GOLDMAN SACHS (DE)	4,106,116.47	-	-	USD	Cash
JP MORGAN (DE)	760,813.89	-	-	USD	Cash

■ Multi-Asset Real Return

Counterparty	Collateral amount received	Issuer	Rating	Currency	Type of collateral
BNP PARIBAS (FR)	11,193,004.00	-	-	EUR	Cash
CREDIT AGRICOLE (LU)	9,539,346.94	UBS SWITZERLAND	AAA	EUR	Securities
BANCO SANTANDER (ES)	1,650,088.40	BANCO BILBAO VIZCAYA ARGENTARIA	-	EUR	Securities
	1,122,741.00	-	-	EUR	Cash
	798,759.65	CAIXABANK SA	-	EUR	Securities
	798,759.31	NETWORK INTERNATIONAL HOLDINGS	-	EUR	Securities
	798,759.00	TELEFONICA SA	-	EUR	Securities
	798,744.48	DEUTSCHE POST AG	-	EUR	Securities
	798,740.92	INDUSTRIA DE DISEÑO TEXTIL SA	-	EUR	Securities
	798,734.01	ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	-	EUR	Securities
	798,613.14	SAP AG	-	EUR	Securities
	798,407.24	ASML HOLDING NV	-	EUR	Securities
GOLDMAN SACHS (DE)	4,785,599.98	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Securities
	2,028,411.00	-	-	EUR	Cash
JP MORGAN (DE)	1,365,249.85	FRANCE GOVERNMENT	AAA	EUR	Securities
	253,923.00	-	-	EUR	Cash
SOCIETE GENERALE (FR)	641,385.97	AIB GROUP PLC	-	EUR	Securities
	641,036.77	MITSUBISHI UFJ FINANCIAL GROUP I	-	EUR	Securities
	142.00	-	-	EUR	Cash
UNICREDIT (DE)	954,971.42	UNION EUROPEENNE	AAA	EUR	Securities
MORGAN STANLEY (DE)	195,666.45	BUNDESSCHATZANWEISUNGEN	AAA	EUR	Securities
BANK OF AMERICA (FR)	23,890.00	-	-	EUR	Cash

For the year 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-Funds	Currency	Total gross amount of securities lending income	Direct and Indirect cost and fees paid to Amundi Intermediation	Direct and Indirect cost and fees paid to Caceis by Amundi Intermediation out of their fees	Total net amount of Securities Lending income
Euroland Equity	EUR	1,684,533.55	589,586.74	29,479.34	1,094,946.81
European Equity ESG Improvers	EUR	226,884.60	79,409.61	3,970.48	147,474.99
Euroland Equity Small Cap	EUR	153,446.13	53,706.15	2,685.31	99,739.98
European Equity Green Technology	EUR	324,088.60	113,431.01	5,671.55	210,657.59
European Equity Value	EUR	1,363,795.49	477,328.42	23,866.42	886,467.07
European Equity Income ESG	EUR	321,968.95	112,689.13	5,634.46	209,279.82
Equity Japan Target	JPY	25,157.00	8,804.95	440.25	16,352.05
Global Ecology ESG	EUR	827,208.54	289,522.99	14,476.15	537,685.55
Global Equity Income ESG	USD	409,918.95	143,471.63	7,173.58	266,447.32
Japan Equity Engagement	JPY	55,197.00	19,318.95	965.95	35,878.05
Net Zero Ambition Top European Players	EUR	425,572.19	148,950.27	7,447.51	276,621.92
China Equity	EUR	19,738.43	6,908.45	345.42	12,829.98
Emerging Markets Equity Focus	USD	82,745.69	28,960.99	1,448.05	53,784.70
Emerging World Equity	USD	58,562.58	20,496.90	1,024.85	38,065.68
Latin America Equity	USD	20,431.11	7,150.89	357.54	13,280.22
Equity MENA	USD	140.40	49.14	2.46	91.26
New Silk Road	USD	63,786.98	22,325.44	1,116.27	41,461.54
Euroland Equity Dynamic Multi Factors	EUR	177,191.65	62,017.08	3,100.85	115,174.57
Euroland Equity Risk Parity	EUR	172,095.68	60,233.49	3,011.67	111,862.19
European Equity Conservative	EUR	650,372.84	227,630.49	11,381.52	422,742.35
European Equity Dynamic Multi Factors	EUR	80,607.22	28,212.53	1,410.63	52,394.69
European Equity Risk Parity	EUR	41,665.37	14,582.88	729.14	27,082.49
Global Equity Conservative	USD	73,105.55	25,586.94	1,279.35	47,518.61
European Convertible Bond	EUR	56,874.25	19,905.99	995.30	36,968.26
Euro Aggregate Bond	EUR	102,810.40	35,983.64	1,799.18	66,826.76
Euro Corporate ESG Bond	EUR	271,641.13	95,074.40	4,753.72	176,566.73
Euro Government Bond	EUR	42,574.67	14,901.13	745.06	27,673.54
Euro Inflation Bond	EUR	167.11	58.49	2.92	108.62
Strategic Bond	EUR	170.09	59.53	2.98	110.56
Global Subordinated Bond	EUR	11,989.08	4,196.18	209.81	7,792.90
Global Aggregate Bond	USD	84,860.99	29,701.35	1,485.07	55,159.64
Global Bond	USD	4,669.24	1,634.23	81.71	3,035.01
Emerging Markets Blended Bond	EUR	7,932.04	2,776.21	138.81	5,155.83
Emerging Markets Bond	EUR	187,376.30	65,581.71	3,279.09	121,794.60
Emerging Markets Corporate Bond	USD	7,098.56	2,484.50	124.22	4,614.06
Emerging Markets Hard Currency Bond	EUR	942.77	329.97	16.50	612.80
Emerging Markets Local Currency Bond	EUR	2,748.77	962.07	48.10	1,786.70
Emerging Markets Short Term Bond	USD	54,228.52	18,979.98	949.00	35,248.54
Net Zero Ambition Multi-Asset	EUR	29,799.17	10,429.71	521.49	19,369.46
Multi-Asset Real Return	EUR	155,667.22	54,483.53	2,724.18	101,183.69
Multi-Strategy Growth	EUR	652.50	228.38	11.42	424.13
Volatility Euro	EUR	2,333.43	816.70	40.84	1,516.73
Volatility World	USD	2,614.96	915.24	45.76	1,699.72
Cash EUR	EUR	33,663.77	11,782.32	589.12	21,881.45
Cash USD	USD	5,387.39	1,885.59	94.28	3,501.80

The income on securities lending are split with Amundi Intermediation and Caceis, which are related parties to the Management Company, Amundi Luxembourg S.A., into the following proportions:

Sub-Fund	Amundi Intermediation	CACEIS Bank, Luxembourg Branch
65%	35%	5% (of the gross revenue paid out from the Amundi Intermediation portion)

16 SECURITIES BORROWING

As at 30 June 2024, no securities borrowing is allowed in the Fund.

17 COLLATERAL

As at 30 June 2024, the collateral received or paid which is composed of margin deposits for futures and options and cash collateral granted to or received from brokers and counterparties for the purpose of transacting in OTC derivatives are as follows:

Sub-Funds	Sub-Fund Currency	Counterparty	Type of collateral	Collateral Amount Received (in Sub-fund Currency)	Collateral Amount Paid (in Sub-fund Currency)
Global Ecology ESG	EUR	SOCIETE GENERALE	Cash	4,500,000.00	-
Global Equity Income ESG	USD	BNP PARIBAS	Cash	7,210,000.00	-
Global Equity	EUR	JP MORGAN	Cash	251,924.42	-
Net Zero Ambition Top European Players	EUR	CREDIT AGRICOLE	Cash	440,000.00	-
Montpensier Global Convertible Bond	EUR	UBS	Cash	-	410,000.00
Strategic Bond	EUR	BANK OF AMERICA, BARCLAYS, BNP PARIBAS, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, UBS	Cash	7,780,000.00	3,180,000.00
Euro High Yield Bond	EUR	BANK OF AMERICA, GOLDMAN SACHS, JP MORGAN, MORGAN STANLEY	Cash	1,210,000.00	-
Euro High Yield Short Term Bond	EUR	BNP PARIBAS, JP MORGAN	Cash	830,000.00	-
Global Subordinated Bond	EUR	BNP PARIBAS, GOLDMAN SACHS, JP MORGAN, MORGAN STANLEY, STATE STREET, UBS	Cash	520,000.00	5,030,000.00
Global Aggregate Bond	USD	BANK OF AMERICA, BARCLAYS, BNP PARIBAS, BRACCO, CITIGROUP, CREDIT AGRICOLE, DEUTSCHE BANK, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET, UBS	Cash	52,610,000.00	10,375,517.50
Global Bond	USD	BANK OF AMERICA, BARCLAYS, BNP PARIBAS, JP MORGAN, UBS	Cash	290,000.00	1,060,000.00
Global Corporate Bond	USD	BANK OF AMERICA, BNP PARIBAS, CITIGROUP, ROYAL BANK OF CANADA	Cash	3,520,000.00	4,620,000.00
Global Corporate ESG Improvers Bond	USD	BANK OF AMERICA, ROYAL BANK OF CANADA	Cash	360,000.00	260,000.00
Net Zero Ambition Global Corporate Bond	USD	BANK OF AMERICA, ROYAL BANK OF CANADA	Cash	1,680,000.00	280,000.00
Global Short Term Bond	USD	BNP PARIBAS, STATE STREET	Cash	660,000.00	80,000.00
Optimal Yield	EUR	JP MORGAN	Cash	-	700,000.00
Optimal Yield Short Term	EUR	CITIGROUP, JP MORGAN	Cash	-	370,000.00
Strategic Income	EUR	BAREP, CITIGROUP, GOLDMAN SACHS, HSBC, MORGAN STANLEY, NOMURA, STATE STREET, WELLS FARGO	Cash	2,611,705.16	2,799.00
US Bond	EUR	BAREP, CITIGROUP, MORGAN STANLEY, NOMURA, WELLS FARGO	Cash	421,198.04	48,803.36
Emerging Markets Blended Bond	EUR	BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, GOLDMAN SACHS, JP MORGAN, MORGAN STANLEY, NOMURA, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET, UBS	Cash	6,220,000.00	32,650,000.00
Emerging Markets Bond	EUR	BARCLAYS, BNP PARIBAS, CITIGROUP, GOLDMAN SACHS, HSBC, STANDARD CHARTERED, UBS	Cash	7,440,000.00	850,000.00
Emerging Markets Corporate Bond	USD	JP MORGAN, UBS	Cash	650,000.00	-
Emerging Markets Green Bond	USD	ROYAL BANK OF CANADA	Cash	280,000.00	-
Emerging Markets Corporate High Yield Bond	EUR	BARCLAYS	Cash	260,000.00	-
Emerging Markets Hard Currency Bond	EUR	CITIGROUP, JP MORGAN, MORGAN STANLEY, UBS	Cash	1,410,000.00	7,690,000.00
Emerging Markets Local Currency Bond	EUR	BNP PARIBAS, CITIGROUP, MORGAN STANLEY, UBS	Cash	830,000.00	250,000.00
Emerging Markets Short Term Bond	USD	BANK OF AMERICA, BARCLAYS, GOLDMAN SACHS, JP MORGAN, MORGAN STANLEY	Cash	1,800,000.00	230,000.00

Sub-Funds	Sub-Fund Currency	Counterparty	Type of collateral	Collateral Amount Received (in Sub-fund Currency)	Collateral Amount Paid (in Sub-fund Currency)
Euro Multi-Asset Target Income	EUR	BANK OF AMERICA, HSBC, JP MORGAN, STATE STREET	Cash	5,020,000.00	6,980,000.00
Global Multi-Asset	EUR	CITIGROUP, DEUTSCHE BANK, GOLDMAN SACHS	Cash	880,000.00	450,000.00
Global Multi-Asset Conservative	EUR	BANK OF AMERICA, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, DEUTSCHE BANK, GOLDMAN SACHS, MORGAN STANLEY, SOCIETE GENERALE, STATE STREET	Cash	2,200,000.00	2,250,000.00
Global Multi-Asset Target Income	USD	BARCLAYS, CREDIT AGRICOLE, MORGAN STANLEY	Cash	2,450,000.00	-
Net Zero Ambition Multi-Asset	EUR	BANK OF AMERICA, CITIGROUP, HSBC	Cash	310,000.00	70,000.00
Income Opportunities	USD	GOLDMAN SACHS	Cash	310,000.00	-
Real Assets Target Income	USD	CREDIT AGRICOLE	Cash	1,030,000.00	-
Absolute Return Credit	EUR	MORGAN STANLEY	Cash	-	50,000.00
Absolute Return Multi-Strategy	EUR	BANK OF AMERICA, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, NOMURA, ROYAL BANK OF CANADA, SOCIETE GENERALE, STATE STREET, UBS	Cash	12,460,000.00	19,130,000.00
Absolute Return Global Opportunities Bond	EUR	BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, JP MORGAN, SOCIETE GENERALE, UBS	Cash	1,310,000.00	3,870,000.00
Quantitative Global Absolute Return Bond	USD	BANK OF AMERICA, BARCLAYS, SOCIETE GENERALE, STATE STREET	Cash	2,190,000.00	3,031,122.50
Absolute Return Forex	EUR	CITIGROUP, MORGAN STANLEY	Cash	-	540,000.00
Multi-Strategy Growth	EUR	BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, NOMURA, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET, UBS	Cash	15,230,000.00	12,830,000.00
Volatility World	USD	MORGAN STANLEY	Cash	610,000.00	-
Protect 90	EUR	BANK OF AMERICA, NATEXIS	Cash	970,000.00	1,600,000.00
Cash EUR	EUR	CREDIT AGRICOLE	Cash	260,000.00	-
Cash USD	USD	HSBC	Cash	310,000.00	-

As at 30 June 2024, the collateral received or paid for the purpose of transacting Repurchase Agreements and Reverse Repurchase Agreements are as follows:

Sub-Funds	Sub-Fund Currency	Counterparty	Type of collateral	Collateral Amount Received (in Sub-fund Currency)	Collateral Amount Paid (in Sub-fund Currency)
Global Aggregate Bond	USD	BANK OF AMERICA, CITIGROUP, GOLDMAN SACHS, HSBC, MORGAN STANLEY, NOMURA	Cash	3,162,228.38	692,450.30
Global Bond	USD	CITIGROUP	Cash	-	16,076.25
Emerging Markets Blended Bond	EUR	BRACCO, CREDIT AGRICOLE	Cash	168,000.00	70,000.00
Emerging Markets Bond	EUR	BRACCO	Cash	-	610,000.00
Volatility World	USD	BRACCO	Cash	42,870.00	-
Cash EUR	EUR	BANESTO, CITIGROUP, COMMERZBANK, MORGAN STANLEY	Cash	3,434,000.00	345,599.00

18 STATEMENT OF PORTFOLIO MOVEMENTS

Details of movements of securities in the portfolio for the year ending 30 June 2024 may be obtained free of charge on request at the Fund's registered office and the Hong Kong representative office.

The list of the portfolio changes can also be obtained free of charge at the Paying and Information Agent's office in Germany and at the Representative's office in Switzerland.

19 MASTER-FEEDER STRUCTURE

Amundi Funds Global Total Return Bond

The objective of the Sub-Fund Amundi Funds Global Total Return Bond is to achieve a combination of income and capital growth (total return).

Specifically, the Sub-Fund invests as a feeder fund in Amundi Oblig Internationales (master fund) that seeks to outperform (after applicable fees) the JP Morgan Global Government Bond Index Broad index over any given 3-year period.

The master fund invests mainly in OECD bonds and convertible bonds. Investments may include mortgage-backed securities (MBS) and asset-backed securities (ABS).

Specifically, the Sub-Fund invests at least 85% of its net assets in shares of the master fund (OR-D class).

Amundi Oblig Internationales is a SICAV constituted under French law and qualifies as a master fund under Directive 2009/65/EC.

The master fund invests up to 100% in:

- bonds issued or guaranteed by OECD member states,
- investment-grade bonds and convertible bonds issued by companies that are headquartered, or do substantial business, in the OECD,
- MBSs and ABSs rated AAA (S&P) or Aaa (Moody's) at the time of the purchase and downgraded not less than AA or Aa2 when held.

The mortgages underlying the MBSs may be commercial or residential, and the MBSs may or may not come with any form of government credit backing.

The master fund's exposure to contingent convertible bonds is limited to 10% of net assets.

The master fund actively manages its exposure to interest rate and foreign exchange markets.

While complying with the above policies, the master fund may also invest in money market instruments, deposits, and up to 10% of its net assets in UCITS/UCIs.

The master fund makes extensive use of derivatives to reduce various risks, for efficient portfolio management and as a way to gain exposure (long or short) to various assets, markets or other investment opportunities (including derivatives which focus on credit and foreign exchange).

The master fund may enter into temporary acquisitions and sales of securities (repurchase and reverse repurchase agreements).

The master fund's net income is automatically distributed and its net realised capital gains are automatically reinvested or distributed each year, as the management company of the master fund may determine.

The master fund's investment team uses a wide range of strategic and tactical positions, including arbitrage among credit, interest rate and currency markets, in assembling a highly diversified portfolio.

The Investment manager of the both Sub-Funds is Amundi (UK) Limited.

Fees directly charged to Amundi Funds Global Total Return Bond amount to EUR 542,520.44 which is summarized in the table below in terms of percentages of the average NAV of Amundi Funds Global Total Return Bond share-classes:

			Ongoing charges	Performance fees
Global Total Return Bond	EUR	Class A EUR (C)	0.97%	0.57%
	EUR	Class A EUR AD (D)	0.97%	0.58%
	EUR	Class A EUR QTD (D)	0.61%	1.14%
	EUR	Class F2 EUR (C)	1.60%	0.00%
	EUR	Class F EUR QTD (D)	1.46%	0.46%
	EUR	Class F2 EUR QTD (D)	1.60%	0.00%
	EUR	Class G EUR (C)	1.15%	0.62%
	EUR	Class G EUR QTD (D)	1.15%	0.62%
	EUR	Class I EUR (C)	0.46%	0.64%
	EUR	Class I EUR AD (D)	0.48%	1.18%
	EUR	Class M2 EUR (C)	0.54%	0.00%

Fees indirectly charged through fees accrued in the master fund (OR-D Class) amount to EUR 46,516.24 or 0.15% of the average NAV of the master fund (OR-D Class) Amundi Oblig Internationales.

The annual and semi-annual reports of the master fund are available upon request at the Registered Office of the Fund.

Amundi Funds Global Total Return Bond also indirectly pays for fees of underlying funds held in the master fund.

The audit opinion of the annual report of the Master fund issued as at 28 June 2024, without modifying it, includes an emphasis of matter in relation to the valuation of the Russian securities following the Russian invasion on Ukraine on 24 February 2022.

Amundi Funds Target Coupon

The objective of the Sub-Fund Amundi Funds Target Coupon is to achieve a combination of income and capital growth (total return). Specifically, the Sub-Fund invests as a feeder fund in Amundi Revenus (master fund). The master fund and, as a consequence, the Sub-Fund are financial products that promote ESG characteristics pursuant to Article 8 of the Disclosure Regulation.

The master fund invests mainly in debt instruments (bonds and money market instruments) of all types that are issued by governments or companies around the world and denominated in one of the OECD currencies, with diversification among currencies and equity markets.

Specifically, the Sub-Fund invests at least 85% of its net assets in shares of the master fund (OR class). The Sub-Fund may invest up to 15% in deposits and derivatives that are used for hedging only.

Amundi Revenus is an FCP that is constituted under French law and qualifies as a master fund under Directive 2009/65/EC.

The master fund invests at least 70% of its net assets in debt instruments. The master fund may invest in

- below-investment-grade bonds (high-yield bonds),
- subordinated corporate bonds (including contingent convertible bonds up to 50% of net assets) and
- up to 20% of net assets in mortgage-backed securities (MBS) and asset-backed securities (ABS).

The master fund may also invest in equities of companies of all capitalisations and sectors around the world. The master fund's exposure to the equity market may range from 0% to 20% of net assets, and its exposure to the currency market may range from 0% to 100% of net assets.

The master fund may also invest up to 10% of net assets in UCITS/UCIs.

The master fund makes extensive use of derivatives to reduce various risks, for efficient portfolio management, and as a way to gain exposure (long or short) to various assets, markets or other investment opportunities (including derivatives which focus on credit).

The master fund may enter into temporary acquisitions and sales of securities (repurchase and reverse repurchase agreements).

The amount of the distributed income will be set annually by the management company of the master fund, based on the expected returns of the assets in the portfolio.

The master fund does not compare its performance to any particular index.

The master fund's investment team seeks to exploit yield premiums from a broad investment universe (primarily bonds), using a management approach that is flexible and is based on high-conviction choices. It analyses interest rate and economic trends (top-down) to identify strategies and country and asset class allocations that appear likely to offer the best risk-adjusted returns. The investment team then uses both technical and fundamental analysis, including risk premium and credit analysis, to select securities based on their potential to generate income (bottom-up) and to construct a highly diversified portfolio that can provide a regular return.

Further, the master fund seeks to achieve an ESG score of its portfolio greater than that of its investment universe.

The Investment manager of the both Sub-Funds is Amundi Asset management.

Fees directly charged to Amundi Funds Target Coupon amount to EUR 666,533.12 which is summarized in the table below in terms of percentages of the average NAV of Amundi Funds Target Coupon share-classes:

			Ongoing charges	Performance fees
Target Coupon	EUR	Class A2 EUR AD (D)	1.04%	-
	EUR	Class F2 EUR AD (D)	1.65%	-
	EUR	Class G2 EUR AD (D)	1.25%	-
	EUR	Class I2 EUR AD (D)	0.56%	-
	EUR	Class M2 EUR AD (D)	0.66%	-
	EUR	Class Q-A4 EUR AD (D)	1.01%	-

Fees indirectly charged through fees accrued in the master fund (OR class) amount to 17,282.56 or 0.04% of the average NAV of the master fund (OR class) Amundi Revenus.

Amundi Funds Target Coupon also indirectly pays for fees of underlying funds held in the master fund.

The annual and semi-annual reports of the master fund are available upon request at the Registered Office of the Fund.

Amundi Funds Montpensier Great European Models SRI

The objective of the Sub-Fund Amundi Funds Montpensier Great European Models SRI is to achieve capital growth over the recommended holding period through investment in Sustainable Investments pursuant to Article 9 of the Disclosure Regulation. Specifically, the Sub-Fund invests as a feeder fund in the Montpensier GREAT EUROPEAN MODELS SRI fund (master fund) that seeks to outperform its benchmark index, the Stoxx Europe 600 (SXXR) index.

The master fund invests mainly in European equities and equity linked instruments.

Specifically, the Sub-Fund invests at least 85% of net assets in shares of the master fund (Y class).

The master fund is a SICAV that is constituted under French law and qualifies as a master fund under Directive 2009/65/EC.

The master fund integrates Sustainability Factors in its investment process as outlined in more detail in the Transparency Code which is available on the fund's dedicated page on the management company website, www.montpensier.com.

The portfolio of the master fund is exposed to at least 60% in equities from European Union countries. Investments in securities eligible to the French Plan d'Epargne Action will represent a minimum of 75% of the assets.

While complying with the above policies, the Sub-Fund may also be exposed

- up to 30% of its assets in equities of European countries that are not members of the European Economic Area;
- up to 10% of its assets in equities of emerging markets as defined by the master fund;
- up to 10% of its assets in equities of markets outside Europe;
- to interest rate risk up to 40% of the net assets, with a maximum of 20% of the assets in bonds and 10% in money market instruments;
- up to 10% of net assets in deposits;
- up to 10% of net assets in UCITS/UCIs.

Investments in equities of small-cap stocks will be limited to 20% of the assets.

There are no constraint on sector or geographical allocation within Europe, on currency or on ratings on these investments.

The master fund may include an exchange rate risk limited to 30% of the net assets, excluding the Euro or other currencies of the European Economic Area.

The master fund may use derivatives to reduce various risks and to gain exposure (long or short) to various assets, markets or other investment opportunities (including derivatives which focus on equities).

The Stoxx Europe 600 (SXXR) index serves a posteriori as an indicator for assessing the Sub-Fund's performance.

The master fund is actively managed and there are no constraints relative to Stoxx Europe 600 (SXXR) index restraining portfolio construction.

The extra-financial approach implemented is presented in the SICAV's Transparency Code available on the website of the masterfund's investment manager. It is based on the integration of extrafinancial criteria as soon as the investment universe is defined, via an exclusion process in order to reduce the investment universe by at least 20% compared to the initial universe, in compliance with the French SRI label. In addition, all the stocks in the portfolio are analyzed according to a dual ESG and fundamental approach, the minimum required by the SRI label being 90% of stocks analyzed according to the ESG approach.

The extra-financial approach implemented is in line with a risk mitigation objective in terms of sustainability.

The Investment manager of the Sub-Funds are Amundi Asset Management (feeder) and Montpensier Finance (master fund).

Fees directly charged to Amundi Funds Montpensier Great European Models SRI amount to EUR 6,788.87 which is summarized in the table below in terms of percentages of the average NAV of Amundi Funds Montpensier Great European Models SRI share-classes:

			Ongoing charges	Performance fees
Montpensier Great European Models SRI	EUR	Class A2 EUR (C)	2.74%	-
	EUR	Class A5 EUR (C)	1.82%	-
	EUR	Class E2 EUR (C)	2.56%	-
	EUR	Class F EUR (C)	3.23%	-
	EUR	Class G EUR (C)	2.88%	-
	EUR	Class I2 EUR (C)	1.81%	-
	EUR	Class R2 EUR (C)	1.85%	-

Fees indirectly charged through fees accrued in the master fund amount to EUR 1,530.63 or 0.60% of the average NAV of the master fund Montpensier GREAT EUROPEAN MODELS SRI fund.

Amundi Funds Montpensier Great European Models SRI also indirectly pays for fees of underlying funds held in the master fund.

The annual and semi-annual reports of the master fund are available upon request at the Registered Office of the Fund.

Amundi Funds Montpensier M Climate Solutions

The objective of the Sub-Fund Amundi Funds Montpensier M Climate Solutions is to achieve capital growth over the recommended holding period through investment in Sustainable Investments pursuant to Article 9 of the Disclosure Regulation.

Specifically, the Sub-Fund invests as a feeder fund in the Montpensier M Climate Solutions fund that seeks to share in the development of global equity markets by investing primarily in shares of companies whose initiatives or solutions contribute directly or indirectly to reducing the impacts of climate change, or in shares of

companies part of whose activity concerns trends and developments linked to the theme of the energy and climate transition.

The master fund invests mainly in equities around the world.

Specifically, the Sub-Fund invests at least 85% of net assets in shares of the master fund (Y class).

The master fund is a FCP constituted under French law and qualifies as a master fund under Directive 2009/65/EC.

The master fund invests at least 75% of its net assets in equities and similar instruments (like certificates of investment and convertible bonds) of companies around the world, in all business sectors and all geographical regions including up to 40% of the assets in emerging markets.

Instruments that are equivalent to equity may represent up to 25% of the net assets. There are no market capitalisation constraints for these investments.

While complying with the above policies, the Sub-Fund may also:

- be exposed to interest-rate risk up to 40% of the net assets with a maximum of 25% of the assets in bonds and 10% in money market instruments;
- invest up to 10% of its net assets in UCITS/UCIs; and
- hold deposits for up to 10% of its net assets.

There are no rating nor currency constraint on these investments.

The master fund makes use of derivatives to reduce various risks, to gain exposure (long or short) to various assets, markets or other investment opportunities (including derivatives which focus on credit and equities).

The master fund is actively managed.

The reference to an index is only for subsequent comparison purposes.

The Stoxx Global 1800 (SXW1R) serves a posteriori as an indicator for assessing the Sub-Fund's performance.

The master fund's management strategy uses a dual approach to identify stocks:

- stock picking on the basis of non-financial criteria with the aim of identifying companies' involvement in the energy and ecological transition for climate. Certain activities, such as nuclear and fossil fuel energy will be excluded;
- completed by a fundamental analysis supported by a quantitative study based on financial ratios.

The Investment manager of the Sub-Funds are Amundi Asset Management (feeder fund) and Montpensier Finance (master fund).

Fees directly charged to Amundi Funds Montpensier M Climate Solutions amount to EUR 666,749.56 which is summarized in the table below in terms of percentages of the average NAV of Amundi Funds Montpensier M Climate Solutions:

			Ongoing charges	Performance fees
Montpensier M	EUR	Class A2 EUR (C)	1.56%	-
Climate	EUR	Class A5 EUR (C)	0.82%	-
Solutions	EUR	Class E2 EUR (C)	1.38%	-
	EUR	Class F EUR (C)	2.23%	-
	EUR	Class G EUR (C)	1.55%	-
	EUR	Class I2 EUR (C)	0.64%	-
	EUR	Class R2 EUR (C)	0.68%	-

Fees indirectly charged through fees accrued in the master fund amount to EUR 301,139.29 or 0.45% of the average NAV of the master fund Montpensier M Climate Solutions fund.

Amundi Funds Montpensier M Climate Solutions also indirectly pays for fees of underlying funds held in the master fund.

The annual and semi-annual reports of the master fund are available upon request at the Registered Office of the Fund.

Amundi Funds Impact Green Bonds

The objective of the Sub-Fund Amundi Funds Impact Green Bonds is to achieve a combination of income and capital growth (total return) over the recommended holding period through investment in Sustainable Investments pursuant to Article 9 of the Disclosure Regulation.

Specifically, the Sub-Fund invests as a feeder fund in Amundi Responsible Investing - Impact Green Bonds (master fund) that seeks to provide performance linked to Sustainable Investments pursuant to Article 9 of the Disclosure Regulation, by investing in green bonds whose impact on the environment is positive, assessed on the basis of estimated greenhouse gas emissions avoided and using the tonnes of CO2 equivalent emissions (tCO2e) avoided as indicator.

The master fund invests mainly in OECD investment grade green bonds issued by any issuer around the world and denominated in any currency.

Non-Euro currency exposure is limited to 10% of net assets.

Specifically, the Sub-Fund invests at least 85% of net assets in shares of the master fund (OR-D class).

The Impact Green Bonds master fund is a Sub-Fund of the Amundi Responsible Investing SICAV constituted under French law and qualifies as a master fund under Directive 2009/65/EC.

The master fund may invest up to 100% of its net assets in all of the following types of green bonds traded on a regulated market and issued by governments, supra-national organizations, and private or public companies around the world, including up to 15% of the assets in emerging markets:

- fixed-rate and variable-rate bonds;
- indexed bonds: inflation, CMR (Constant Maturity Rate);
- subordinated securities issued by any type of bank, corporation or insurance company;
- Asset-Backed Securities (ABS) and Mortgage-Backed Securities (MBS) up to a maximum of 10% of net assets.

The master fund will invest a minimum of 50% of the net assets in green bonds from issuers with an ESG rating of between A and D.

At least 90% of the securities held in the portfolio are subject to a non-financial analysis.

The master fund may invest up to 15% of net assets in unrated or below investment grade securities.

The currency risk will be hedged up to a total exposure to currencies other than the euro of 10% of the net assets.

While complying with the above policies, the master fund may also invest:

- up to 30% of its net assets in money market instruments;
- up to 10% of net assets in UCITS/UCIs;
- in deposits;

The master fund makes use of derivatives to reduce various risks, for efficient portfolio management and as a way to gain exposure (long or short) to various assets, markets or other investment opportunities (including derivatives which focus on interest rates, credit and foreign exchange).

The master fund is actively managed. The Barclays MSCI Global Green Bond Index (coupons reinvested), hedged in euro (the "Index") serves a posteriori as an

indicator for assessing the master fund's performance.

There are no constraints relative to the Index restraining portfolio construction.

The master fund's sustainable investment is focused primarily on environmental objectives by investing in so-called "green bonds" which fund eligible projects (i) meeting the criteria and guidelines of the Green Bond Principles (as published by the ICMA) and (ii) for which the positive impact on energy transition and the environment of the projects it finances can be assessed.

The Investment manager of the both Sub-Funds is Amundi Asset Management.

Fees directly charged to Amundi Funds Impact Green Bonds amount to EUR 106,312.21 which is summarized in the table below in terms of percentages of the average NAV of Amundi Funds Impact Green Bonds:

			Ongoing charges	Performance fees
Impact Green Bonds	EUR	Class A2 EUR (C)	1.08%	-
	EUR	Class E2 EUR (C)	0.88%	-
	EUR	Class F2 EUR (C)	1.52%	-
	EUR	Class G2 EUR (C)	1.20%	-
	EUR	Class I2 EUR (C)	0.34%	-
	EUR	Class I2 GBP (C)	0.32%	-
	EUR	Class J2 EUR (C)	0.28%	-
	EUR	Class J2 JPY Hgd (C)	0.26%	-
	EUR	Class J8 JPY Hgd (C)	0.27%	-
	EUR	Class R2 EUR (C)	0.64%	-
	EUR	Class R2 GBP (C)	0.63%	-

Fees indirectly charged through fees accrued in the master fund amount to EUR 0.00 or 0% of the average NAV of the master fund Amundi Responsible Investing - Impact Green Bond.

Amundi Funds Impact Green Bonds also indirectly pays for fees of underlying funds held in the master fund.

The annual and semi-annual reports of the master fund are available upon request at the Registered Office of the Fund.

20 MONEY MARKET SUB-FUNDS

From 20th March 2019 Amundi Funds Cash EUR and Amundi Funds Cash USD are compliant with the EU regulation 2017/1131 related to money market funds. Those 2 Sub-Funds belong to the category VNAV MMF as defined by the EU regulation.

21 EQUITY LINKED NOTES

The below Sub-Funds hold in the portfolio the following Equity Linked Notes, already included in the section Securities Portfolio as at 30/06/24:

■ Income Opportunities

Asset Description	Quantity / Amount	Currency	Market value (in Sub-Fund currency)
BNP PARIBAS ISSUANCE BV 0% 24/04/2025	276,800.00	USD	4,749,888.00
MIZUHO MARKETS PLC 14.85% 24/09/2024	250,300.00	USD	1,437,489.23
MIZUHO MARKETS PLC 11.13% 26/11/2024	48,900.00	USD	2,157,966.11
MIZUHO MARKETS PLC 9.77% 26/11/2024	47,900.00	USD	2,071,738.85
MIZUHO MARKETS PLC 0% 08/05/2025	58,300.00	USD	2,477,808.30
MIZUHO MARKETS PLC 15.31% 05/07/2024	20,200.00	USD	1,697,763.20
WELLS FARGO BANK NA 0% 03/02/2025	29,000.00	USD	2,170,360.00
BNP PARIBAS ISSUANCE BV 0% 27/03/2025	86,600.00	USD	3,571,384.00
BNP PARIBAS ISSUANCE BV 13.76% 26/08/2024	170,800.00	USD	2,434,785.69
BNP PARIBAS ISSUANCE BV 12.15% 24/09/2024	11,400.00	USD	1,721,247.93
BNP PARIBAS ISSUANCE BV 10.97% 24/09/2024	52,400.00	USD	1,934,738.75
BNP PARIBAS ARBITRAGE ISLAMIC ISSUANCE BV 25.25% 18/10/2024	13,900.00	USD	2,181,171.01
BNP PARIBAS ISSUANCE BV 18.17% 22/10/2024	21,500.00	USD	2,089,934.14
BNP PARIBAS ISSUANCE BV 13.72% 22/10/2024	40,500.00	USD	3,155,108.58
BNP PARIBAS ISSUANCE BV 14.02% 26/11/2024	61,900.00	USD	2,142,057.99
BNP PARIBAS ISSUANCE BV 11.19% 04/12/2024	109,100.00	USD	4,153,711.63
BNP PARIBAS ISSUANCE BV 13.70% 10/12/2024	77,600.00	USD	2,862,307.05
BNP PARIBAS ISSUANCE BV 0% 07/02/2025	30,000.00	USD	2,222,400.00
BNP PARIBAS ISSUANCE BV 0% 25/03/2025 USD (ISIN XS2732666313)	13,800.00	USD	2,444,394.00
BNP PARIBAS ISSUANCE BV 0% 25/03/2025 USD (ISIN XS2732666743)	80,200.00	USD	2,257,630.00
BNP PARIBAS ISSUANCE BV 0% 22/05/2025 USD (ISIN XS2773899757)	48,000.00	USD	3,248,160.00
BNP PARIBAS ISSUANCE BV 0% 22/05/2025 USD (ISIN XS2773899831)	76,800.00	USD	3,048,960.00
CANADIAN IMPERIAL BANK 0% 31/03/2025	579,200.00	USD	3,256,262.40
CANADIAN IMPERIAL BANK OF COMMERCE CANADA 14.15% 14/08/2024	20,500.00	USD	1,204,974.05

Asset Description	Quantity / Amount	Currency	Market value (in Sub-Fund currency)
CANADIAN IMPERIAL BANK 15.25% 20/08/2024	34,900.00	USD	2,590,124.05
CANADIAN IMPERIAL BANK 14.20% 04/12/2024	30,700.00	USD	1,896,713.58
CANADIAN IMPERIAL BANK 0% 12/05/2025	77,900.00	USD	3,209,012.60
CANADIAN IMPERIAL BANK OF COMMERCE CANADA 0% 17/06/2025 USD (ISIN XS2841936011)	37,000.00	USD	1,972,729.00
CANADIAN IMPERIAL BANK OF COMMERCE CANADA 0% 17/06/2025 USD (ISIN XS2841937258)	48,100.00	USD	2,018,372.20
CANADIAN IMPERIAL BK 0% 01/07/2025	50,600.00	USD	3,450,869.40
CANADIAN IMPERIAL BANK OF COMMERCE CANADA 0% 01/07/2025	212,500.00	USD	2,965,225.00
CANADIAN IMPERIAL BANK OF COMMERCE CANADA 0% 18/03/2025	209,400.00	USD	1,123,431.00
CITIGROUP GLOBAL MARKETS INC 18.72% 12/11/2024	42,300.00	USD	4,475,301.92
CITIGROUP GLOBAL MARKETS INC 14.01% 26/11/2024	54,800.00	USD	2,160,863.76
CITIGROUP GLOBAL MARKETS HOLDINGS INC 0% 30/01/2025 USD (ISIN XS2660388799)	20,200.00	USD	1,058,783.00
CITIGROUP GLOBAL MARKETS HOLDINGS INC 0% 30/01/2025 USD (ISIN XS2660399481)	56,200.00	USD	2,309,258.00
CITIGROUP GLOBAL MARKETS INC 0% 25/02/2025	27,900.00	USD	2,084,409.00
CITIGROUP GLOBAL MARKET LTD 10.96% 23/07/2024	117,100.00	USD	4,477,123.49
CITIGROUP GLOBAL MARKETS INC 10.81% 24/09/2024	100,300.00	USD	3,821,557.63
CITIGROUP GLOBAL MARKETS HOLDINGS INC 0% 12/02/2025	12,800.00	USD	2,265,280.00
CITIGROUP GLOBAL MARKET LTD 0% 11/02/2025 USD (ISIN XS2660391660)	5,800.00	USD	2,135,241.00
CITIGROUP GLOBAL MARKETS HOLDINGS INC 0% 08/04/2025	53,800.00	USD	2,475,876.00
CITIGROUP GLOBAL MARKET LTD 0% 11/02/2025 USD (ISIN XS2660395224)	21,300.00	USD	2,097,624.00
CITIGROUP GLOBAL MARKETS INC 0% 20/08/2024	29,400.00	USD	2,165,163.00
CITIGROUP GLOBAL MARKETS HOLDINGS INC 0% 06/06/2025	80,500.00	USD	3,321,027.50
CITIGROUP GLOBAL MARKETS HOLDINGS INC 0% 10/04/2025	102,000.00	USD	4,693,020.00
CITIGROUP GLOBAL MARKETS HOLDINGS INC 0% 09/07/2025	24,300.00	USD	1,386,315.00
GOLDMAN SACHS INTERNATIONAL 0% 02/06/2025	82,100.00	USD	2,496,661.00
GOLDMAN SACHS INTERNATIONAL 0% 08/05/2025	23,400.00	USD	3,772,431.00
GOLDMAN SACHS INTERNATIONAL 0% 01/07/2025 USD (ISIN XS2449841001)	25,900.00	USD	1,536,776.50
GOLDMAN SACHS INTERNATIONAL 0% 01/07/2025 USD (ISIN XS2449841779)	53,500.00	USD	1,596,440.00
GOLDMAN SACHS INTERNATIONAL 0% 29/04/2025	10,400.00	USD	2,534,376.00
JP MORGAN 11.86% 11/12/2024	113,800.00	USD	1,900,293.35
JP MORGAN STRUCTURED PRODUCTS BV 11.69% 24/09/2024	263,200.00	USD	3,879,694.51
JP MORGAN STRUCTURED PRODUCTS BV 13.47% 11/12/2024	34,400.00	USD	1,986,855.40
JP MORGAN STRUCTURED PRODUCTS BV 0% 13/02/2025	35,500.00	USD	2,144,842.55
JP MORGAN STRUCTURED PRODUCTS BV 0% 07/03/2025	59,000.00	USD	3,734,523.00
JP MORGAN CHASE BANK NA 12.53% 24/09/2024	335,800.00	USD	4,977,260.29
JP MORGAN CHASE COMMERCIAL MTGE SEC TRUST 2018 PHH 0% 21/10/2024	13,400.00	USD	1,896,850.40
JP MORGAN STRUCTURED PRODUCTS BV 15.36% 05/12/2024	32,200.00	USD	4,340,302.40
JP MORGAN STRUCTURED PRODUCTS BV 0% 27/03/2025	225,800.00	USD	3,565,382.00
JP MORGAN STRUCTURED PRODUCTS BV 11.81% 23/07/2024	313,300.00	USD	4,611,713.50
JP MORGAN STRUCTURED PRODUCTS BV 12.49% 04/12/2024	457,200.00	USD	7,489,256.04
JP MORGAN STRUCTURED PRODUCTS BV 14.13% 13/11/2024	51,300.00	USD	2,879,458.95
MERRILL LYNCH BV 0% 25/03/2025	16,100.00	USD	1,085,945.00
MERRILL LYNCH BV 0% 21/03/2025	55,200.00	USD	2,416,380.00
MERRILL LYNCH BV 9.50% 26/11/2024	24,400.00	USD	7,436,308.70
MERRILL LYNCH BV 0% 05/06/2025 USD (ISIN XS2625121772)	152,500.00	USD	6,427,112.50
MERRILL LYNCH BV 0% 05/06/2025 USD (ISIN XS2625121855)	149,900.00	USD	2,526,564.50
MIZUHO MARKETS PLC 0% 30/04/2025 USD (ISIN XS2771446205)	8,600.00	USD	2,763,627.20
MIZUHO MARKETS PLC 9.50% 23/07/2024	26,200.00	USD	1,881,302.59
MIZUHO MARKETS PLC 15.50% 12/11/2024	27,300.00	USD	2,894,027.56
MIZUHO FINANCIAL GROUP CAYMAN LTD 13.80% 19/11/2024	34,300.00	USD	1,936,681.76
MIZUHO MARKETS PLC 9.28% 26/11/2024	28,600.00	USD	2,136,116.13
MIZUHO FINANCE CAYMAN LTD 0% 07/02/2025	14,900.00	USD	2,084,569.60
MIZUHO MARKETS PLC 0% 10/03/2025	47,800.00	USD	2,418,345.40

Asset Description	Quantity / Amount	Currency	Market value (in Sub-Fund currency)
MIZUHO MARKETS PLC 0% 18/03/2025	38,900.00	USD	566,267.30
MIZUHO MARKETS PLC 0% 30/04/2025 USD (ISIN XS2771446031)	26,700.00	USD	2,428,818.90
MIZUHO MARKETS PLC 0% 11/04/2025	226,500.00	USD	3,644,838.00
MIZUHO MARKETS PLC 0% 25/03/2025	41,600.00	USD	3,624,400.00
MIZUHO MARKETS PLC 0% 06/06/2025	211,200.00	USD	3,348,364.80
MIZUHO MARKETS PLC 9.65% 08/08/2024	27,200.00	USD	1,927,389.02
ROYAL BANK OF CANADA 20.37% 05/07/2024	121,200.00	USD	1,503,732.98
ROYAL BANK OF CANADA 8.45% 03/10/2024	5,600.00	USD	2,123,506.10
ROYAL BANK OF CANADA 17.40% 08/11/2024	19,800.00	USD	2,144,961.26
ROYAL BANK OF CANADA 9.58% 05/07/2024	61,700.00	USD	3,585,050.39
ROYAL BANK OF CANADA 20.57% 05/07/2024	297,000.00	USD	1,770,710.23
THE TORONTO DOMINION BANK 17.31% 12/08/2024	14,000.00	USD	1,740,354.17
THE TORONTO DOMINION BANK CANADA 0% 23/07/2024	44,000.00	USD	1,235,300.00
THE TORONTO DOMINION BANK CANADA 10.07% 20/02/2025	12,600.00	USD	2,267,711.15
THE TORONTO DOMINION BANK CANADA 21.30% 22/10/2024	8,700.00	USD	1,390,063.25
THE TORONTO DOMINION BANK CANADA 14.97% 22/10/2024	164,400.00	USD	9,504,417.75
THE TORONTO DOMINION BANK CANADA 18.43% 27/01/2025	63,400.00	USD	2,280,308.40
TORONTO DOMINION BANK 0% 24/02/2025	16,200.00	USD	1,235,250.00
THE TORONTO DOMINION BANK CANADA 0% 06/06/2025	22,600.00	USD	3,807,648.00
THE TORONTO DOMINION BANK CANADA 0% 20/08/2024	18,800.00	USD	680,184.00
THE TORONTO DOMINION BANK CANADA 0% 25/03/2025	207,300.00	USD	1,172,281.50
WELLS FARGO BANK NA 0% 10/06/2025	53,800.00	USD	3,251,134.00
WELLS FARGO BANK NATIONAL ASSOCIATION 0% 24/04/2025	100,800.00	USD	4,692,240.00
WELLS FARGO BANK NATIONAL ASSOCIATION 15.50% 10/04/2025	18,800.00	USD	2,403,601.88
WELLS FARGO BANK NA 0% 10/04/2025 USD (ISIN US95002A2125)	3,000.00	USD	973,770.00
WELLS FARGO BANK NA 0% 10/04/2025 USD (ISIN US95002A2208)	20,700.00	USD	3,717,099.00
WELLS FARGO BANK NA 0% 25/03/2025	37,600.00	USD	2,459,416.00
WELLS FARGO BANK NATIONAL ASSOCIATION 11.98% 21/03/2025	370,600.00	USD	6,023,592.74
WELLS FARGO BANK NA 0% 18/03/2035	34,000.00	USD	2,120,240.00
WELLS FARGO BANK NA 0% 25/02/2025	28,500.00	USD	3,535,140.00
WELLS FARGO BANK NATIONAL ASSOCIATION 0% 19/02/2025	38,000.00	USD	2,181,200.00
WELLS FARGO BANK NATIONAL ASSOCIATION 0% 07/02/2025	18,900.00	USD	2,299,563.00
WELLS FARGO BANK NA 0% 07/02/2025	34,600.00	USD	2,079,114.00
WELLS FARGO BANK NA 0% 30/01/2025 USD (ISIN US95002A3784)	13,800.00	USD	2,303,496.00
WELLS FARGO BANK NA 0% 30/01/2025 USD (ISIN US95002A3867)	31,800.00	USD	1,937,256.00
WELLS FARGO BANK NA 16.15% 28/01/2025	19,200.00	USD	3,150,528.00
			307,304,606.69

22 RECEPTION AND TRANSMISSION OF ORDERS FEES

Reception and transmission of orders fees are:

- paid to Amundi Intermediation or to Amundi (UK) Ltd, for their services rendered to Sub-Funds managed by Amundi which consist in centralizing orders and in supporting their best execution.

- accrued daily and paid quarterly on the basis of the transactions handled by Amundi's related parties.

Compared to an investment manager negotiating transactions on his own, the centralization of order enables namely to negotiate better prices with the brokers thanks to an increase of transactions volume, to have access to a larger number of brokers and to more market information, to benefit from the know-how of trading specialists and dedicated trading controllers.

These fees are recorded under caption "Reception and transmission of orders fees" in the Statement of Operations and Changes in Net Assets.

23 OPERATION WITH RELATED PARTIES

The related parties, in their capacity as brokers, may also carry out operations or invest in currencies or other financial products on behalf of each Sub-Fund for which the related parties act as broker or on their own behalf or as counterpart for their clients, including cases where the related parties or their clients are able to carry out transactions on their own behalf at the same time as on behalf of each Sub-Fund. The transactions as listed on the table have been entered into ordinary course of business and on normal commercial terms.

The Fund considers that the commissions, premiums and reductions billed by related parties will be competitive, even though it is in the interest of the related parties to obtain favourable commission rates, together with premiums and reductions for each Sub-Fund.

During the year, transactions for a total amount of EUR 21,717,646,048.80 i.e. 8.59% of the total transactions carried out over the year, were carried out by such related parties.

During the year ended on 30 June 2024, Amundi Funds carried out transactions with related parties amounting to:

	Currency	Sub-funds	Total transactions with related parties	Percentage of transactions with related parties	Total commissions with related parties	Average commission rate
Equities	USD	Climate Transition Global Equity	-	0.00%	-	0.00%
	EUR	Euroland Equity	3,460,686,645.90	37.70%	7,900.15	0.00%
	EUR	European Equity ESG Improvers	7,183,382.23	0.72%	718.40	0.01%
	EUR	Euroland Equity Small Cap	191,414,492.06	33.91%	3,388.60	0.00%
	EUR	European Equity	93,192.91	0.09%	9.29	0.01%
	EUR	Europe Ex UK Equity	-	0.00%	-	0.00%
	EUR	European Equity Green Technology	2,738,183.52	1.19%	273.85	0.01%
	EUR	European Equity Value	65,230,853.09	3.32%	12,625.12	0.02%
	EUR	European Equity Income ESG	4,560,783.86	0.82%	456.12	0.01%
	EUR	European Equity Small Cap	10,630,198.48	4.30%	1,872.81	0.02%
	JPY	Equity Japan Target	-	0.00%	-	0.00%
	EUR	Global Ecology ESG	53,150,979.84	1.11%	5,614.20	0.01%
	USD	Global Equity ESG Improvers	163,743.33	0.11%	49.14	0.03%
	USD	Net Zero Ambition Global Equity	-	0.00%	-	0.00%
	USD	Global Equity Income ESG	1,316,527,937.12	49.25%	4,572.81	0.00%
	JPY	Japan Equity Engagement	-	0.00%	-	0.00%
	JPY	Japan Equity Value	-	0.00%	-	0.00%
	EUR	Montpensier Great European Models SRI	246,569.59	100.00%	-	0.00%
	EUR	Montpensier M Climate Solutions	62,551,401.53	100.00%	-	0.00%
	EUR	Global Equity	-	0.00%	-	0.00%
	USD	US Equity Dividend Growth	4,599,730.98	0.78%	3,369.26	0.07%
	USD	US Equity ESG Improvers	1,613,745.20	0.47%	1,753.92	0.11%
	EUR	US Equity Fundamental Growth	-	0.00%	-	0.00%
	USD	Pioneer US Equity Mid Cap	-	0.00%	-	0.00%
	EUR	US Equity Research	394,783.58	0.07%	283.94	0.07%
	EUR	US Equity Research Value	471,585.66	0.02%	682.79	0.14%
	USD	Polen Capital Global Growth	-	0.00%	-	0.00%
	EUR	Net Zero Ambition Top European Players	68,290,264.03	8.93%	4,309.16	0.01%
	EUR	US Pioneer Fund	70,110,347.74	1.81%	25,670.46	0.04%
	USD	Asia Equity Focus	272,979.94	0.20%	-	0.00%
	USD	China A Shares	-	0.00%	-	0.00%
	EUR	China Equity	568,946.67	0.14%	56.90	0.01%
	EUR	Emerging Europe Middle East And Africa	4,156,316.30	9.90%	847.48	0.02%
	USD	Emerging Markets Equity Focus	1,591,552,308.42	40.83%	11,009.31	0.00%
	USD	Emerging Markets Equity Focus Ex China	978,972.16	1.40%	195.79	0.04%
	USD	Emerging Markets Equity ESG Improvers	1,333,686.48	0.82%	357.73	0.03%
	USD	Emerging World Equity	571,656,936.35	36.38%	3,163.28	0.00%
	USD	Latin America Equity	103,187,710.81	51.31%	3,368.58	0.00%
	USD	Equity MENA	16,493,924.95	13.81%	66.18	0.00%
	USD	Net Zero Ambition Emerging Markets Equity	5,858,691.97	42.56%	7.71	0.00%
	USD	New Silk Road	15,568,074.12	3.30%	2,916.25	0.02%
	EUR	Russian Equity	-	0.00%	-	0.00%
	USD	SBI FM India Equity	-	0.00%	-	0.00%
	EUR	Euroland Equity Dynamic Multi Factors	97,806,612.24	9.96%	1,465.55	0.00%
	EUR	Euroland Equity Risk Parity	19,887,658.38	4.39%	1,987.88	0.01%
	EUR	European Equity Conservative	-	0.00%	-	0.00%
	EUR	European Equity Dynamic Multi Factors	21,785,054.45	9.99%	469.54	0.00%
	EUR	European Equity Risk Parity	1,568,551.27	1.63%	156.74	0.01%
	USD	Global Equity Conservative	93,930,368.22	16.62%	111.41	0.00%
	USD	Global Equity Dynamic Multi factors	384,672.28	0.14%	38.46	0.01%
Bonds	EUR	European Convertible Bond	26,070,106.04	43.02%	18.86	0.00%
	EUR	Montpensier Global Convertible Bond	7,127,837.20	9.52%	-	0.00%
	EUR	Euro Aggregate Bond	924,514,955.80	40.31%	-	0.00%
	EUR	Euro Corporate ESG Bond	936,804,238.31	22.28%	-	0.00%
	EUR	Euro Corporate Short Term Impact Green Bond	28,343,432.56	9.15%	-	0.00%
	EUR	Euro Government Bond	385,703,127.87	46.13%	-	0.00%
	EUR	Euro Inflation Bond	62,400,842.80	39.93%	-	0.00%
	EUR	Strategic Bond	28,989,762.72	1.82%	71.88	0.00%
	EUR	Euro High Yield Bond	341,515,270.94	54.12%	-	0.00%
	EUR	Euro High Yield Short Term Bond	258,477,277.02	54.14%	-	0.00%
	EUR	Global Subordinated Bond	31,711,159.72	3.35%	-	0.00%
	EUR	Pioneer Global High Yield Bond	-	0.00%	-	0.00%
	USD	Global High Yield ESG Improvers Bond	-	0.00%	-	0.00%
	EUR	US High Yield Bond	-	0.00%	-	0.00%
	EUR	European Subordinated Bond ESG	1,317,765,511.23	26.87%	-	0.00%
	USD	Global Aggregate Bond	509,125,611.40	1.95%	-	0.00%
	USD	Global Bond	13,968,541.85	2.52%	-	0.00%
	USD	Global Corporate Bond	23,034,156.75	1.49%	-	0.00%

	Currency	Sub-funds	Total transactions with related parties	Percentage of transactions with related parties	Total commissions with related parties	Average commission rate
	USD	Global Corporate ESG Improvers Bond	3,306,231.12	1.66%	-	0.00%
	USD	Net Zero Ambition Global Corporate Bond	1,284,586.73	0.43%	-	0.00%
	USD	Global High Yield Bond	-	0.00%	-	0.00%
	EUR	Global Inflation Short Duration Bond	98,683,918.74	41.78%	-	0.00%
	USD	Global Short Term Bond	8,342,860.51	3.60%	-	0.00%
	EUR	Global Total Return Bond	16,052,438.71	100.00%	-	0.00%
	EUR	Impact Green Bonds	9,116,885.24	100.00%	-	0.00%
	EUR	Optimal Yield	3,846,635.17	2.14%	-	0.00%
	EUR	Optimal Yield Short Term	1,684,637.71	1.33%	-	0.00%
	EUR	Strategic Income	-	0.00%	-	0.00%
	USD	Net Zero Ambition US Corporate Bond	-	0.00%	-	0.00%
	EUR	US Bond	-	0.00%	-	0.00%
	USD	US Corporate Bond	-	0.00%	-	0.00%
	EUR	US Short Term Bond	-	0.00%	-	0.00%
	USD	Asia Income ESG Bond	1,983,685.48	2.47%	-	0.00%
	USD	China RMB Aggregate Bond	-	0.00%	-	0.00%
	EUR	Emerging Markets Blended Bond	181,751,485.04	2.29%	-	0.00%
	EUR	Emerging Markets Bond	764,511,871.01	7.45%	-	0.00%
	USD	Emerging Markets Corporate Bond	24,581,104.73	3.53%	-	0.00%
	USD	Emerging Markets Green Bond	2,423,009.19	1.52%	-	0.00%
	EUR	Emerging Markets Corporate High Yield Bond	3,340,420.80	2.11%	-	0.00%
	EUR	Emerging Markets Hard Currency Bond	66,699,131.64	5.44%	-	0.00%
	EUR	Emerging Markets Local Currency Bond	2,999,268.79	0.23%	-	0.00%
	USD	Emerging Markets Short Term Bond	8,099,373.53	1.47%	7.03	0.00%
Multi-Asset	USD	Asia Multi-Asset Target Income	212,600.70	0.63%	-	0.00%
	EUR	Euro Multi-Asset Target Income	27,464,264.95	4.26%	64.05	0.00%
	EUR	Global Multi-Asset	58,451,866.27	6.19%	6,651.53	0.01%
	EUR	Global Multi-Asset Conservative	231,838,158.28	5.10%	295.02	0.00%
	USD	Global Multi-Asset Target Income	19,595,806.03	2.84%	105.03	0.00%
	EUR	Net Zero Ambition Multi-Asset	108,506,517.22	31.55%	284.65	0.00%
	EUR	Multi-Asset Real Return	84,253,100.73	22.74%	60.75	0.00%
	EUR	Multi-Asset Sustainable Future	37,874,603.11	6.42%	132.92	0.00%
	USD	Pioneer Flexible Opportunities	-	0.00%	-	0.00%
	USD	Income Opportunities	-	0.00%	-	0.00%
	USD	Real Assets Target Income	47,314,129.26	22.50%	553.74	0.00%
	EUR	Target Coupon	26,339,546.08	100.00%	-	0.00%
Absolute	EUR	Absolute Return Credit	1,896,166.13	1.76%	-	0.00%
	EUR	Absolute Return Multi-Strategy	167,932,034.67	4.90%	2,267.03	0.00%
	EUR	Absolute Return Global Opportunities Bond	83,149,545.86	9.36%	-	0.00%
	USD	Quantitative Global Absolute Return Bond	8,008,711.89	5.74%	-	0.00%
	EUR	Global Macro Bonds & Currencies	7,248,394.07	6.33%	-	0.00%
	EUR	Global Macro Bonds & Currencies Low Vol	7,401,615.95	16.21%	-	0.00%
	EUR	Absolute Return Forex	26,965,778.32	13.48%	-	0.00%
	EUR	Multi-Strategy Growth	233,715,203.96	5.36%	3,597.81	0.00%
	EUR	Volatility Euro	283,320,484.67	11.14%	-	0.00%
	USD	Volatility World	921,991,145.18	27.61%	-	0.00%
Protected	EUR	Protect 90	497,171,820.25	50.96%	-	0.00%
Cash	EUR	Cash Euro	3,953,523,389.22	5.46%	-	0.00%
	USD	Cash USD	1,429,689,450.13	11.62%	-	0.00%

24 SOFT DOLLARS COMMISSIONS

The Investment Managers of the concerned Sub-Funds have entered into soft commission arrangements with brokers under which certain goods and services used to support the investment decision making and are of demonstrable benefits to the Sub-Funds were received by the Investment Managers. The goods and services are paid for by the brokers out of commission they received and the Investment Managers do not make direct payment for these services. The goods and services utilised for the Fund include market analysis: data and quotation services, performance measurement and computer hardware and software incidental to the above goods and services; clearing and custodian services and investment related publications.

The following Sub-Funds have entered into soft commissions agreements:

Climate Transition Global Equity
Equity Japan Target
Japan Equity Value
Global Equity
US Equity Dividend Growth
US Equity ESG Improvers
US Equity Fundamental Growth
Pioneer US Equity Mid Cap
US Equity Research
US Equity Research Value
US Pioneer Fund
Strategic Income
US Bond
Pioneer Flexible Opportunities
Income Opportunities

25 DIVIDENDS

The Fund distributed the following dividends per share during the financial year under review:

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
Euroland Equity	A EUR AD (D)	EUR	LU1883303718	20/09/2023	25/09/2023	0.7200
	A USD AD (D)	USD	LU1883303981	20/09/2023	25/09/2023	0.0900
	I EUR AD (D)	EUR	LU1880392193	20/09/2023	25/09/2023	26.8800
	I2 EUR AD (D)	EUR	LU1883304955	20/09/2023	25/09/2023	38.3200
	Z EUR AD (D)	EUR	LU1880392789	20/09/2023	25/09/2023	28.9100
Euroland Equity Small Cap	A EUR AD (D)	EUR	LU0568607385	20/09/2023	25/09/2023	1.3100
	I EUR AD (D)	EUR	LU0568606908	20/09/2023	25/09/2023	22.3500
	Z EUR AD (D)	EUR	LU1638831393	20/09/2023	25/09/2023	19.6100
European Equity Green Technology	A EUR AD (D)	EUR	LU2085676919	20/09/2023	25/09/2023	0.2500
	R EUR AD (D)	EUR	LU2359307811	20/09/2023	25/09/2023	0.5000
European Equity Value	A EUR AD (D)	EUR	LU1883314327	20/09/2023	25/09/2023	1.5600
	A EUR QD (D)	EUR	LU1883314673	28/03/2024	04/04/2024	0.1788
				28/06/2024	03/07/2024	1.1802
	I2 EUR AD (D)	EUR	LU2490079600	20/09/2023	25/09/2023	37.6300
	J2 EUR AD (D)	EUR	LU1883315720	20/09/2023	25/09/2023	37.4700
	J2 USD QD (D)	USD	LU2819203915	28/06/2024	03/07/2024	1.9540
	J3 GBP AD (D)	GBP	LU2052287054	20/09/2023	25/09/2023	36.6900
	R3 GBP AD (D)	GBP	LU2259108558	20/09/2023	25/09/2023	0.3700
European Equity Income ESG	A2 AUD HGD QT1 (D)	AUD	LU1883310846	26/07/2023	31/07/2023	0.3518
				26/10/2023	31/10/2023	0.3518
				26/01/2024	31/01/2024	0.4704
				25/04/2024	30/04/2024	0.4704
	A2 CHF HGD SAT1 (D)	CHF	LU1883310929	26/07/2023	31/07/2023	0.5600
				26/01/2024	31/01/2024	0.7320
	A2 CZK HGD SAT1 (D)	CZK	LU1883311141	26/07/2023	31/07/2023	17.9856
				26/01/2024	31/01/2024	24.8342
	A2 EUR HGD QT1 (D)	EUR	LU1883311497	26/07/2023	31/07/2023	0.3629
				26/10/2023	31/10/2023	0.3629
				26/01/2024	31/01/2024	0.4840
	A2 EUR MTI (D)	EUR	LU1883311570	26/07/2023	31/07/2023	0.1240
				28/08/2023	31/08/2023	0.1240
				26/09/2023	29/09/2023	0.1240
				26/10/2023	31/10/2023	0.1240
				27/11/2023	30/11/2023	0.1240
				22/12/2023	29/12/2023	0.1240
				26/01/2024	31/01/2024	0.1669
				26/02/2024	29/02/2024	0.1669
				25/03/2024	28/03/2024	0.1669
				25/04/2024	30/04/2024	0.1669
				28/05/2024	31/05/2024	0.1669
				25/06/2024	28/06/2024	0.1669
	A2 EUR SAT1 (D)	EUR	LU1883311653	26/07/2023	31/07/2023	0.8164
				26/01/2024	31/01/2024	1.0990
	A2 SGD HGD QT1 (D)	SGD	LU1883311737	26/07/2023	31/07/2023	0.3501
				26/10/2023	31/10/2023	0.3501
				26/01/2024	31/01/2024	0.4698
				25/04/2024	30/04/2024	0.4698
	A2 USD HGD QT1 (D)	USD	LU1883311810	26/07/2023	31/07/2023	0.3550
				26/10/2023	31/10/2023	0.3550
				26/01/2024	31/01/2024	0.4839
				25/04/2024	30/04/2024	0.4839
	C EUR SAT1 (D)	EUR	LU1883312115	26/07/2023	31/07/2023	0.5803
				26/01/2024	31/01/2024	0.7734
	E2 EUR SAT1 (D)	EUR	LU1883312388	26/07/2023	31/07/2023	0.0815
				26/01/2024	31/01/2024	0.1097

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
	G2 EUR SATI (D)	EUR	LU1883312461	26/07/2023 26/01/2024	31/07/2023 31/01/2024	0.0705 0.0946
	H EUR SATI (D)	EUR	LU1998915372	26/07/2023	31/07/2023	18.8515
	I2 EUR HGD SATI (D)	EUR	LU1883312628	26/07/2023 26/01/2024	31/07/2023 31/01/2024	15.5920 21.0152
	I2 EUR SATI (D)	EUR	LU1883312891	26/07/2023 26/01/2024	31/07/2023 31/01/2024	18.4126 25.0416
	J2 EUR ATI (D)	EUR	LU1883313196	26/01/2024	31/01/2024	45.9260
	M2 EUR SATI (D)	EUR	LU1883313436	26/07/2023 26/01/2024	31/07/2023 31/01/2024	15.5157 21.0806
	R2 EUR SATI (D)	EUR	LU1883313600	26/07/2023 26/01/2024	31/07/2023 31/01/2024	0.6862 0.9292
	R2 GBP SATI (D)	GBP	LU1883313782	26/07/2023 26/01/2024	31/07/2023 31/01/2024	0.5950 0.7864
	R2 USD HGD SATI (D)	USD	LU1883313949	26/07/2023 26/01/2024	31/07/2023 31/01/2024	0.7116 0.9756
	R2 USD SATI (D)	USD	LU1883314087	26/07/2023 26/01/2024	31/07/2023 31/01/2024	0.7121 0.9990
European Equity Small Cap	A EUR AD (D)	EUR	LU1880395964	20/09/2023	25/09/2023	0.3400
	R EUR AD (D)	EUR	LU1880397077	20/09/2023	25/09/2023	0.8300
	Z EUR AD (D)	EUR	LU1880397408	20/09/2023	25/09/2023	22.3400
Equity Japan Target	A EUR AD (D)	EUR	LU0568583776	20/09/2023	25/09/2023	0.8000
	A JPY AD (D)	JPY	LU0568583263	20/09/2023	25/09/2023	108.0000
	I2 GBP QD (D)	GBP	LU2031983617	29/09/2023 28/03/2024	04/10/2023 04/04/2024	7.8380 8.1940
Global Ecology ESG	A2 USD MTD3 (D)	USD	LU2391858789	03/07/2023	06/07/2023	0.1667
				01/08/2023	04/08/2023	0.1667
				01/09/2023	06/09/2023	0.1667
				02/10/2023	05/10/2023	0.1667
				02/11/2023	07/11/2023	0.1667
				01/12/2023	06/12/2023	0.1667
				02/01/2024	05/01/2024	0.1667
				01/02/2024	06/02/2024	0.1667
				01/03/2024	06/03/2024	0.1667
				02/04/2024	05/04/2024	0.1667
				02/05/2024	07/05/2024	0.1667
				03/06/2024	06/06/2024	0.1667
	A2 ZAR HGD MTD3 (D)	ZAR	LU2391858862	03/07/2023	06/07/2023	6.6667
				01/08/2023	04/08/2023	6.6667
				01/09/2023	06/09/2023	6.6667
				02/10/2023	05/10/2023	6.6667
				02/11/2023	07/11/2023	6.6667
				01/12/2023	06/12/2023	6.6667
				02/01/2024	05/01/2024	6.6667
				01/02/2024	06/02/2024	6.6667
				01/03/2024	06/03/2024	6.6667
				02/04/2024	05/04/2024	6.6667
				02/05/2024	07/05/2024	6.6667
				03/06/2024	06/06/2024	6.6667
	H EUR QD (D)	EUR	LU2305762549	29/09/2023	04/10/2023	1.9000
				29/12/2023	04/01/2024	2.3200
				28/03/2024	04/04/2024	3.2700
				28/06/2024	03/07/2024	9.0900
	I2 EUR AD (D)	EUR	LU1883320134	20/09/2023	25/09/2023	12.8200
	M2 EUR QD (D)	EUR	LU2279408673	29/09/2023	04/10/2023	0.4763
				29/12/2023	04/01/2024	0.8800
				28/03/2024	04/04/2024	1.3900
				28/06/2024	03/07/2024	7.0066

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
	U USD MTD3 (D)	USD	LU2391858516	03/07/2023	06/07/2023	0.1667
				01/08/2023	04/08/2023	0.1667
				01/09/2023	06/09/2023	0.1667
				02/10/2023	05/10/2023	0.1667
				02/11/2023	07/11/2023	0.1667
				01/12/2023	06/12/2023	0.1667
				02/01/2024	05/01/2024	0.1667
				01/02/2024	06/02/2024	0.1667
				01/03/2024	06/03/2024	0.1667
				02/04/2024	05/04/2024	0.1667
				02/05/2024	07/05/2024	0.1667
				03/06/2024	06/06/2024	0.1667
	U ZAR HGD MTD3 (D)	ZAR	LU2391858607	03/07/2023	06/07/2023	6.6667
				01/08/2023	04/08/2023	6.6667
				01/09/2023	06/09/2023	6.6667
				02/10/2023	05/10/2023	6.6667
				02/11/2023	07/11/2023	6.6667
				01/12/2023	06/12/2023	6.6667
				02/01/2024	05/01/2024	6.6667
				01/02/2024	06/02/2024	6.6667
				01/03/2024	06/03/2024	6.6667
				02/04/2024	05/04/2024	6.6667
				02/05/2024	07/05/2024	6.6667
				03/06/2024	06/06/2024	6.6667
Global Equity Income ESG	A2 CZK HGD QTI (D)	CZK	LU1883320720	26/07/2023	31/07/2023	9.0538
				26/10/2023	31/10/2023	9.0538
				26/01/2024	31/01/2024	10.5068
				25/04/2024	30/04/2024	10.5068
	A2 EUR MTI (D)	EUR	LU1883321025	26/07/2023	31/07/2023	0.1645
				28/08/2023	31/08/2023	0.1645
				26/09/2023	29/09/2023	0.1645
				26/10/2023	31/10/2023	0.1645
				27/11/2023	30/11/2023	0.1645
				22/12/2023	29/12/2023	0.1645
				26/01/2024	31/01/2024	0.1810
				26/02/2024	29/02/2024	0.1810
				25/03/2024	28/03/2024	0.1810
				25/04/2024	30/04/2024	0.1810
				28/05/2024	31/05/2024	0.1810
				25/06/2024	28/06/2024	0.1810
	A2 EUR QTI (D)	EUR	LU1883321298	26/07/2023	31/07/2023	0.5109
				26/10/2023	31/10/2023	0.5109
				26/01/2024	31/01/2024	0.5621
				25/04/2024	30/04/2024	0.5621
	A2 USD MTD3 (D)	USD	LU2596443726	02/04/2024	05/04/2024	0.3750
				02/05/2024	07/05/2024	0.3750
				03/06/2024	06/06/2024	0.3750
	A2 USD MTI (D)	USD	LU1883321454	26/07/2023	31/07/2023	0.1450
				28/08/2023	31/08/2023	0.1450
				26/09/2023	29/09/2023	0.1450
				26/10/2023	31/10/2023	0.1450
				27/11/2023	30/11/2023	0.1450
				22/12/2023	29/12/2023	0.1450
				26/01/2024	31/01/2024	0.1653
				26/02/2024	29/02/2024	0.1653
				25/03/2024	28/03/2024	0.1653
				25/04/2024	30/04/2024	0.1653
				28/05/2024	31/05/2024	0.1653

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				25/06/2024	28/06/2024	0.1653
	A2 USD QTI (D)	USD	LU1883321538	26/07/2023	31/07/2023	0.5436
				26/10/2023	31/10/2023	0.5436
				26/01/2024	31/01/2024	0.6194
				25/04/2024	30/04/2024	0.6194
	C USD QTI (D)	USD	LU1883321702	26/07/2023	31/07/2023	0.4761
				26/10/2023	31/10/2023	0.4761
				26/01/2024	31/01/2024	0.5370
				25/04/2024	30/04/2024	0.5370
	E2 EUR QTI (D)	EUR	LU1883321967	26/07/2023	31/07/2023	0.0408
				26/10/2023	31/10/2023	0.0408
				26/01/2024	31/01/2024	0.0449
				25/04/2024	30/04/2024	0.0449
	E2 EUR SATI (D)	EUR	LU1883322007	26/07/2023	31/07/2023	0.0918
				26/01/2024	31/01/2024	0.1011
	G2 EUR SATI (D)	EUR	LU1883322775	26/07/2023	31/07/2023	0.0935
				26/01/2024	31/01/2024	0.1027
	H EUR QTI (D)	EUR	LU1998915612	26/07/2023	31/07/2023	10.8615
				26/10/2023	31/10/2023	10.8615
	I2 EUR QTI (D)	EUR	LU1883323070	26/07/2023	31/07/2023	10.1303
				26/10/2023	31/10/2023	10.1303
				26/01/2024	31/01/2024	11.2622
				25/04/2024	30/04/2024	11.2622
	M2 EUR HGD QTI (D)	EUR	LU1883323310	26/07/2023	31/07/2023	7.5636
				26/10/2023	31/10/2023	7.5636
				26/01/2024	31/01/2024	8.5595
				25/04/2024	30/04/2024	8.5595
	M2 EUR SATI (D)	EUR	LU2002722424	26/07/2023	31/07/2023	21.6734
				26/01/2024	31/01/2024	24.0763
	P2 USD QTI (D)	USD	LU1883323740	26/07/2023	31/07/2023	0.4951
				26/10/2023	31/10/2023	0.4951
				26/01/2024	31/01/2024	0.5674
	Q-D USD QTI (D)	USD	LU1883324045	26/07/2023	31/07/2023	0.4509
				26/10/2023	31/10/2023	0.4509
				26/01/2024	31/01/2024	0.5087
				25/04/2024	30/04/2024	0.5087
	R2 EUR MTI (D)	EUR	LU1883324391	26/07/2023	31/07/2023	0.1743
				28/08/2023	31/08/2023	0.1743
				26/09/2023	29/09/2023	0.1743
				26/10/2023	31/10/2023	0.1743
				27/11/2023	30/11/2023	0.1743
				22/12/2023	29/12/2023	0.1743
				26/01/2024	31/01/2024	0.1931
				26/02/2024	29/02/2024	0.1931
				25/03/2024	28/03/2024	0.1931
				25/04/2024	30/04/2024	0.1931
				28/05/2024	31/05/2024	0.1931
				25/06/2024	28/06/2024	0.1931
	R2 EUR QTI (D)	EUR	LU1883324474	26/07/2023	31/07/2023	0.4978
				26/10/2023	31/10/2023	0.4978
				26/01/2024	31/01/2024	0.5510
				25/04/2024	30/04/2024	0.5510
	R2 GBP MTI (D)	GBP	LU1883324557	26/07/2023	31/07/2023	0.1549
				28/08/2023	31/08/2023	0.1549
				26/09/2023	29/09/2023	0.1549
				26/10/2023	31/10/2023	0.1549
				27/11/2023	30/11/2023	0.1549
				22/12/2023	29/12/2023	0.1549

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				26/01/2024	31/01/2024	0.1674
				26/02/2024	29/02/2024	0.1674
				25/03/2024	28/03/2024	0.1674
				25/04/2024	30/04/2024	0.1674
				28/05/2024	31/05/2024	0.1674
				25/06/2024	28/06/2024	0.1674
	R2 USD MTI (D)	USD	LU1883324631	26/07/2023	31/07/2023	0.1853
				28/08/2023	31/08/2023	0.1853
				26/09/2023	29/09/2023	0.1853
				26/10/2023	31/10/2023	0.1853
				27/11/2023	30/11/2023	0.1853
				22/12/2023	29/12/2023	0.1853
				26/01/2024	31/01/2024	0.2125
				26/02/2024	29/02/2024	0.2125
				25/03/2024	28/03/2024	0.2125
				25/04/2024	30/04/2024	0.2125
				28/05/2024	31/05/2024	0.2125
				25/06/2024	28/06/2024	0.2125
	R2 USD QTI (D)	USD	LU1883324714	26/07/2023	31/07/2023	0.4838
				26/10/2023	31/10/2023	0.4838
				26/01/2024	31/01/2024	0.5546
				25/04/2024	30/04/2024	0.5546
	U USD MTD3 (D)	USD	LU2596443569	03/06/2024	06/06/2024	0.3750
	X3 EUR QD (D)	EUR	LU2538405791	29/09/2023	04/10/2023	5.5298
				29/12/2023	04/01/2024	2.8583
				28/03/2024	04/04/2024	6.9662
				28/06/2024	03/07/2024	11.1145
Japan Equity Value	A2 EUR AD (D)	EUR	LU0557867800	20/09/2023	25/09/2023	0.2900
	A2 JPY AD (D)	JPY	LU0248702275	20/09/2023	25/09/2023	60.0000
	I2 JPY MTD2 (D)	JPY	LU0276941282	03/07/2023	06/07/2023	10.0000
				01/08/2023	04/08/2023	10.0000
				01/09/2023	06/09/2023	10.0000
				02/10/2023	05/10/2023	10.0000
				02/11/2023	07/11/2023	10.0000
				01/12/2023	06/12/2023	10.0000
				04/01/2024	09/01/2024	10.0000
				01/02/2024	06/02/2024	12.0000
				01/03/2024	06/03/2024	12.0000
				02/04/2024	05/04/2024	12.0000
Global Equity	A EUR AD (D)	EUR	LU1883342534	20/09/2023	25/09/2023	0.6300
	A EUR HGD AD (D)	EUR	LU1880398398	20/09/2023	25/09/2023	0.4200
	A USD AD (D)	USD	LU1883342708	20/09/2023	25/09/2023	0.7000
	A2 USD AD (D)	USD	LU1880398554	20/09/2023	25/09/2023	0.3300
US Equity Fundamental Growth	J3 GBP AD (D)	GBP	LU2052287567	20/09/2023	25/09/2023	0.0400
Pioneer US Equity Mid Cap	A USD AD (D)	USD	LU0568602741	20/09/2023	25/09/2023	0.0700
	I USD AD (D)	USD	LU0568585045	20/09/2023	25/09/2023	31.5300
US Equity Research Value	A EUR AD (D)	EUR	LU1894682886	20/09/2023	25/09/2023	0.2400
	A USD AD (D)	USD	LU1894683181	20/09/2023	25/09/2023	0.2300
	A2 USD AD (D)	USD	LU1894683348	20/09/2023	25/09/2023	0.1300
	I USD AD (D)	USD	LU1894684825	20/09/2023	25/09/2023	18.4500
	R USD AD (D)	USD	LU1894686440	20/09/2023	25/09/2023	0.7600
Net Zero Ambition Top European Players	A EUR AD (D)	EUR	LU1880406910	20/09/2023	25/09/2023	0.5300
	A USD AD (D)	USD	LU1883869031	20/09/2023	25/09/2023	0.0800
	A2 USD AD (D)	USD	LU1880407215	20/09/2023	25/09/2023	0.4400
	J2 EUR AD (D)	EUR	LU1883870716	20/09/2023	25/09/2023	25.0700
	Z EUR AD (D)	EUR	LU1880408452	20/09/2023	25/09/2023	25.6200
Asia Equity Focus	I2 USD AD (D)	USD	LU1880382806	20/09/2023	25/09/2023	6.5000
	M2 EUR AD (D)	EUR	LU1882445056	20/09/2023	25/09/2023	7.3800

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
China Equity	I2 USD MTD2 (D)	USD	LU1880384091	03/07/2023	06/07/2023	1.5326
				01/08/2023	04/08/2023	1.5326
				01/09/2023	06/09/2023	1.5326
				09/10/2023	12/10/2023	1.5326
				02/11/2023	07/11/2023	1.5326
				01/12/2023	06/12/2023	1.5326
				02/01/2024	05/01/2024	1.5326
				01/02/2024	06/02/2024	1.2228
				01/03/2024	06/03/2024	1.2228
				02/04/2024	05/04/2024	1.2228
Emerging Europe Middle East and Africa	A USD AD (D)	USD	LU1882447771	20/09/2023	25/09/2023	0.2400
	C USD AD (D)	USD	LU1882448233	20/09/2023	25/09/2023	0.2300
Emerging Markets Equity Focus	A EUR AD (D)	EUR	LU0552028341	20/09/2023	25/09/2023	7.8400
	A USD AD (D)	USD	LU0319686076	20/09/2023	25/09/2023	9.0600
Emerging Markets Equity ESG Improvers	H USD QD (D)	USD	LU2386146786	29/09/2023	04/10/2023	6.2447
				29/12/2023	04/01/2024	1.8941
				28/03/2024	04/04/2024	2.4358
				28/06/2024	03/07/2024	9.9646
	M2 USD QD (D)	USD	LU2386146869	29/09/2023	04/10/2023	5.1880
				29/12/2023	04/01/2024	0.8980
	Z USD QD (D)	USD	LU2386146943	29/09/2023	04/10/2023	6.2547
				29/12/2023	04/01/2024	1.7235
				28/03/2024	04/04/2024	1.9489
				28/06/2024	03/07/2024	9.8110
Emerging World Equity	A EUR AD (D)	EUR	LU0557858213	20/09/2023	25/09/2023	1.1500
	A USD AD (D)	USD	LU0347592270	20/09/2023	25/09/2023	0.9100
Latin America Equity	A USD AD (D)	USD	LU0201602173	20/09/2023	25/09/2023	21.5000
	A2 USD AD (D)	USD	LU0823046577	20/09/2023	25/09/2023	21.1400
	I USD AD (D)	USD	LU0201602413	20/09/2023	25/09/2023	87.9000
	R USD AD (D)	USD	LU0823047112	20/09/2023	25/09/2023	5.2900
Equity MENA	A USD AD (D)	USD	LU0568614084	20/09/2023	25/09/2023	2.5700
	I USD AD (D)	USD	LU0568613516	20/09/2023	25/09/2023	48.3600
	Z USD QD (D)	USD	LU2070304147	03/07/2023	06/07/2023	5.8548
				02/10/2023	05/10/2023	4.2475
				28/03/2024	04/04/2024	6.9868
Euroland Equity Risk Parity	I EUR AD (D)	EUR	LU1328850521	20/09/2023	25/09/2023	30.8600
European Equity Conservative	A EUR AD (D)	EUR	LU0755949921	20/09/2023	25/09/2023	2.0700
	Z EUR AD (D)	EUR	LU1638831559	20/09/2023	25/09/2023	29.9700
European Equity Risk Parity	I EUR AD (D)	EUR	LU1691800244	20/09/2023	25/09/2023	27.6000
Global Equity Conservative	A EUR AD (D)	EUR	LU0985951473	20/09/2023	25/09/2023	0.1700
	A USD AD (D)	USD	LU0801842716	20/09/2023	25/09/2023	0.2000
European Convertible Bond	M2 EUR AD (D)	EUR	LU2002721459	20/09/2023	25/09/2023	7.6200
	R EUR AD (D)	EUR	LU0987194825	20/09/2023	25/09/2023	0.6100
Montpensier Global Convertible Bond	A EUR AD (D)	EUR	LU0119109048	20/09/2023	25/09/2023	0.0600
	M2 EUR AD (D)	EUR	LU2002721962	20/09/2023	25/09/2023	13.0900
Euro Aggregate Bond	A EUR AD (D)	EUR	LU0616241559	20/09/2023	25/09/2023	0.6700
	A2 EUR AD (D)	EUR	LU1103159619	20/09/2023	25/09/2023	0.4500
	A2 EUR MTD (D)	EUR	LU1882467613	03/07/2023	06/07/2023	0.0872
				01/08/2023	04/08/2023	0.0872
				01/09/2023	06/09/2023	0.0872
				02/10/2023	05/10/2023	0.0872
				02/11/2023	07/11/2023	0.0872
				01/12/2023	06/12/2023	0.0872
				02/01/2024	05/01/2024	0.0872
				01/02/2024	06/02/2024	0.1086
01/03/2024	06/03/2024	0.1086				
02/04/2024	05/04/2024	0.1086				
02/05/2024	07/05/2024	0.1086				

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				03/06/2024	06/06/2024	0.1086
	A2 EUR QTD (D)	EUR	LU1882467704	03/07/2023	06/07/2023	0.2608
				02/10/2023	05/10/2023	0.2608
				02/01/2024	05/01/2024	0.2608
				02/04/2024	05/04/2024	0.3260
	E2 EUR AD (D)	EUR	LU1882468181	20/09/2023	25/09/2023	0.0300
	E2 EUR QTD (D)	EUR	LU1882468264	03/07/2023	06/07/2023	0.0263
				02/10/2023	05/10/2023	0.0263
				02/01/2024	05/01/2024	0.0263
				02/04/2024	05/04/2024	0.0329
	I2 EUR MTD2 (D)	EUR	LU0616240825	03/07/2023	06/07/2023	5.4600
				01/08/2023	04/08/2023	5.4600
				01/09/2023	06/09/2023	5.4600
				02/10/2023	05/10/2023	5.4600
				02/11/2023	07/11/2023	5.4600
				01/12/2023	06/12/2023	5.4600
				02/01/2024	05/01/2024	5.4600
				01/02/2024	06/02/2024	5.0865
				01/03/2024	06/03/2024	5.0865
				02/04/2024	05/04/2024	5.0865
				02/05/2024	07/05/2024	5.0865
				03/06/2024	06/06/2024	5.0865
	I2 EUR QTD (D)	EUR	LU1882468777	03/07/2023	06/07/2023	5.3243
				02/10/2023	05/10/2023	5.3243
				02/01/2024	05/01/2024	5.3243
				02/04/2024	05/04/2024	6.7006
	M2 EUR AD (D)	EUR	LU1882469155	20/09/2023	25/09/2023	9.0200
	M2 EUR QTD (D)	EUR	LU1882469239	03/07/2023	06/07/2023	5.3177
				02/10/2023	05/10/2023	5.3177
				02/01/2024	05/01/2024	5.3177
				02/04/2024	05/04/2024	6.6854
	R EUR AD (D)	EUR	LU0839528733	20/09/2023	25/09/2023	0.9400
	R2 EUR AD (D)	EUR	LU1882469403	20/09/2023	25/09/2023	0.4200
	R2 EUR MTD (D)	EUR	LU1882469585	03/07/2023	06/07/2023	0.0884
				01/08/2023	04/08/2023	0.0884
				01/09/2023	06/09/2023	0.0884
				02/10/2023	05/10/2023	0.0884
				02/11/2023	07/11/2023	0.0884
				01/12/2023	06/12/2023	0.0884
				02/01/2024	05/01/2024	0.0884
				01/02/2024	06/02/2024	0.1106
	R2 USD HGD AD (D)	USD	LU1882469668	20/09/2023	25/09/2023	0.4600
Euro Corporate ESG Bond	A EUR AD (D)	EUR	LU0119100179	20/09/2023	25/09/2023	0.1700
	A2 EUR AD (D)	EUR	LU0839529202	20/09/2023	25/09/2023	1.4100
	A2 EUR MTD (D)	EUR	LU1882469742	03/07/2023	06/07/2023	0.1273
				01/08/2023	04/08/2023	0.1273
				01/09/2023	06/09/2023	0.1273
				02/10/2023	05/10/2023	0.1273
				02/11/2023	07/11/2023	0.1273
				01/12/2023	06/12/2023	0.1273
				02/01/2024	05/01/2024	0.1273
				01/02/2024	06/02/2024	0.1495
				01/03/2024	06/03/2024	0.1495
				02/04/2024	05/04/2024	0.1495
				02/05/2024	07/05/2024	0.1495
				03/06/2024	06/06/2024	0.1495
	A2 USD HGD MTD (D)	USD	LU1882470088	03/07/2023	06/07/2023	0.1344

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/08/2023	04/08/2023	0.1344
				01/09/2023	06/09/2023	0.1344
				02/10/2023	05/10/2023	0.1344
				02/11/2023	07/11/2023	0.1344
				01/12/2023	06/12/2023	0.1344
				02/01/2024	05/01/2024	0.1344
				01/02/2024	06/02/2024	0.1608
				01/03/2024	06/03/2024	0.1608
	A2 USD MTD (D)	USD	LU1882470161	03/07/2023	06/07/2023	0.1219
				01/08/2023	04/08/2023	0.1219
				01/09/2023	06/09/2023	0.1219
				02/10/2023	05/10/2023	0.1219
				02/11/2023	07/11/2023	0.1219
				01/12/2023	06/12/2023	0.1219
				02/01/2024	05/01/2024	0.1219
				01/02/2024	06/02/2024	0.1483
				01/03/2024	06/03/2024	0.1483
				02/04/2024	05/04/2024	0.1483
				02/05/2024	07/05/2024	0.1483
				03/06/2024	06/06/2024	0.1483
	C USD MTD (D)	USD	LU1882470674	03/07/2023	06/07/2023	0.1181
				01/08/2023	04/08/2023	0.1181
				01/09/2023	06/09/2023	0.1181
				02/10/2023	05/10/2023	0.1181
				02/11/2023	07/11/2023	0.1181
				01/12/2023	06/12/2023	0.1181
				02/01/2024	05/01/2024	0.1181
				01/02/2024	06/02/2024	0.1421
				01/03/2024	06/03/2024	0.1421
	E2 EUR QTD (D)	EUR	LU1882522060	03/07/2023	06/07/2023	0.0383
				02/10/2023	05/10/2023	0.0383
				02/01/2024	05/01/2024	0.0383
				02/04/2024	05/04/2024	0.0453
	H EUR QTD (D)	EUR	LU1998918715	03/07/2023	06/07/2023	7.6212
				02/10/2023	05/10/2023	7.6212
				02/01/2024	05/01/2024	7.6212
	I2 EUR AD (D)	EUR	LU1882472456	20/09/2023	25/09/2023	19.7300
	I2 EUR MTD2 (D)	EUR	LU0158083906	03/07/2023	06/07/2023	0.4971
				01/08/2023	04/08/2023	0.4971
				01/09/2023	06/09/2023	0.4971
				02/10/2023	05/10/2023	0.4971
				02/11/2023	07/11/2023	0.4971
				01/12/2023	06/12/2023	0.4971
				02/01/2024	05/01/2024	0.4971
				01/02/2024	06/02/2024	0.4467
				01/03/2024	06/03/2024	0.4467
				02/04/2024	05/04/2024	0.4467
				02/05/2024	07/05/2024	0.4467
				03/06/2024	06/06/2024	0.4467
	I2 EUR QTD (D)	EUR	LU1882472530	03/07/2023	06/07/2023	7.7669
				02/10/2023	05/10/2023	7.7669
				02/01/2024	05/01/2024	7.7669
				02/04/2024	05/04/2024	9.2208
	M2 EUR AD (D)	EUR	LU1882472886	20/09/2023	25/09/2023	19.2500
	R EUR AD (D)	EUR	LU0839529897	20/09/2023	25/09/2023	2.0900
Euro Corporate Short Term Impact Green Bond	I EUR AD (D)	EUR	LU0945151065	20/09/2023	25/09/2023	16.8700
Euro Government Bond	A EUR AD (D)	EUR	LU0518421978	20/09/2023	25/09/2023	0.2500
	A2 EUR AD (D)	EUR	LU1882473348	20/09/2023	25/09/2023	0.0700

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
	A2 EUR MTD (D)	EUR	LU1882473421	03/07/2023	06/07/2023	0.0680
				01/08/2023	04/08/2023	0.0680
				01/09/2023	06/09/2023	0.0680
				02/10/2023	05/10/2023	0.0680
				02/11/2023	07/11/2023	0.0680
				01/12/2023	06/12/2023	0.0680
				02/01/2024	05/01/2024	0.0680
				01/02/2024	06/02/2024	0.1065
				01/03/2024	06/03/2024	0.1065
				02/04/2024	05/04/2024	0.1065
				02/05/2024	07/05/2024	0.1065
				03/06/2024	06/06/2024	0.1065
	A2 USD MTD (D)	USD	LU1882473777	03/07/2023	06/07/2023	0.0644
				01/08/2023	04/08/2023	0.0644
				01/09/2023	06/09/2023	0.0644
				02/10/2023	05/10/2023	0.0644
				02/11/2023	07/11/2023	0.0644
				01/12/2023	06/12/2023	0.0644
				02/01/2024	05/01/2024	0.0644
				01/02/2024	06/02/2024	0.1043
				01/03/2024	06/03/2024	0.1043
				02/04/2024	05/04/2024	0.1043
				02/05/2024	07/05/2024	0.1043
				03/06/2024	06/06/2024	0.1043
	C EUR MTD (D)	EUR	LU1882473934	03/07/2023	06/07/2023	0.0654
				01/08/2023	04/08/2023	0.0654
				01/09/2023	06/09/2023	0.0654
				02/10/2023	05/10/2023	0.0654
				02/11/2023	07/11/2023	0.0654
				01/12/2023	06/12/2023	0.0654
				02/01/2024	05/01/2024	0.0654
				01/02/2024	06/02/2024	0.1016
				01/03/2024	06/03/2024	0.1016
				02/04/2024	05/04/2024	0.1016
				02/05/2024	07/05/2024	0.1016
				03/06/2024	06/06/2024	0.1016
	C USD MTD (D)	USD	LU1882474155	03/07/2023	06/07/2023	0.0622
				01/08/2023	04/08/2023	0.0622
				01/09/2023	06/09/2023	0.0622
				02/10/2023	05/10/2023	0.0622
				02/11/2023	07/11/2023	0.0622
				01/12/2023	06/12/2023	0.0622
				02/01/2024	05/01/2024	0.0622
				01/02/2024	06/02/2024	0.0997
				01/03/2024	06/03/2024	0.0997
				02/04/2024	05/04/2024	0.0997
				02/05/2024	07/05/2024	0.0997
				03/06/2024	06/06/2024	0.0997
	E2 EUR QTD (D)	EUR	LU1882474312	03/07/2023	06/07/2023	0.0207
				02/10/2023	05/10/2023	0.0207
				02/01/2024	05/01/2024	0.0207
				02/04/2024	05/04/2024	0.0325
	H EUR QTD (D)	EUR	LU1998918988	03/07/2023	06/07/2023	4.0573
				02/10/2023	05/10/2023	4.0573
				02/01/2024	05/01/2024	4.0573
	M2 EUR QTD (D)	EUR	LU1882474742	03/07/2023	06/07/2023	4.1632
				02/10/2023	05/10/2023	4.1632
				02/01/2024	05/01/2024	4.1632

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				02/04/2024	05/04/2024	6.5744
Euro Inflation Bond	I EUR AD (D)	EUR	LU0201602843	20/09/2023	25/09/2023	2.8200
	R EUR AD (D)	EUR	LU0839532255	20/09/2023	25/09/2023	0.1700
Strategic Bond	A EUR AD (D)	EUR	LU1882476010	20/09/2023	25/09/2023	2.6500
	E2 EUR AD (D)	EUR	LU1882476366	20/09/2023	25/09/2023	0.2600
				03/07/2023	06/07/2023	0.0448
				02/10/2023	05/10/2023	0.0448
				02/01/2024	05/01/2024	0.0448
				02/04/2024	05/04/2024	0.0588
	F EUR AD (D)	EUR	LU1882476796	20/09/2023	25/09/2023	0.2300
	F EUR QTD (D)	EUR	LU1882476879	03/07/2023	06/07/2023	0.0416
				02/10/2023	05/10/2023	0.0416
				02/01/2024	05/01/2024	0.0416
				02/04/2024	05/04/2024	0.0544
	G EUR AD (D)	EUR	LU1894679072	20/09/2023	25/09/2023	0.2700
	G EUR QD (D)	EUR	LU1894679155	29/09/2023	04/10/2023	0.0936
				29/12/2023	04/01/2024	0.0717
				28/03/2024	04/04/2024	0.1026
				28/06/2024	03/07/2024	0.0908
	H EUR QTD (D)	EUR	LU1998915026	03/07/2023	06/07/2023	8.5729
				02/10/2023	05/10/2023	8.5729
				02/01/2024	05/01/2024	8.5729
	I2 EUR QD (D)	EUR	LU1883302744	29/09/2023	04/10/2023	18.8264
				29/12/2023	04/01/2024	14.7044
				28/03/2024	04/04/2024	20.4351
				28/06/2024	03/07/2024	18.2575
	M2 EUR AD (D)	EUR	LU1883303049	20/09/2023	25/09/2023	60.2100
	R2 EUR AD (D)	EUR	LU1883303478	20/09/2023	25/09/2023	2.8400
Euro High Yield Bond	A EUR AD (D)	EUR	LU0119110996	20/09/2023	25/09/2023	0.2600
	A2 AUD HGD MTD3 (D)	AUD	LU2098274686	03/07/2023	06/07/2023	0.2914
				01/08/2023	04/08/2023	0.2658
				01/09/2023	06/09/2023	0.2658
				02/10/2023	05/10/2023	0.2658
				02/11/2023	07/11/2023	0.2658
				01/12/2023	06/12/2023	0.2658
				02/01/2024	05/01/2024	0.2658
				01/02/2024	06/02/2024	0.2658
				01/03/2024	06/03/2024	0.2658
				02/04/2024	05/04/2024	0.2658
				02/05/2024	07/05/2024	0.2658
				03/06/2024	06/06/2024	0.2658
	A2 EUR MTD3 (D)	EUR	LU2098274769	03/07/2023	06/07/2023	0.2083
				01/08/2023	04/08/2023	0.2165
				01/09/2023	06/09/2023	0.2165
				02/10/2023	05/10/2023	0.2165
				02/11/2023	07/11/2023	0.2165
				01/12/2023	06/12/2023	0.2165
				02/01/2024	05/01/2024	0.2165
				01/02/2024	06/02/2024	0.2165
				01/03/2024	06/03/2024	0.2165
				02/04/2024	05/04/2024	0.2165
				02/05/2024	07/05/2024	0.2165
				03/06/2024	06/06/2024	0.2165
	A2 USD HGD MTD (D)	USD	LU1650130187	03/07/2023	06/07/2023	0.4919
				01/08/2023	04/08/2023	0.4919
				01/09/2023	06/09/2023	0.4919
				02/10/2023	05/10/2023	0.4919
				02/11/2023	07/11/2023	0.4919

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/12/2023	06/12/2023	0.4919
				02/01/2024	05/01/2024	0.4919
				01/02/2024	06/02/2024	0.4919
				01/03/2024	06/03/2024	0.4919
				02/04/2024	05/04/2024	0.4919
				02/05/2024	07/05/2024	0.4919
				03/06/2024	06/06/2024	0.4919
	A2 USD HGD MTD3 (D)	USD	LU2098274843	03/07/2023	06/07/2023	0.2914
				01/08/2023	04/08/2023	0.2750
				01/09/2023	06/09/2023	0.2750
				02/10/2023	05/10/2023	0.2750
				02/11/2023	07/11/2023	0.2750
				01/12/2023	06/12/2023	0.2750
				02/01/2024	05/01/2024	0.2750
				01/02/2024	06/02/2024	0.2750
				01/03/2024	06/03/2024	0.2750
				02/04/2024	05/04/2024	0.2750
				02/05/2024	07/05/2024	0.2750
				03/06/2024	06/06/2024	0.2750
	A2 ZAR HGD MTD3 (D)	ZAR	LU2098274926	03/07/2023	06/07/2023	8.7445
				01/08/2023	04/08/2023	8.5628
				01/09/2023	06/09/2023	8.5628
				02/10/2023	05/10/2023	8.5628
				02/11/2023	07/11/2023	8.5628
				01/12/2023	06/12/2023	8.5628
				02/01/2024	05/01/2024	8.5628
				01/02/2024	06/02/2024	7.3314
				01/03/2024	06/03/2024	7.3314
				02/04/2024	05/04/2024	7.3314
				02/05/2024	07/05/2024	7.3314
				03/06/2024	06/06/2024	7.3314
	F EUR MTD (D)	EUR	LU2018719992	03/07/2023	06/07/2023	0.0189
				01/08/2023	04/08/2023	0.0189
				01/09/2023	06/09/2023	0.0189
				02/10/2023	05/10/2023	0.0189
				02/11/2023	07/11/2023	0.0189
				01/12/2023	06/12/2023	0.0189
				02/01/2024	05/01/2024	0.0189
				01/02/2024	06/02/2024	0.0249
				01/03/2024	06/03/2024	0.0249
				02/04/2024	05/04/2024	0.0249
				02/05/2024	07/05/2024	0.0249
				03/06/2024	06/06/2024	0.0249
	F2 EUR MTD (D)	EUR	LU0906522494	03/07/2023	06/07/2023	0.3801
				01/08/2023	04/08/2023	0.3801
				01/09/2023	06/09/2023	0.3801
				02/10/2023	05/10/2023	0.3801
				02/11/2023	07/11/2023	0.3801
				01/12/2023	06/12/2023	0.3801
				02/01/2024	05/01/2024	0.3801
				01/02/2024	06/02/2024	0.4986
				01/03/2024	06/03/2024	0.4986
				02/04/2024	05/04/2024	0.4986
				02/05/2024	07/05/2024	0.4986
				03/06/2024	06/06/2024	0.4986
	G AUD HGD MTD (D)	AUD	LU1327396179	03/07/2023	06/07/2023	0.4884
				01/08/2023	04/08/2023	0.4884
				01/09/2023	06/09/2023	0.4884

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				02/10/2023	05/10/2023	0.4884
				02/11/2023	07/11/2023	0.4884
				01/12/2023	06/12/2023	0.4884
				02/01/2024	05/01/2024	0.4884
				01/02/2024	06/02/2024	0.4884
				01/03/2024	06/03/2024	0.4884
				02/04/2024	05/04/2024	0.4884
				02/05/2024	07/05/2024	0.4884
				03/06/2024	06/06/2024	0.4884
	G EUR MTD (D)	EUR	LU0906522734	03/07/2023	06/07/2023	0.3876
				01/08/2023	04/08/2023	0.3876
				01/09/2023	06/09/2023	0.3876
				02/10/2023	05/10/2023	0.3876
				02/11/2023	07/11/2023	0.3876
				01/12/2023	06/12/2023	0.3876
				02/01/2024	05/01/2024	0.3876
				01/02/2024	06/02/2024	0.5108
				01/03/2024	06/03/2024	0.5108
				02/04/2024	05/04/2024	0.5108
				02/05/2024	07/05/2024	0.5108
				03/06/2024	06/06/2024	0.5108
	G USD HGD MTD (D)	USD	LU1327396336	03/07/2023	06/07/2023	0.4860
				01/08/2023	04/08/2023	0.4860
				01/09/2023	06/09/2023	0.4860
				02/10/2023	05/10/2023	0.4860
				02/11/2023	07/11/2023	0.4860
				01/12/2023	06/12/2023	0.4860
				02/01/2024	05/01/2024	0.4860
				01/02/2024	06/02/2024	0.4860
				01/03/2024	06/03/2024	0.4860
				02/04/2024	05/04/2024	0.4860
				02/05/2024	07/05/2024	0.4860
				03/06/2024	06/06/2024	0.4860
	I EUR AD (D)	EUR	LU0194908405	20/09/2023	25/09/2023	34.0400
	I2 EUR MTD2 (D)	EUR	LU0187736193	03/07/2023	06/07/2023	0.2033
				01/08/2023	04/08/2023	0.2033
				01/09/2023	06/09/2023	0.2033
				02/10/2023	05/10/2023	0.2033
				02/11/2023	07/11/2023	0.2033
				01/12/2023	06/12/2023	0.2033
				02/01/2024	05/01/2024	0.2033
				01/02/2024	06/02/2024	0.1857
				01/03/2024	06/03/2024	0.1857
				02/04/2024	05/04/2024	0.1857
				02/05/2024	07/05/2024	0.1857
				03/06/2024	06/06/2024	0.1857
	U AUD HGD MTD3 (D)	AUD	LU2070304733	03/07/2023	06/07/2023	0.2933
				01/08/2023	04/08/2023	0.2548
				01/09/2023	06/09/2023	0.2548
				02/10/2023	05/10/2023	0.2548
				02/11/2023	07/11/2023	0.2548
				01/12/2023	06/12/2023	0.2548
				02/01/2024	05/01/2024	0.2548
				01/02/2024	06/02/2024	0.2548
				01/03/2024	06/03/2024	0.2548
				02/04/2024	05/04/2024	0.2548
				02/05/2024	07/05/2024	0.2548
				03/06/2024	06/06/2024	0.2548

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
	U EUR MTD3 (D)	EUR	LU2070304816	03/07/2023	06/07/2023	0.2084
				01/08/2023	04/08/2023	0.2074
				01/09/2023	06/09/2023	0.2074
				02/10/2023	05/10/2023	0.2074
				02/11/2023	07/11/2023	0.2074
				01/12/2023	06/12/2023	0.2074
				02/01/2024	05/01/2024	0.2074
				01/02/2024	06/02/2024	0.2074
				01/03/2024	06/03/2024	0.2074
				02/04/2024	05/04/2024	0.2074
				02/05/2024	07/05/2024	0.2074
				03/06/2024	06/06/2024	0.2074
	U USD HGD MTD3 (D)	USD	LU2070304907	03/07/2023	06/07/2023	0.2925
				01/08/2023	04/08/2023	0.2630
				01/09/2023	06/09/2023	0.2630
				02/10/2023	05/10/2023	0.2630
				02/11/2023	07/11/2023	0.2630
				01/12/2023	06/12/2023	0.2630
				02/01/2024	05/01/2024	0.2630
				01/02/2024	06/02/2024	0.2630
				01/03/2024	06/03/2024	0.2630
				02/04/2024	05/04/2024	0.2630
				02/05/2024	07/05/2024	0.2630
				03/06/2024	06/06/2024	0.2630
	U ZAR HGD MTD3 (D)	ZAR	LU2070305037	03/07/2023	06/07/2023	0.4398
				01/08/2023	04/08/2023	0.4101
				01/09/2023	06/09/2023	0.4101
				02/10/2023	05/10/2023	0.4101
				02/11/2023	07/11/2023	0.4101
				01/12/2023	06/12/2023	0.4101
				02/01/2024	05/01/2024	0.4101
				01/02/2024	06/02/2024	0.3484
				01/03/2024	06/03/2024	0.3484
				02/04/2024	05/04/2024	0.3484
				02/05/2024	07/05/2024	0.3484
				03/06/2024	06/06/2024	0.3484
Euro High Yield Short Term Bond	A EUR AD (D)	EUR	LU0907331689	20/09/2023	25/09/2023	2.1200
	F EUR MTD (D)	EUR	LU2018720222	03/07/2023	06/07/2023	0.0160
				01/08/2023	04/08/2023	0.0160
				01/09/2023	06/09/2023	0.0160
				02/10/2023	05/10/2023	0.0160
				02/11/2023	07/11/2023	0.0160
				01/12/2023	06/12/2023	0.0160
				02/01/2024	05/01/2024	0.0160
				01/02/2024	06/02/2024	0.0232
				01/03/2024	06/03/2024	0.0232
				02/04/2024	05/04/2024	0.0232
				02/05/2024	07/05/2024	0.0232
				03/06/2024	06/06/2024	0.0232
	F2 EUR MTD (D)	EUR	LU0945157427	03/07/2023	06/07/2023	0.2917
				01/08/2023	04/08/2023	0.2917
				01/09/2023	06/09/2023	0.2917
				02/10/2023	05/10/2023	0.2917
				02/11/2023	07/11/2023	0.2917
				01/12/2023	06/12/2023	0.2917
				02/01/2024	05/01/2024	0.2917
				01/02/2024	06/02/2024	0.4229
				01/03/2024	06/03/2024	0.4229

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				02/04/2024	05/04/2024	0.4229
				02/05/2024	07/05/2024	0.4229
				03/06/2024	06/06/2024	0.4229
	G EUR MTD (D)	EUR	LU0945157344	03/07/2023	06/07/2023	0.2998
				01/08/2023	04/08/2023	0.2998
				01/09/2023	06/09/2023	0.2998
				02/10/2023	05/10/2023	0.2998
				02/11/2023	07/11/2023	0.2998
				01/12/2023	06/12/2023	0.2998
				02/01/2024	05/01/2024	0.2998
				01/02/2024	06/02/2024	0.4367
				01/03/2024	06/03/2024	0.4367
				02/04/2024	05/04/2024	0.4367
				02/05/2024	07/05/2024	0.4367
				03/06/2024	06/06/2024	0.4367
	I EUR AD (D)	EUR	LU0907330871	20/09/2023	25/09/2023	27.8600
	M2 EUR AD (D)	EUR	LU2002721376	20/09/2023	25/09/2023	30.7600
Global Subordinated Bond	E2 EUR QTD (D)	EUR	LU1883334432	03/07/2023	06/07/2023	0.0813
				02/10/2023	05/10/2023	0.0813
				02/01/2024	05/01/2024	0.0813
				02/04/2024	05/04/2024	0.0872
	G EUR QTD (D)	EUR	LU2085676836	03/07/2023	06/07/2023	0.0720
				02/10/2023	05/10/2023	0.0720
				02/01/2024	05/01/2024	0.0720
				02/04/2024	05/04/2024	0.0770
	H EUR QTD (D)	EUR	LU1998915703	03/07/2023	06/07/2023	15.5010
				02/10/2023	05/10/2023	15.5010
				02/01/2024	05/01/2024	15.5010
	I2 EUR QD (D)	EUR	LU1883334606	29/09/2023	04/10/2023	11.2505
				29/12/2023	04/01/2024	11.8356
				28/03/2024	04/04/2024	11.5278
				28/06/2024	03/07/2024	12.7645
	J4 EUR QTD (D)	EUR	LU2237439273	03/07/2023	06/07/2023	15.6473
				02/10/2023	05/10/2023	15.6473
				02/01/2024	05/01/2024	15.6473
				02/04/2024	05/04/2024	16.9830
	M2 EUR QTD (D)	EUR	LU1883334945	03/07/2023	06/07/2023	16.6747
				02/10/2023	05/10/2023	16.6747
				02/01/2024	05/01/2024	16.6747
				02/04/2024	05/04/2024	18.0165
	Z EUR QD (D)	EUR	LU2085675432	29/09/2023	04/10/2023	13.6129
				29/12/2023	04/01/2024	14.2635
				28/03/2024	04/04/2024	13.8008
				28/06/2024	03/07/2024	15.1625
Pioneer Global High Yield Bond	A AUD MTD3 (D)	AUD	LU1883834670	03/07/2023	06/07/2023	0.2704
				01/08/2023	04/08/2023	0.2636
				01/09/2023	06/09/2023	0.2636
				02/10/2023	05/10/2023	0.2636
				02/11/2023	07/11/2023	0.2636
				01/12/2023	06/12/2023	0.2636
				02/01/2024	05/01/2024	0.2636
				01/02/2024	06/02/2024	0.2297
				01/03/2024	06/03/2024	0.2297
				02/04/2024	05/04/2024	0.2297
				02/05/2024	07/05/2024	0.2297
				03/06/2024	06/06/2024	0.2297
	A EUR AD (D)	EUR	LU1883834910	20/09/2023	25/09/2023	2.3200
	A USD MGI (D)	USD	LU1883835305	03/07/2023	06/07/2023	0.1487

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/08/2023	04/08/2023	0.1797
				01/09/2023	06/09/2023	0.1893
				02/10/2023	05/10/2023	0.2142
				02/11/2023	07/11/2023	0.1835
				01/12/2023	06/12/2023	0.1790
				02/01/2024	05/01/2024	0.1722
				01/02/2024	06/02/2024	0.1902
				01/03/2024	06/03/2024	0.1920
				02/04/2024	05/04/2024	0.1841
				02/05/2024	07/05/2024	0.1992
				03/06/2024	06/06/2024	0.2056
	A USD MTD (D)	USD	LU1883835131	03/07/2023	06/07/2023	0.2365
				01/08/2023	04/08/2023	0.2365
				01/09/2023	06/09/2023	0.2365
				02/10/2023	05/10/2023	0.2365
				02/11/2023	07/11/2023	0.2365
				01/12/2023	06/12/2023	0.2365
				02/01/2024	05/01/2024	0.2365
				01/02/2024	06/02/2024	0.2513
				01/03/2024	06/03/2024	0.2513
				02/04/2024	05/04/2024	0.2513
				02/05/2024	07/05/2024	0.2513
				03/06/2024	06/06/2024	0.2513
	A USD MTD3 (D)	USD	LU1883835214	03/07/2023	06/07/2023	0.3505
				01/08/2023	04/08/2023	0.3505
				01/09/2023	06/09/2023	0.3505
				02/10/2023	05/10/2023	0.3505
				02/11/2023	07/11/2023	0.3505
				01/12/2023	06/12/2023	0.3505
				02/01/2024	05/01/2024	0.3505
				01/02/2024	06/02/2024	0.3086
				01/03/2024	06/03/2024	0.3086
				02/04/2024	05/04/2024	0.3086
				02/05/2024	07/05/2024	0.3086
				03/06/2024	06/06/2024	0.3086
	A ZAR MTD3 (D)	ZAR	LU1883835487	03/07/2023	06/07/2023	6.4807
				01/08/2023	04/08/2023	5.8615
				01/09/2023	06/09/2023	5.8615
				02/10/2023	05/10/2023	5.8615
				02/11/2023	07/11/2023	5.8615
				01/12/2023	06/12/2023	5.8615
				02/01/2024	05/01/2024	5.8615
				01/02/2024	06/02/2024	5.1409
				01/03/2024	06/03/2024	5.1409
				02/04/2024	05/04/2024	5.1409
				02/05/2024	07/05/2024	5.1409
				03/06/2024	06/06/2024	5.1409
	B AUD MTD3 (D)	AUD	LU1883835560	02/11/2023	07/11/2023	0.7028
				01/12/2023	06/12/2023	0.7028
				02/01/2024	05/01/2024	0.7028
				01/02/2024	06/02/2024	0.6451
				01/03/2024	06/03/2024	0.6451
				02/04/2024	05/04/2024	0.6451
				02/05/2024	07/05/2024	0.6451
				03/06/2024	06/06/2024	0.6451
	B USD MGI (D)	USD	LU1883836022	03/07/2023	06/07/2023	0.2439
				01/08/2023	04/08/2023	0.2945
				01/09/2023	06/09/2023	0.3100

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				02/10/2023	05/10/2023	0.3505
				02/11/2023	07/11/2023	0.3000
				01/12/2023	06/12/2023	0.2925
				02/01/2024	05/01/2024	0.2812
				01/02/2024	06/02/2024	0.3104
				01/03/2024	06/03/2024	0.3131
				02/04/2024	05/04/2024	0.3001
				02/05/2024	07/05/2024	0.3245
				03/06/2024	06/06/2024	0.3346
	B USD MTD3 (D)	USD	LU1883835990	03/07/2023	06/07/2023	0.3467
				01/08/2023	04/08/2023	0.3467
				01/09/2023	06/09/2023	0.3467
				02/10/2023	05/10/2023	0.3467
				02/11/2023	07/11/2023	0.3467
				01/12/2023	06/12/2023	0.3467
				02/01/2024	05/01/2024	0.3467
				01/02/2024	06/02/2024	0.3039
				01/03/2024	06/03/2024	0.3039
				02/04/2024	05/04/2024	0.3039
				02/05/2024	07/05/2024	0.3039
				03/06/2024	06/06/2024	0.3039
	B ZAR MTD3 (D)	ZAR	LU1883836295	03/07/2023	06/07/2023	20.6419
				01/08/2023	04/08/2023	19.2520
				01/09/2023	06/09/2023	19.2520
				02/10/2023	05/10/2023	19.2520
				02/11/2023	07/11/2023	19.2520
				01/12/2023	06/12/2023	19.2520
				02/01/2024	05/01/2024	19.2520
				01/02/2024	06/02/2024	16.8690
				01/03/2024	06/03/2024	16.8690
				02/04/2024	05/04/2024	16.8690
				02/05/2024	07/05/2024	16.8690
				03/06/2024	06/06/2024	16.8690
	C USD MTD (D)	USD	LU1883836535	03/07/2023	06/07/2023	0.2334
				01/08/2023	04/08/2023	0.2334
				01/09/2023	06/09/2023	0.2334
				02/10/2023	05/10/2023	0.2334
				02/11/2023	07/11/2023	0.2334
				01/12/2023	06/12/2023	0.2334
				02/01/2024	05/01/2024	0.2334
				01/02/2024	06/02/2024	0.2458
				01/03/2024	06/03/2024	0.2458
				02/04/2024	05/04/2024	0.2458
				02/05/2024	07/05/2024	0.2458
				03/06/2024	06/06/2024	0.2458
	E2 EUR QTD (D)	EUR	LU1883836709	03/07/2023	06/07/2023	0.0896
				02/10/2023	05/10/2023	0.0896
				02/01/2024	05/01/2024	0.0896
				02/04/2024	05/04/2024	0.0926
	F EUR QTD (D)	EUR	LU1883836964	03/07/2023	06/07/2023	0.0830
				02/10/2023	05/10/2023	0.0830
				02/01/2024	05/01/2024	0.0830
				02/04/2024	05/04/2024	0.0853
	G EUR HGD AD (D)	EUR	LU1894680674	20/09/2023	25/09/2023	0.1700
	H EUR HGD QTD (D)	EUR	LU1998916263	03/07/2023	06/07/2023	14.0079
				02/10/2023	05/10/2023	14.0079
				02/01/2024	05/01/2024	14.0079
	M2 EUR AD (D)	EUR	LU1883837699	20/09/2023	25/09/2023	49.3400

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
	M2 EUR HGD QTD (D)	EUR	LU1883837855	03/07/2023	06/07/2023	13.4603
				02/10/2023	05/10/2023	13.4603
	P2 USD MTD (D)	USD	LU1883838077	03/07/2023	06/07/2023	0.2412
				01/08/2023	04/08/2023	0.2412
				01/09/2023	06/09/2023	0.2412
				02/10/2023	05/10/2023	0.2412
				02/11/2023	07/11/2023	0.2412
				01/12/2023	06/12/2023	0.2412
				02/01/2024	05/01/2024	0.2412
				01/02/2024	06/02/2024	0.2579
				01/03/2024	06/03/2024	0.2579
	Q-D USD MTD (D)	USD	LU1883838150	03/07/2023	06/07/2023	0.2710
				01/08/2023	04/08/2023	0.2710
				01/09/2023	06/09/2023	0.2710
				02/10/2023	05/10/2023	0.2710
				02/11/2023	07/11/2023	0.2710
				01/12/2023	06/12/2023	0.2710
				02/01/2024	05/01/2024	0.2710
				01/02/2024	06/02/2024	0.2855
				01/03/2024	06/03/2024	0.2855
				02/04/2024	05/04/2024	0.2855
				02/05/2024	07/05/2024	0.2855
				03/06/2024	06/06/2024	0.2855
	T USD MGI (D)	USD	LU1883838663	03/07/2023	06/07/2023	0.2476
				01/08/2023	04/08/2023	0.2991
				01/09/2023	06/09/2023	0.3146
				02/10/2023	05/10/2023	0.3558
				02/11/2023	07/11/2023	0.3047
				01/12/2023	06/12/2023	0.2971
				02/01/2024	05/01/2024	0.2855
				01/02/2024	06/02/2024	0.3150
				01/03/2024	06/03/2024	0.3180
				02/04/2024	05/04/2024	0.3046
				02/05/2024	07/05/2024	0.3294
				03/06/2024	06/06/2024	0.3401
	T ZAR MTD3 (D)	ZAR	LU1883838747	03/07/2023	06/07/2023	6.7814
				01/08/2023	04/08/2023	6.0997
				01/09/2023	06/09/2023	6.0997
				02/10/2023	05/10/2023	6.0997
				02/11/2023	07/11/2023	6.0997
				01/12/2023	06/12/2023	6.0997
				02/01/2024	05/01/2024	6.0997
				01/02/2024	06/02/2024	5.3209
				01/03/2024	06/03/2024	5.3209
				02/04/2024	05/04/2024	5.3209
				02/05/2024	07/05/2024	5.3209
				03/06/2024	06/06/2024	5.3209
	U USD MGI (D)	USD	LU1883839125	03/07/2023	06/07/2023	0.2460
				01/08/2023	04/08/2023	0.2973
				01/09/2023	06/09/2023	0.3127
				02/10/2023	05/10/2023	0.3537
	U USD MTD3 (D)	USD	LU1883839042	01/09/2023	06/09/2023	0.3407
				02/10/2023	05/10/2023	0.3407
				02/11/2023	07/11/2023	0.3407
				01/12/2023	06/12/2023	0.3407
				02/01/2024	05/01/2024	0.3407
				01/02/2024	06/02/2024	0.6389
				01/03/2024	06/03/2024	0.6389

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				02/04/2024	05/04/2024	0.6389
				02/05/2024	07/05/2024	0.6389
				03/06/2024	06/06/2024	0.6389
Global High Yield ESG Improvers Bond	A2 USD AD (D)	USD	LU2359304479	20/09/2023	25/09/2023	2.5000
	H EUR HGD QD (D)	EUR	LU2330498671	29/09/2023	04/10/2023	16.2988
				29/12/2023	04/01/2024	14.7466
	R2 USD AD (D)	USD	LU2359304552	20/09/2023	25/09/2023	2.7700
US High Yield Bond	A AUD MTD3 (D)	AUD	LU1883861053	03/07/2023	06/07/2023	0.2719
				01/08/2023	04/08/2023	0.2719
				01/09/2023	06/09/2023	0.2719
				02/10/2023	05/10/2023	0.2719
				02/11/2023	07/11/2023	0.2719
				01/12/2023	06/12/2023	0.2719
				02/01/2024	05/01/2024	0.2719
				01/02/2024	06/02/2024	0.2355
				01/03/2024	06/03/2024	0.2355
				02/04/2024	05/04/2024	0.2355
				02/05/2024	07/05/2024	0.2355
				03/06/2024	06/06/2024	0.2355
	A EUR MTD (D)	EUR	LU1883861301	03/07/2023	06/07/2023	0.0265
				01/08/2023	04/08/2023	0.0265
				01/09/2023	06/09/2023	0.0265
				02/10/2023	05/10/2023	0.0265
				02/11/2023	07/11/2023	0.0265
				01/12/2023	06/12/2023	0.0265
				02/01/2024	05/01/2024	0.0265
				01/02/2024	06/02/2024	0.0271
				01/03/2024	06/03/2024	0.0271
				02/04/2024	05/04/2024	0.0271
				02/05/2024	07/05/2024	0.0271
				03/06/2024	06/06/2024	0.0271
	A USD MGI (D)	USD	LU1883861723	03/07/2023	06/07/2023	0.2089
				01/08/2023	04/08/2023	0.2553
				01/09/2023	06/09/2023	0.2710
				02/10/2023	05/10/2023	0.2662
				02/11/2023	07/11/2023	0.2548
				01/12/2023	06/12/2023	0.2340
				02/01/2024	05/01/2024	0.2345
				01/02/2024	06/02/2024	0.2843
				01/03/2024	06/03/2024	0.2573
				02/04/2024	05/04/2024	0.2586
				02/05/2024	07/05/2024	0.3010
				03/06/2024	06/06/2024	0.2561
	A USD MTD (D)	USD	LU1883861566	03/07/2023	06/07/2023	0.0281
				01/08/2023	04/08/2023	0.0281
				01/09/2023	06/09/2023	0.0281
				02/10/2023	05/10/2023	0.0281
				02/11/2023	07/11/2023	0.0281
				01/12/2023	06/12/2023	0.0281
				02/01/2024	05/01/2024	0.0281
				01/02/2024	06/02/2024	0.0298
				01/03/2024	06/03/2024	0.0298
				02/04/2024	05/04/2024	0.0298
				02/05/2024	07/05/2024	0.0298
				03/06/2024	06/06/2024	0.0298
	A USD MTD3 (D)	USD	LU1883861640	03/07/2023	06/07/2023	0.3093
				01/08/2023	04/08/2023	0.3093
				01/09/2023	06/09/2023	0.3093

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				02/10/2023	05/10/2023	0.3093
				02/11/2023	07/11/2023	0.3093
				01/12/2023	06/12/2023	0.3093
				02/01/2024	05/01/2024	0.3093
				01/02/2024	06/02/2024	0.3093
				01/03/2024	06/03/2024	0.3093
				02/04/2024	05/04/2024	0.3093
				02/05/2024	07/05/2024	0.3093
				03/06/2024	06/06/2024	0.3093
	A ZAR MTD3 (D)	ZAR	LU1883861996	03/07/2023	06/07/2023	7.8518
				01/08/2023	04/08/2023	7.0918
				01/09/2023	06/09/2023	7.0918
				02/10/2023	05/10/2023	7.0918
				02/11/2023	07/11/2023	7.0918
				01/12/2023	06/12/2023	7.0918
				02/01/2024	05/01/2024	7.0918
				01/02/2024	06/02/2024	5.8563
				01/03/2024	06/03/2024	5.8563
				02/04/2024	05/04/2024	5.8563
				02/05/2024	07/05/2024	5.8563
				03/06/2024	06/06/2024	5.8563
	B AUD MTD3 (D)	AUD	LU1883862028	03/07/2023	06/07/2023	0.2527
				01/08/2023	04/08/2023	0.2527
				01/09/2023	06/09/2023	0.2527
				02/10/2023	05/10/2023	0.2527
				02/11/2023	07/11/2023	0.2527
				01/12/2023	06/12/2023	0.2527
				02/01/2024	05/01/2024	0.2527
				01/02/2024	06/02/2024	0.2127
				01/03/2024	06/03/2024	0.2127
				02/04/2024	05/04/2024	0.2127
				02/05/2024	07/05/2024	0.2127
				03/06/2024	06/06/2024	0.2127
	B USD MGI (D)	USD	LU1883862614	03/07/2023	06/07/2023	0.1739
				01/08/2023	04/08/2023	0.2124
				01/09/2023	06/09/2023	0.2253
				02/10/2023	05/10/2023	0.2212
				02/11/2023	07/11/2023	0.2115
				01/12/2023	06/12/2023	0.1941
				02/01/2024	05/01/2024	0.1944
				01/02/2024	06/02/2024	0.2355
				01/03/2024	06/03/2024	0.2130
				02/04/2024	05/04/2024	0.2139
				02/05/2024	07/05/2024	0.2488
				03/06/2024	06/06/2024	0.2115
	B USD MTD3 (D)	USD	LU1883862531	03/07/2023	06/07/2023	0.3121
				01/08/2023	04/08/2023	0.3121
				01/09/2023	06/09/2023	0.3121
				02/10/2023	05/10/2023	0.3121
				02/11/2023	07/11/2023	0.3121
				01/12/2023	06/12/2023	0.3121
				02/01/2024	05/01/2024	0.3121
				01/02/2024	06/02/2024	0.3121
				01/03/2024	06/03/2024	0.3121
				02/04/2024	05/04/2024	0.3121
				02/05/2024	07/05/2024	0.3121
				03/06/2024	06/06/2024	0.3121
	B ZAR MTD3 (D)	ZAR	LU1883862705	03/07/2023	06/07/2023	7.3820

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/08/2023	04/08/2023	6.6525
				01/09/2023	06/09/2023	6.6525
				02/10/2023	05/10/2023	6.6525
				02/11/2023	07/11/2023	6.6525
				01/12/2023	06/12/2023	6.6525
				02/01/2024	05/01/2024	6.6525
				01/02/2024	06/02/2024	5.4698
				01/03/2024	06/03/2024	5.4698
				02/04/2024	05/04/2024	5.4698
				02/05/2024	07/05/2024	5.4698
				03/06/2024	06/06/2024	5.4698
	C USD MTD (D)	USD	LU1883863182	03/07/2023	06/07/2023	0.0274
				01/08/2023	04/08/2023	0.0274
				01/09/2023	06/09/2023	0.0274
				02/10/2023	05/10/2023	0.0274
				02/11/2023	07/11/2023	0.0274
				01/12/2023	06/12/2023	0.0274
				02/01/2024	05/01/2024	0.0274
				01/02/2024	06/02/2024	0.0288
				01/03/2024	06/03/2024	0.0288
				02/04/2024	05/04/2024	0.0288
				02/05/2024	07/05/2024	0.0288
				03/06/2024	06/06/2024	0.0288
	I2 USD QD (D)	USD	LU1883863935	29/09/2023	04/10/2023	14.9156
				29/12/2023	04/01/2024	14.0617
				28/03/2024	04/04/2024	15.3931
				28/06/2024	03/07/2024	15.9157
	P2 USD MTD (D)	USD	LU1883864313	03/07/2023	06/07/2023	0.2580
				01/08/2023	04/08/2023	0.2580
				01/09/2023	06/09/2023	0.2580
				02/10/2023	05/10/2023	0.2580
				02/11/2023	07/11/2023	0.2580
				01/12/2023	06/12/2023	0.2580
				02/01/2024	05/01/2024	0.2580
				01/02/2024	06/02/2024	0.2759
				01/03/2024	06/03/2024	0.2759
				02/04/2024	05/04/2024	0.2759
				02/05/2024	07/05/2024	0.2759
				03/06/2024	06/06/2024	0.2759
	Q-D USD MTD (D)	USD	LU1883864404	03/07/2023	06/07/2023	0.3205
				01/08/2023	04/08/2023	0.3205
				01/09/2023	06/09/2023	0.3205
				02/10/2023	05/10/2023	0.3205
				02/11/2023	07/11/2023	0.3205
				01/12/2023	06/12/2023	0.3205
				02/01/2024	05/01/2024	0.3205
				01/02/2024	06/02/2024	0.3376
				01/03/2024	06/03/2024	0.3376
				02/04/2024	05/04/2024	0.3376
				02/05/2024	07/05/2024	0.3376
				03/06/2024	06/06/2024	0.3376
	T AUD MTD3 (D)	AUD	LU1883864826	03/07/2023	06/07/2023	0.2717
				01/08/2023	04/08/2023	0.2717
				01/09/2023	06/09/2023	0.2717
				02/10/2023	05/10/2023	0.2717
				02/11/2023	07/11/2023	0.2717
				01/12/2023	06/12/2023	0.2717
				02/01/2024	05/01/2024	0.2717

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/02/2024	06/02/2024	0.2294
				01/03/2024	06/03/2024	0.2294
				02/04/2024	05/04/2024	0.2294
				02/05/2024	07/05/2024	0.2294
				03/06/2024	06/06/2024	0.2294
	T USD MGI (D)	USD	LU1883865393	03/07/2023	06/07/2023	0.1615
				01/08/2023	04/08/2023	0.1973
				01/09/2023	06/09/2023	0.2093
				02/10/2023	05/10/2023	0.2054
				02/11/2023	07/11/2023	0.1964
				01/12/2023	06/12/2023	0.1804
				02/01/2024	05/01/2024	0.1806
				01/02/2024	06/02/2024	0.2188
				01/03/2024	06/03/2024	0.1979
				02/04/2024	05/04/2024	0.1988
				02/05/2024	07/05/2024	0.2311
				03/06/2024	06/06/2024	0.1965
	T ZAR MTD3 (D)	ZAR	LU1883865476	03/07/2023	06/07/2023	7.7398
				01/08/2023	04/08/2023	6.9584
				01/09/2023	06/09/2023	6.9584
				02/10/2023	05/10/2023	6.9584
				02/11/2023	07/11/2023	6.9584
				01/12/2023	06/12/2023	6.9584
				02/01/2024	05/01/2024	6.9584
				01/02/2024	06/02/2024	5.7200
				01/03/2024	06/03/2024	5.7200
				02/04/2024	05/04/2024	5.7200
				02/05/2024	07/05/2024	5.7200
				03/06/2024	06/06/2024	5.7200
	U AUD MTD3 (D)	AUD	LU1883865559	03/07/2023	06/07/2023	0.2647
				01/08/2023	04/08/2023	0.2647
				01/09/2023	06/09/2023	0.2647
				02/10/2023	05/10/2023	0.2647
				02/11/2023	07/11/2023	0.2647
				01/12/2023	06/12/2023	0.2647
				02/01/2024	05/01/2024	0.2647
				01/02/2024	06/02/2024	0.2238
				01/03/2024	06/03/2024	0.2238
				02/04/2024	05/04/2024	0.2238
				02/05/2024	07/05/2024	0.2238
				03/06/2024	06/06/2024	0.2238
	U USD MGI (D)	USD	LU1883865807	03/07/2023	06/07/2023	0.2385
				01/08/2023	04/08/2023	0.2912
				01/09/2023	06/09/2023	0.3090
				02/10/2023	05/10/2023	0.3033
				02/11/2023	07/11/2023	0.2900
				01/12/2023	06/12/2023	0.2662
				02/01/2024	05/01/2024	0.2666
				01/02/2024	06/02/2024	0.3230
				01/03/2024	06/03/2024	0.2921
				02/04/2024	05/04/2024	0.2934
				02/05/2024	07/05/2024	0.3412
				03/06/2024	06/06/2024	0.2901
	U USD MTD3 (D)	USD	LU1883865716	03/07/2023	06/07/2023	0.3750
				01/08/2023	04/08/2023	0.3750
				01/09/2023	06/09/2023	0.3750
				02/10/2023	05/10/2023	0.3750
				02/11/2023	07/11/2023	0.3750

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/12/2023	06/12/2023	0.3750
				02/01/2024	05/01/2024	0.3750
				01/02/2024	06/02/2024	0.3750
				01/03/2024	06/03/2024	0.3750
				02/04/2024	05/04/2024	0.3750
				02/05/2024	07/05/2024	0.3750
				03/06/2024	06/06/2024	0.3750
	U ZAR MTD3 (D)	ZAR	LU1883865989	03/07/2023	06/07/2023	7.6690
				01/08/2023	04/08/2023	6.8753
				01/09/2023	06/09/2023	6.8753
				02/10/2023	05/10/2023	6.8753
				02/11/2023	07/11/2023	6.8753
				01/12/2023	06/12/2023	6.8753
				02/01/2024	05/01/2024	6.8753
				01/02/2024	06/02/2024	5.6581
				01/03/2024	06/03/2024	5.6581
				02/04/2024	05/04/2024	5.6581
				02/05/2024	07/05/2024	5.6581
				03/06/2024	06/06/2024	5.6581
European Subordinated Bond ESG	A2 EUR AD (D)	EUR	LU1328849432	20/09/2023	25/09/2023	3.0400
	H EUR QTD (D)	EUR	LU2279408590	03/07/2023	06/07/2023	16.4544
				02/10/2023	05/10/2023	16.4544
				02/01/2024	05/01/2024	16.4544
	I2 EUR AD (D)	EUR	LU2477812007	20/09/2023	25/09/2023	37.3300
	M2 EUR QTD (D)	EUR	LU2279408327	03/07/2023	06/07/2023	16.3006
				02/10/2023	05/10/2023	16.3006
				02/01/2024	05/01/2024	16.3006
Global Aggregate Bond				02/04/2024	05/04/2024	17.1688
	R2 EUR AD (D)	EUR	LU1328849861	20/09/2023	25/09/2023	3.7300
	A EUR AD (D)	EUR	LU0557861357	20/09/2023	25/09/2023	2.3000
	A EUR HGD AD (D)	EUR	LU0906524276	20/09/2023	25/09/2023	1.3300
	A EUR MTD (D)	EUR	LU1327396765	03/07/2023	06/07/2023	0.3323
				01/08/2023	04/08/2023	0.3323
				01/09/2023	06/09/2023	0.3323
				02/10/2023	05/10/2023	0.3323
				02/11/2023	07/11/2023	0.3323
				01/12/2023	06/12/2023	0.3323
				02/01/2024	05/01/2024	0.3323
				01/02/2024	06/02/2024	0.3882
				01/03/2024	06/03/2024	0.3882
				02/04/2024	05/04/2024	0.3882
				02/05/2024	07/05/2024	0.3882
				03/06/2024	06/06/2024	0.3882
	A USD AD (D)	USD	LU0319688288	20/09/2023	25/09/2023	1.7900
	A USD MTD (D)	USD	LU0906524433	03/07/2023	06/07/2023	0.3213
				01/08/2023	04/08/2023	0.3213
				01/09/2023	06/09/2023	0.3213
				02/10/2023	05/10/2023	0.3213
				02/11/2023	07/11/2023	0.3213
				01/12/2023	06/12/2023	0.3213
				02/01/2024	05/01/2024	0.3213
				01/02/2024	06/02/2024	0.3887
				01/03/2024	06/03/2024	0.3887
				02/04/2024	05/04/2024	0.3887
				02/05/2024	07/05/2024	0.3887
				03/06/2024	06/06/2024	0.3887
	A2 EUR AD (D)	EUR	LU2070309617	20/09/2023	25/09/2023	0.6500
	A2 EUR MTD (D)	EUR	LU1883316454	03/07/2023	06/07/2023	0.1740

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/08/2023	04/08/2023	0.1740
				01/09/2023	06/09/2023	0.1740
				02/10/2023	05/10/2023	0.1740
				02/11/2023	07/11/2023	0.1740
				01/12/2023	06/12/2023	0.1740
				02/01/2024	05/01/2024	0.1740
				01/02/2024	06/02/2024	0.2030
				01/03/2024	06/03/2024	0.2030
				02/04/2024	05/04/2024	0.2030
				02/05/2024	07/05/2024	0.2030
				03/06/2024	06/06/2024	0.2030
	A2 SGD HGD MTD (D)	SGD	LU1049752089	03/07/2023	06/07/2023	0.3101
				01/08/2023	04/08/2023	0.3101
				01/09/2023	06/09/2023	0.3101
				02/10/2023	05/10/2023	0.3101
				02/11/2023	07/11/2023	0.3101
				01/12/2023	06/12/2023	0.3101
				02/01/2024	05/01/2024	0.3101
				01/02/2024	06/02/2024	0.3689
				01/03/2024	06/03/2024	0.3689
				02/04/2024	05/04/2024	0.3689
				02/05/2024	07/05/2024	0.3689
				03/06/2024	06/06/2024	0.3689
	A2 SGD MTD (D)	SGD	LU1327396922	03/07/2023	06/07/2023	0.3156
				01/08/2023	04/08/2023	0.3156
				01/09/2023	06/09/2023	0.3156
				02/10/2023	05/10/2023	0.3156
				02/11/2023	07/11/2023	0.3156
				01/12/2023	06/12/2023	0.3156
				02/01/2024	05/01/2024	0.3156
				01/02/2024	06/02/2024	0.3750
				01/03/2024	06/03/2024	0.3750
				02/04/2024	05/04/2024	0.3750
				02/05/2024	07/05/2024	0.3750
				03/06/2024	06/06/2024	0.3750
	A2 USD MTD (D)	USD	LU1049752162	03/07/2023	06/07/2023	0.3219
				01/08/2023	04/08/2023	0.3219
				01/09/2023	06/09/2023	0.3219
				02/10/2023	05/10/2023	0.3219
				02/11/2023	07/11/2023	0.3219
				01/12/2023	06/12/2023	0.3219
				02/01/2024	05/01/2024	0.3219
				01/02/2024	06/02/2024	0.3888
				01/03/2024	06/03/2024	0.3888
				02/04/2024	05/04/2024	0.3888
				02/05/2024	07/05/2024	0.3888
				03/06/2024	06/06/2024	0.3888
	B USD MTD (D)	USD	LU1883316702	03/07/2023	06/07/2023	0.1584
				01/08/2023	04/08/2023	0.1584
				01/09/2023	06/09/2023	0.1584
				02/10/2023	05/10/2023	0.1584
				02/11/2023	07/11/2023	0.1584
				01/12/2023	06/12/2023	0.1584
				02/01/2024	05/01/2024	0.1584
				01/02/2024	06/02/2024	0.1894
				01/03/2024	06/03/2024	0.1894
				02/04/2024	05/04/2024	0.1894
				02/05/2024	07/05/2024	0.1894

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				03/06/2024	06/06/2024	0.1894
	C USD MTD (D)	USD	LU1883317189	03/07/2023	06/07/2023	0.1584
				01/08/2023	04/08/2023	0.1584
				01/09/2023	06/09/2023	0.1584
				02/10/2023	05/10/2023	0.1584
				02/11/2023	07/11/2023	0.1584
				01/12/2023	06/12/2023	0.1584
				02/01/2024	05/01/2024	0.1584
				01/02/2024	06/02/2024	0.1894
				01/03/2024	06/03/2024	0.1894
				02/04/2024	05/04/2024	0.1894
				02/05/2024	07/05/2024	0.1894
				03/06/2024	06/06/2024	0.1894
	E2 EUR QTD (D)	EUR	LU1883317346	03/07/2023	06/07/2023	0.0526
				02/10/2023	05/10/2023	0.0526
				02/01/2024	05/01/2024	0.0526
				02/04/2024	05/04/2024	0.0617
	F EUR HGD MTD (D)	EUR	LU2018719646	03/07/2023	06/07/2023	0.0145
				01/08/2023	04/08/2023	0.0145
				01/09/2023	06/09/2023	0.0145
				02/10/2023	05/10/2023	0.0145
				02/11/2023	07/11/2023	0.0145
				01/12/2023	06/12/2023	0.0145
				02/01/2024	05/01/2024	0.0145
				01/02/2024	06/02/2024	0.0171
				01/03/2024	06/03/2024	0.0171
				02/04/2024	05/04/2024	0.0171
				02/05/2024	07/05/2024	0.0171
				03/06/2024	06/06/2024	0.0171
	F2 EUR HGD MTD (D)	EUR	LU0613077709	03/07/2023	06/07/2023	0.2667
				01/08/2023	04/08/2023	0.2667
				01/09/2023	06/09/2023	0.2667
				02/10/2023	05/10/2023	0.2667
				02/11/2023	07/11/2023	0.2667
				01/12/2023	06/12/2023	0.2667
				02/01/2024	05/01/2024	0.2667
				01/02/2024	06/02/2024	0.3135
				01/03/2024	06/03/2024	0.3135
				02/04/2024	05/04/2024	0.3135
				02/05/2024	07/05/2024	0.3135
				03/06/2024	06/06/2024	0.3135
	F2 USD MTD (D)	USD	LU1250884811	03/07/2023	06/07/2023	0.3206
				01/08/2023	04/08/2023	0.3206
				01/09/2023	06/09/2023	0.3206
				02/10/2023	05/10/2023	0.3206
				02/11/2023	07/11/2023	0.3206
				01/12/2023	06/12/2023	0.3206
				02/01/2024	05/01/2024	0.3206
				01/02/2024	06/02/2024	0.3852
				01/03/2024	06/03/2024	0.3852
				02/04/2024	05/04/2024	0.3852
				02/05/2024	07/05/2024	0.3852
				03/06/2024	06/06/2024	0.3852
	G EUR HGD MTD (D)	EUR	LU0613077295	03/07/2023	06/07/2023	0.2759
				01/08/2023	04/08/2023	0.2759
				01/09/2023	06/09/2023	0.2759
				02/10/2023	05/10/2023	0.2759
				02/11/2023	07/11/2023	0.2759

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/12/2023	06/12/2023	0.2759
				02/01/2024	05/01/2024	0.2759
				01/02/2024	06/02/2024	0.3258
				01/03/2024	06/03/2024	0.3258
				02/04/2024	05/04/2024	0.3258
				02/05/2024	07/05/2024	0.3258
				03/06/2024	06/06/2024	0.3258
	G EUR HGD QTD (D)	EUR	LU1706545289	03/07/2023	06/07/2023	0.8709
				02/10/2023	05/10/2023	0.8709
				02/01/2024	05/01/2024	0.8709
				02/04/2024	05/04/2024	1.0331
	G GBP HGD AD (D)	GBP	LU0797053575	20/09/2023	25/09/2023	1.2200
	G USD MTD (D)	USD	LU1327397060	03/07/2023	06/07/2023	0.3163
				01/08/2023	04/08/2023	0.3163
				01/09/2023	06/09/2023	0.3163
				02/10/2023	05/10/2023	0.3163
				02/11/2023	07/11/2023	0.3163
				01/12/2023	06/12/2023	0.3163
				02/01/2024	05/01/2024	0.3163
				01/02/2024	06/02/2024	0.3819
				01/03/2024	06/03/2024	0.3819
				02/04/2024	05/04/2024	0.3819
				02/05/2024	07/05/2024	0.3819
				03/06/2024	06/06/2024	0.3819
	H EUR HGD QTD (D)	EUR	LU1998919796	03/07/2023	06/07/2023	9.1872
				02/10/2023	05/10/2023	9.1872
				02/01/2024	05/01/2024	9.1872
	I CAD HGD AD (D)	CAD	LU0906524789	20/09/2023	25/09/2023	20.7700
	I EUR AD (D)	EUR	LU0839535860	20/09/2023	25/09/2023	22.3000
	I EUR HGD AD (D)	EUR	LU0987191722	20/09/2023	25/09/2023	17.2400
	I GBP HGD AD (D)	GBP	LU0987191649	20/09/2023	25/09/2023	18.0500
	I USD AD (D)	USD	LU0319687710	20/09/2023	25/09/2023	21.9900
	I USD MTD (D)	USD	LU1327396419	03/07/2023	06/07/2023	3.4058
				01/08/2023	04/08/2023	3.4058
				01/09/2023	06/09/2023	3.4058
				02/10/2023	05/10/2023	3.4058
				02/11/2023	07/11/2023	3.4058
				01/12/2023	06/12/2023	3.4058
				02/01/2024	05/01/2024	3.4058
				01/02/2024	06/02/2024	4.1405
				01/03/2024	06/03/2024	4.1405
				02/04/2024	05/04/2024	4.1405
				02/05/2024	07/05/2024	4.1405
				03/06/2024	06/06/2024	4.1405
	I2 GBP QD (D)	GBP	LU2031983880	29/09/2023	04/10/2023	6.2020
				29/12/2023	04/01/2024	6.1220
				28/03/2024	04/04/2024	6.1480
				28/06/2024	03/07/2024	6.4580
	I2 USD AD (D)	USD	LU2330497350	20/09/2023	25/09/2023	18.6300
	I2 USD MTD (D)	USD	LU2330497434	03/07/2023	06/07/2023	3.1782
				01/08/2023	04/08/2023	3.1782
				01/09/2023	06/09/2023	3.1782
				02/10/2023	05/10/2023	3.1782
				02/11/2023	07/11/2023	3.1782
				01/12/2023	06/12/2023	3.1782
				02/01/2024	05/01/2024	3.1782
				01/02/2024	06/02/2024	3.8627
				01/03/2024	06/03/2024	3.8627

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				02/04/2024	05/04/2024	3.8627
				02/05/2024	07/05/2024	3.8627
				03/06/2024	06/06/2024	3.8627
	M2 EUR HGD AD (D)	EUR	LU2002721616	20/09/2023	25/09/2023	17.1800
	M2 EUR HGD QTD (D)	EUR	LU1883318070	03/07/2023	06/07/2023	9.3985
				02/10/2023	05/10/2023	9.3985
				02/01/2024	05/01/2024	9.3985
				02/04/2024	05/04/2024	11.2260
	M2 EUR QTD (D)	EUR	LU1883318153	03/07/2023	06/07/2023	10.6724
				02/10/2023	05/10/2023	10.6724
				02/01/2024	05/01/2024	10.6724
				02/04/2024	05/04/2024	12.5863
	OR USD AD (D)	USD	LU1392371701	20/09/2023	25/09/2023	25.4900
	Q-R GBP AD (D)	GBP	LU0839533816	20/09/2023	25/09/2023	2.3900
	Q-R GBP HGD AD (D)	GBP	LU0906524946	20/09/2023	25/09/2023	1.6100
	R CHF HGD AD (D)	CHF	LU1873222944	20/09/2023	25/09/2023	1.6400
	R EUR AD (D)	EUR	LU1327397227	20/09/2023	25/09/2023	2.1200
	R EUR HGD AD (D)	EUR	LU0839534384	20/09/2023	25/09/2023	1.6800
	R USD AD (D)	USD	LU0839534970	20/09/2023	25/09/2023	2.0100
	X EUR HGD AD (D)	EUR	LU2085676323	20/09/2023	25/09/2023	21.3000
Global Bond	A EUR AD (D)	EUR	LU0557861944	20/09/2023	25/09/2023	0.8000
	A USD AD (D)	USD	LU0119133691	20/09/2023	25/09/2023	0.0900
	A2 USD AD (D)	USD	LU0839533220	20/09/2023	25/09/2023	0.0600
	F EUR HGD MTD (D)	EUR	LU2018722194	03/07/2023	06/07/2023	0.0146
				01/08/2023	04/08/2023	0.0146
				01/09/2023	06/09/2023	0.0146
				02/10/2023	05/10/2023	0.0146
				02/11/2023	07/11/2023	0.0146
				01/12/2023	06/12/2023	0.0146
				02/01/2024	05/01/2024	0.0146
				01/02/2024	06/02/2024	0.0120
				01/03/2024	06/03/2024	0.0120
				02/04/2024	05/04/2024	0.0120
				02/05/2024	07/05/2024	0.0120
				03/06/2024	06/06/2024	0.0120
	F2 EUR HGD MTD (D)	EUR	LU0613078343	03/07/2023	06/07/2023	0.2418
				01/08/2023	04/08/2023	0.2418
				01/09/2023	06/09/2023	0.2418
				02/10/2023	05/10/2023	0.2418
				02/11/2023	07/11/2023	0.2418
				01/12/2023	06/12/2023	0.2418
				02/01/2024	05/01/2024	0.2418
				01/02/2024	06/02/2024	0.1979
				01/03/2024	06/03/2024	0.1979
				02/04/2024	05/04/2024	0.1979
				02/05/2024	07/05/2024	0.1979
				03/06/2024	06/06/2024	0.1979
	G EUR HGD MTD (D)	EUR	LU0613078186	03/07/2023	06/07/2023	0.2390
				01/08/2023	04/08/2023	0.2390
				01/09/2023	06/09/2023	0.2390
				02/10/2023	05/10/2023	0.2390
				02/11/2023	07/11/2023	0.2390
				01/12/2023	06/12/2023	0.2390
				02/01/2024	05/01/2024	0.2390
				01/02/2024	06/02/2024	0.1966
				01/03/2024	06/03/2024	0.1966
				02/04/2024	05/04/2024	0.1966
				02/05/2024	07/05/2024	0.1966
				02/05/2024	07/05/2024	0.1966

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
Global Corporate Bond				03/06/2024	06/06/2024	0.1966
	M EUR AD (D)	EUR	LU1971432825	20/09/2023	25/09/2023	1.2000
	Q-I15 EUR AD (D)	EUR	LU0228160049	20/09/2023	25/09/2023	10.5600
	A EUR AD (D)	EUR	LU0557863130	20/09/2023	25/09/2023	2.5800
	A EUR HGD MTD (D)	EUR	LU0906525240	03/07/2023	06/07/2023	0.2944
				01/08/2023	04/08/2023	0.2944
				01/09/2023	06/09/2023	0.2944
				02/10/2023	05/10/2023	0.2944
				02/11/2023	07/11/2023	0.2944
				01/12/2023	06/12/2023	0.2944
				02/01/2024	05/01/2024	0.2944
				01/02/2024	06/02/2024	0.3446
				01/03/2024	06/03/2024	0.3446
				02/04/2024	05/04/2024	0.3446
				02/05/2024	07/05/2024	0.3446
				03/06/2024	06/06/2024	0.3446
	A USD AD (D)	USD	LU0319688874	20/09/2023	25/09/2023	2.1800
	F EUR HGD MTD (D)	EUR	LU2018722780	03/07/2023	06/07/2023	0.0158
				01/08/2023	04/08/2023	0.0158
				01/09/2023	06/09/2023	0.0158
				02/10/2023	05/10/2023	0.0158
				02/11/2023	07/11/2023	0.0158
				01/12/2023	06/12/2023	0.0158
				02/01/2024	05/01/2024	0.0158
				01/02/2024	06/02/2024	0.0184
				01/03/2024	06/03/2024	0.0184
				02/04/2024	05/04/2024	0.0184
				02/05/2024	07/05/2024	0.0184
				03/06/2024	06/06/2024	0.0184
	F2 EUR HGD MTD (D)	EUR	LU1103153091	03/07/2023	06/07/2023	0.2773
				01/08/2023	04/08/2023	0.2773
				01/09/2023	06/09/2023	0.2773
				02/10/2023	05/10/2023	0.2773
				02/11/2023	07/11/2023	0.2773
				01/12/2023	06/12/2023	0.2773
				02/01/2024	05/01/2024	0.2773
				01/02/2024	06/02/2024	0.3231
				01/03/2024	06/03/2024	0.3231
				02/04/2024	05/04/2024	0.3231
				02/05/2024	07/05/2024	0.3231
				03/06/2024	06/06/2024	0.3231
	G EUR HGD MTD (D)	EUR	LU1103152879	03/07/2023	06/07/2023	0.2894
				01/08/2023	04/08/2023	0.2894
				01/09/2023	06/09/2023	0.2894
				02/10/2023	05/10/2023	0.2894
				02/11/2023	07/11/2023	0.2894
				01/12/2023	06/12/2023	0.2894
				02/01/2024	05/01/2024	0.2894
				01/02/2024	06/02/2024	0.3389
				01/03/2024	06/03/2024	0.3389
				02/04/2024	05/04/2024	0.3389
				02/05/2024	07/05/2024	0.3389
				03/06/2024	06/06/2024	0.3389
	H EUR HGD QTD (D)	EUR	LU2110861148	03/07/2023	06/07/2023	9.6932
				02/10/2023	05/10/2023	9.6932
				02/01/2024	05/01/2024	9.6932
	J19 GBP HGD QD (D)	GBP	LU2782805605	28/06/2024	03/07/2024	3.3831
	M2 EUR HGD QTD (D)	EUR	LU2110861221	03/07/2023	06/07/2023	9.6411

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				02/10/2023	05/10/2023	9.6411
				02/01/2024	05/01/2024	9.6411
				02/04/2024	05/04/2024	11.4154
	R EUR HGD AD (D)	EUR	LU0906525679	20/09/2023	25/09/2023	1.8900
Global Corporate ESG Improvers Bond	A2 USD AD (D)	USD	LU2359305369	20/09/2023	25/09/2023	1.0700
	I2 USD AD (D)	USD	LU2359305443	20/09/2023	25/09/2023	27.4100
	R2 USD AD (D)	USD	LU2359305526	20/09/2023	25/09/2023	1.2700
Net Zero Ambition Global Corporate Bond	Z EUR HGD QTD (D)	EUR	LU2531478571	03/07/2023	06/07/2023	12.2486
				02/10/2023	05/10/2023	12.2486
				02/01/2024	05/01/2024	12.2486
				02/04/2024	05/04/2024	14.6105
	Z USD QTD (D)	USD	LU2531474661	03/07/2023	06/07/2023	12.3093
				02/10/2023	05/10/2023	12.3093
				02/01/2024	05/01/2024	12.3093
				02/04/2024	05/04/2024	15.0234
Global High Yield Bond	F EUR HGD MTD (D)	EUR	LU2018722863	03/07/2023	06/07/2023	0.0219
				01/08/2023	04/08/2023	0.0219
				01/09/2023	06/09/2023	0.0219
				02/10/2023	05/10/2023	0.0219
				02/11/2023	07/11/2023	0.0219
				01/12/2023	06/12/2023	0.0219
				02/01/2024	05/01/2024	0.0219
				01/02/2024	06/02/2024	0.0225
				01/03/2024	06/03/2024	0.0225
				02/04/2024	05/04/2024	0.0225
				02/05/2024	07/05/2024	0.0225
				03/06/2024	06/06/2024	0.0225
	F2 EUR HGD MTD (D)	EUR	LU1250883417	03/07/2023	06/07/2023	0.4150
				01/08/2023	04/08/2023	0.4150
				01/09/2023	06/09/2023	0.4150
				02/10/2023	05/10/2023	0.4150
				02/11/2023	07/11/2023	0.4150
				01/12/2023	06/12/2023	0.4150
				02/01/2024	05/01/2024	0.4150
				01/02/2024	06/02/2024	0.4241
				01/03/2024	06/03/2024	0.4241
				02/04/2024	05/04/2024	0.4241
				02/05/2024	07/05/2024	0.4241
				03/06/2024	06/06/2024	0.4241
	G EUR HGD MTD (D)	EUR	LU1250883334	03/07/2023	06/07/2023	0.4194
				01/08/2023	04/08/2023	0.4194
				01/09/2023	06/09/2023	0.4194
				02/10/2023	05/10/2023	0.4194
				02/11/2023	07/11/2023	0.4194
				01/12/2023	06/12/2023	0.4194
				02/01/2024	05/01/2024	0.4194
				01/02/2024	06/02/2024	0.4308
				01/03/2024	06/03/2024	0.4308
				02/04/2024	05/04/2024	0.4308
				02/05/2024	07/05/2024	0.4308
				03/06/2024	06/06/2024	0.4308
	I14 GBP HGD QD (D)	GBP	LU2330497947	29/09/2023	04/10/2023	1.4422
				29/12/2023	04/01/2024	1.2121
				28/03/2024	04/04/2024	1.2563
				28/06/2024	03/07/2024	1.4588
	I2 GBP QD (D)	GBP	LU2031984003	29/09/2023	04/10/2023	13.3300
				29/12/2023	04/01/2024	11.3800
				28/03/2024	04/04/2024	11.5340

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
	J3 GBP QD (D)	GBP	LU2052287211	28/06/2024	03/07/2024	13.6360
				29/09/2023	04/10/2023	13.3400
				29/12/2023	04/01/2024	11.4060
				28/03/2024	04/04/2024	11.5260
				28/06/2024	03/07/2024	13.5700
	R3 GBP QD (D)	GBP	LU2259109010	29/09/2023	04/10/2023	0.1490
				29/12/2023	04/01/2024	0.1273
Global Inflation Short Duration Bond	A EUR MTD (D)	EUR	LU0906528699	01/09/2023	06/09/2023	0.2083
				02/10/2023	05/10/2023	0.2083
				02/11/2023	07/11/2023	0.2083
				01/12/2023	06/12/2023	0.2083
				02/01/2024	05/01/2024	0.2083
				01/02/2024	06/02/2024	0.1242
				01/03/2024	06/03/2024	0.1242
				02/04/2024	05/04/2024	0.1242
				02/05/2024	07/05/2024	0.1242
				03/06/2024	06/06/2024	0.1242
Global Total Return Bond	A EUR AD (D)	EUR	LU1253539677	20/09/2023	25/09/2023	4.9700
				03/07/2023	06/07/2023	0.9345
				02/10/2023	05/10/2023	0.9345
	A EUR QTD (D)	EUR	LU1253539750	02/01/2024	05/01/2024	0.9345
				03/07/2023	06/07/2023	0.0423
				02/10/2023	05/10/2023	0.0423
	F EUR QTD (D)	EUR	LU2018722350	02/01/2024	05/01/2024	0.0423
				02/04/2024	05/04/2024	0.0427
	F2 EUR QTD (D)	EUR	LU1583992539	03/07/2023	06/07/2023	0.8648
				02/10/2023	05/10/2023	0.8648
				02/01/2024	05/01/2024	0.8648
	G EUR QTD (D)	EUR	LU1583994071	02/04/2024	05/04/2024	0.8783
				03/07/2023	06/07/2023	0.8699
				02/10/2023	05/10/2023	0.8699
	I EUR AD (D)	EUR	LU1253539321	02/01/2024	05/01/2024	0.8699
				02/04/2024	05/04/2024	0.8792
Optimal Yield	A EUR AD (D)	EUR	LU1883336643	20/09/2023	25/09/2023	54.2600
				03/07/2023	06/07/2023	1.7600
	A USD HGD MTD (D)	USD	LU1883337021	01/08/2023	04/08/2023	0.2200
				01/09/2023	06/09/2023	0.2200
				02/10/2023	05/10/2023	0.2200
				02/11/2023	07/11/2023	0.2200
				01/12/2023	06/12/2023	0.2200
				02/01/2024	05/01/2024	0.2200
				01/02/2024	06/02/2024	0.2604
				01/03/2024	06/03/2024	0.2604
				02/04/2024	05/04/2024	0.2604
				02/05/2024	07/05/2024	0.2604
				03/06/2024	06/06/2024	0.2604
	A2 EUR AD (D)	EUR	LU2259111263	20/09/2023	25/09/2023	1.3000
	E2 EUR QTD (D)	EUR	LU1883337450	03/07/2023	06/07/2023	0.0524
				02/10/2023	05/10/2023	0.0524
				02/01/2024	05/01/2024	0.0524
				02/04/2024	05/04/2024	0.0609
	F EUR QTD (D)	EUR	LU1883337617	03/07/2023	06/07/2023	0.0467
				02/10/2023	05/10/2023	0.0467
				02/01/2024	05/01/2024	0.0467

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				02/04/2024	05/04/2024	0.0540
	G EUR QD (D)	EUR	LU1894680088	29/09/2023	04/10/2023	0.0290
				29/12/2023	04/01/2024	0.0308
				28/03/2024	04/04/2024	0.0405
				28/06/2024	03/07/2024	0.0383
	H EUR QTD (D)	EUR	LU1998916008	03/07/2023	06/07/2023	8.7464
				02/10/2023	05/10/2023	8.7464
	R2 EUR AD (D)	EUR	LU1883338342	20/09/2023	25/09/2023	1.6400
	R2 USD AD (D)	USD	LU1883338854	20/09/2023	25/09/2023	1.7800
	R2 USD HGD MTD (D)	USD	LU1883339076	03/07/2023	06/07/2023	0.1518
				01/08/2023	04/08/2023	0.1518
				01/09/2023	06/09/2023	0.1518
				02/10/2023	05/10/2023	0.1518
				02/11/2023	07/11/2023	0.1518
				01/12/2023	06/12/2023	0.1518
				02/01/2024	05/01/2024	0.1518
				01/02/2024	06/02/2024	0.1809
				01/03/2024	06/03/2024	0.1809
Optimal Yield Short Term	E2 EUR QTD (D)	EUR	LU1883339407	03/07/2023	06/07/2023	0.0408
				02/10/2023	05/10/2023	0.0408
				02/01/2024	05/01/2024	0.0408
				02/04/2024	05/04/2024	0.0482
	F EUR QTD (D)	EUR	LU1883339662	03/07/2023	06/07/2023	0.0402
				02/10/2023	05/10/2023	0.0402
				02/01/2024	05/01/2024	0.0402
				02/04/2024	05/04/2024	0.0472
	G EUR AD (D)	EUR	LU1894680245	20/09/2023	25/09/2023	0.1800
Strategic Income	A AUD MTD3 (D)	AUD	LU1883840644	03/07/2023	06/07/2023	0.2306
				01/08/2023	04/08/2023	0.2254
				01/09/2023	06/09/2023	0.2254
				02/10/2023	05/10/2023	0.2254
				02/11/2023	07/11/2023	0.2254
				01/12/2023	06/12/2023	0.2254
				02/01/2024	05/01/2024	0.2254
				01/02/2024	06/02/2024	0.2254
				01/03/2024	06/03/2024	0.2254
				02/04/2024	05/04/2024	0.2254
				02/05/2024	07/05/2024	0.2254
				03/06/2024	06/06/2024	0.2254
	A EUR HGD AD (D)	EUR	LU1883841378	20/09/2023	25/09/2023	1.2000
	A EUR HGD MGI (D)	EUR	LU1883841451	03/07/2023	06/07/2023	0.1071
				01/08/2023	04/08/2023	0.1180
				01/09/2023	06/09/2023	0.1243
				02/10/2023	05/10/2023	0.1218
				02/11/2023	07/11/2023	0.1217
				01/12/2023	06/12/2023	0.1009
				02/01/2024	05/01/2024	0.1150
				01/02/2024	06/02/2024	0.1452
				01/03/2024	06/03/2024	0.1242
				02/04/2024	05/04/2024	0.1353
				02/05/2024	07/05/2024	0.1296
				03/06/2024	06/06/2024	0.1409
	A USD MGI (D)	USD	LU1883841881	03/07/2023	06/07/2023	0.1691
				01/08/2023	04/08/2023	0.1842
				01/09/2023	06/09/2023	0.1937

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				02/10/2023	05/10/2023	0.1885
				02/11/2023	07/11/2023	0.1934
				01/12/2023	06/12/2023	0.1596
				02/01/2024	05/01/2024	0.1830
				01/02/2024	06/02/2024	0.2288
				01/03/2024	06/03/2024	0.1983
				02/04/2024	05/04/2024	0.2133
				02/05/2024	07/05/2024	0.2061
				03/06/2024	06/06/2024	0.2263
	A USD MTD (D)	USD	LU1883841618	03/07/2023	06/07/2023	0.0240
				01/08/2023	04/08/2023	0.0240
				01/09/2023	06/09/2023	0.0240
				02/10/2023	05/10/2023	0.0240
				02/11/2023	07/11/2023	0.0240
				01/12/2023	06/12/2023	0.0240
				02/01/2024	05/01/2024	0.0240
				01/02/2024	06/02/2024	0.0254
				01/03/2024	06/03/2024	0.0254
				02/04/2024	05/04/2024	0.0254
				02/05/2024	07/05/2024	0.0254
				03/06/2024	06/06/2024	0.0254
	A USD MTD3 (D)	USD	LU1883841709	03/07/2023	06/07/2023	0.2687
				01/08/2023	04/08/2023	0.2687
				01/09/2023	06/09/2023	0.2687
				02/10/2023	05/10/2023	0.2687
				02/11/2023	07/11/2023	0.2687
				01/12/2023	06/12/2023	0.2687
				02/01/2024	05/01/2024	0.2687
				01/02/2024	06/02/2024	0.2687
				01/03/2024	06/03/2024	0.2687
				02/04/2024	05/04/2024	0.2687
				02/05/2024	07/05/2024	0.2687
				03/06/2024	06/06/2024	0.2687
	A ZAR MTD3 (D)	ZAR	LU1883841964	03/07/2023	06/07/2023	6.9680
				01/08/2023	04/08/2023	6.2800
				01/09/2023	06/09/2023	6.2800
				02/10/2023	05/10/2023	6.2800
				02/11/2023	07/11/2023	6.2800
				01/12/2023	06/12/2023	6.2800
				02/01/2024	05/01/2024	6.2800
				01/02/2024	06/02/2024	5.4592
				01/03/2024	06/03/2024	5.4592
				02/04/2024	05/04/2024	5.4592
				02/05/2024	07/05/2024	5.4592
				03/06/2024	06/06/2024	5.4592
	A2 EUR AD (D)	EUR	LU2070308999	20/09/2023	25/09/2023	1.3300
	A2 USD MD (D)	USD	LU2574252404	31/07/2023	03/08/2023	0.1262
				31/08/2023	05/09/2023	0.1393
				29/09/2023	04/10/2023	0.1393
				31/10/2023	06/11/2023	0.1360
				30/11/2023	05/12/2023	0.1042
				29/12/2023	04/01/2024	0.1299
				31/01/2024	05/02/2024	0.1709
				29/02/2024	05/03/2024	0.1461
				28/03/2024	04/04/2024	0.1678
				30/04/2024	06/05/2024	0.1473
				31/05/2024	05/06/2024	0.1743
				28/06/2024	03/07/2024	0.1647

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
	B AUD MTD3 (D)	AUD	LU1883842004	03/07/2023	06/07/2023	0.2219
				01/08/2023	04/08/2023	0.2152
				01/09/2023	06/09/2023	0.2152
				02/10/2023	05/10/2023	0.2152
				02/11/2023	07/11/2023	0.2152
				01/12/2023	06/12/2023	0.2152
				02/01/2024	05/01/2024	0.2152
				01/02/2024	06/02/2024	0.2152
				01/03/2024	06/03/2024	0.2152
				02/04/2024	05/04/2024	0.2152
				02/05/2024	07/05/2024	0.2152
				03/06/2024	06/06/2024	0.2152
	B USD MGI (D)	USD	LU1883842426	03/07/2023	06/07/2023	0.1508
				01/08/2023	04/08/2023	0.1643
				01/09/2023	06/09/2023	0.1727
				02/10/2023	05/10/2023	0.1679
				02/11/2023	07/11/2023	0.1722
				01/12/2023	06/12/2023	0.1421
				02/01/2024	05/01/2024	0.1628
				01/02/2024	06/02/2024	0.2035
				01/03/2024	06/03/2024	0.1763
				02/04/2024	05/04/2024	0.1896
				02/05/2024	07/05/2024	0.1831
				03/06/2024	06/06/2024	0.2009
	B USD MTD3 (D)	USD	LU1883842343	03/07/2023	06/07/2023	0.2750
				01/08/2023	04/08/2023	0.2750
				01/09/2023	06/09/2023	0.2750
				02/10/2023	05/10/2023	0.2750
				02/11/2023	07/11/2023	0.2750
				01/12/2023	06/12/2023	0.2750
				02/01/2024	05/01/2024	0.2750
				01/02/2024	06/02/2024	0.2750
				01/03/2024	06/03/2024	0.2750
				02/04/2024	05/04/2024	0.2750
				02/05/2024	07/05/2024	0.2750
				03/06/2024	06/06/2024	0.2750
	B ZAR MTD3 (D)	ZAR	LU1883842699	03/07/2023	06/07/2023	7.0919
				01/08/2023	04/08/2023	6.3796
				01/09/2023	06/09/2023	6.3796
				02/10/2023	05/10/2023	6.3796
				02/11/2023	07/11/2023	6.3796
				01/12/2023	06/12/2023	6.3796
				02/01/2024	05/01/2024	6.3796
				01/02/2024	06/02/2024	5.5333
				01/03/2024	06/03/2024	5.5333
				02/04/2024	05/04/2024	5.5333
				02/05/2024	07/05/2024	5.5333
				03/06/2024	06/06/2024	5.5333
	C EUR HGD MGI (D)	EUR	LU1883842939	03/07/2023	06/07/2023	0.1162
				01/08/2023	04/08/2023	0.1280
				01/09/2023	06/09/2023	0.1347
				02/10/2023	05/10/2023	0.1320
				02/11/2023	07/11/2023	0.1319
				01/12/2023	06/12/2023	0.1093
				02/01/2024	05/01/2024	0.1245
				01/02/2024	06/02/2024	0.1572
				01/03/2024	06/03/2024	0.1344
				02/04/2024	05/04/2024	0.1464

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				02/05/2024	07/05/2024	0.1402
				03/06/2024	06/06/2024	0.1523
	C USD MTD (D)	USD	LU1883843150	03/07/2023	06/07/2023	0.0241
				01/08/2023	04/08/2023	0.0241
				01/09/2023	06/09/2023	0.0241
				02/10/2023	05/10/2023	0.0241
				02/11/2023	07/11/2023	0.0241
				01/12/2023	06/12/2023	0.0241
				02/01/2024	05/01/2024	0.0241
				01/02/2024	06/02/2024	0.0254
				01/03/2024	06/03/2024	0.0254
				02/04/2024	05/04/2024	0.0254
				02/05/2024	07/05/2024	0.0254
				03/06/2024	06/06/2024	0.0254
	E2 EUR AD (D)	EUR	LU1883843317	20/09/2023	25/09/2023	0.1900
	E2 EUR HGD AD (D)	EUR	LU1883843580	20/09/2023	25/09/2023	0.1300
	E2 EUR HGD QTD (D)	EUR	LU1883843663	03/07/2023	06/07/2023	0.0523
				02/10/2023	05/10/2023	0.0523
				02/01/2024	05/01/2024	0.0523
				02/04/2024	05/04/2024	0.0546
	E2 EUR QTD (D)	EUR	LU1883843747	03/07/2023	06/07/2023	0.0780
				02/10/2023	05/10/2023	0.0780
				02/01/2024	05/01/2024	0.0780
				02/04/2024	05/04/2024	0.0806
	F EUR AD (D)	EUR	LU1883844042	20/09/2023	25/09/2023	0.1600
	F EUR HGD AD (D)	EUR	LU1883844398	20/09/2023	25/09/2023	0.1100
	F EUR QTD (D)	EUR	LU1883844471	03/07/2023	06/07/2023	0.0738
				02/10/2023	05/10/2023	0.0738
				02/01/2024	05/01/2024	0.0738
				02/04/2024	05/04/2024	0.0758
	G EUR HGD AD (D)	EUR	LU1894682456	20/09/2023	25/09/2023	0.1300
	G EUR HGD QD (D)	EUR	LU1894682530	29/09/2023	04/10/2023	0.0374
				29/12/2023	04/01/2024	0.0340
				28/03/2024	04/04/2024	0.0440
				28/06/2024	03/07/2024	0.0438
	G EUR QTD (D)	EUR	LU2036673452	03/07/2023	06/07/2023	0.0584
				02/10/2023	05/10/2023	0.0584
				02/01/2024	05/01/2024	0.0584
				02/04/2024	05/04/2024	0.0601
	H EUR HGD QTD (D)	EUR	LU1998916420	03/07/2023	06/07/2023	11.2585
				02/10/2023	05/10/2023	11.2585
				02/01/2024	05/01/2024	11.2585
	I2 EUR HGD QTD (D)	EUR	LU1883844711	03/07/2023	06/07/2023	10.8984
	I2 EUR QD (D)	EUR	LU1883844802	29/09/2023	04/10/2023	11.0994
				29/12/2023	04/01/2024	10.4187
				28/03/2024	04/04/2024	12.8452
				28/06/2024	03/07/2024	12.9831
	I2 USD QD (D)	USD	LU1883845288	29/09/2023	04/10/2023	11.7502
				29/12/2023	04/01/2024	11.5070
				28/03/2024	04/04/2024	13.8703
				28/06/2024	03/07/2024	13.9133
	I4 USD QTD (D)	USD	LU2347634748	03/07/2023	06/07/2023	7.8987
				02/10/2023	05/10/2023	7.8987
				02/01/2024	05/01/2024	7.8987
				02/04/2024	05/04/2024	8.1432
	P2 USD MTD (D)	USD	LU1883845791	03/07/2023	06/07/2023	0.1968
				01/08/2023	04/08/2023	0.1968
				01/09/2023	06/09/2023	0.1968

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				02/10/2023	05/10/2023	0.1968
				02/11/2023	07/11/2023	0.1968
				01/12/2023	06/12/2023	0.1968
				02/01/2024	05/01/2024	0.1968
				01/02/2024	06/02/2024	0.2100
				01/03/2024	06/03/2024	0.2100
				02/04/2024	05/04/2024	0.2100
				02/05/2024	07/05/2024	0.2100
				03/06/2024	06/06/2024	0.2100
	Q-D USD MTD (D)	USD	LU1883845874	03/07/2023	06/07/2023	0.2547
				01/08/2023	04/08/2023	0.2547
				01/09/2023	06/09/2023	0.2547
				02/10/2023	05/10/2023	0.2547
				02/11/2023	07/11/2023	0.2547
				01/12/2023	06/12/2023	0.2547
				02/01/2024	05/01/2024	0.2547
				01/02/2024	06/02/2024	0.2686
				01/03/2024	06/03/2024	0.2686
				02/04/2024	05/04/2024	0.2686
				02/05/2024	07/05/2024	0.2686
				03/06/2024	06/06/2024	0.2686
	R2 EUR AD (D)	EUR	LU1883846179	20/09/2023	25/09/2023	2.0500
	R2 EUR HGD AD (D)	EUR	LU1883846336	20/09/2023	25/09/2023	1.5400
	R2 EUR HGD MGI (D)	EUR	LU1883846419	03/07/2023	06/07/2023	0.1422
				01/08/2023	04/08/2023	0.1568
				01/09/2023	06/09/2023	0.1653
				02/10/2023	05/10/2023	0.1621
				02/11/2023	07/11/2023	0.1621
				01/12/2023	06/12/2023	0.1345
				02/01/2024	05/01/2024	0.1533
				01/02/2024	06/02/2024	0.1938
				01/03/2024	06/03/2024	0.1659
				02/04/2024	05/04/2024	0.1809
				02/05/2024	07/05/2024	0.1734
				03/06/2024	06/06/2024	0.1887
	R2 GBP AD (D)	GBP	LU1883846682	20/09/2023	25/09/2023	1.7600
	R2 USD AD (D)	USD	LU1883846849	20/09/2023	25/09/2023	2.2400
	T AUD MTD3 (D)	AUD	LU1883847060	03/07/2023	06/07/2023	0.2353
				01/08/2023	04/08/2023	0.2289
				01/09/2023	06/09/2023	0.2289
				02/10/2023	05/10/2023	0.2289
				02/11/2023	07/11/2023	0.2289
				01/12/2023	06/12/2023	0.2289
				02/01/2024	05/01/2024	0.2289
				01/02/2024	06/02/2024	0.2289
				01/03/2024	06/03/2024	0.2289
				02/04/2024	05/04/2024	0.2289
				02/05/2024	07/05/2024	0.2289
				03/06/2024	06/06/2024	0.2289
	T USD MGI (D)	USD	LU1883847490	03/07/2023	06/07/2023	0.1417
				01/08/2023	04/08/2023	0.1543
				01/09/2023	06/09/2023	0.1622
				02/10/2023	05/10/2023	0.1577
				02/11/2023	07/11/2023	0.1618
				01/12/2023	06/12/2023	0.1334
				02/01/2024	05/01/2024	0.1529
				01/02/2024	06/02/2024	0.1911
				01/03/2024	06/03/2024	0.1656

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				02/04/2024	05/04/2024	0.1781
				02/05/2024	07/05/2024	0.1719
				03/06/2024	06/06/2024	0.1887
	T USD MTD3 (D)	USD	LU1883847227	03/07/2023	06/07/2023	0.2665
				01/08/2023	04/08/2023	0.2665
				01/09/2023	06/09/2023	0.2665
				02/10/2023	05/10/2023	0.2665
				02/11/2023	07/11/2023	0.2665
				01/12/2023	06/12/2023	0.2665
				02/01/2024	05/01/2024	0.2665
				01/02/2024	06/02/2024	0.2665
				01/03/2024	06/03/2024	0.2665
				02/04/2024	05/04/2024	0.2665
				02/05/2024	07/05/2024	0.2665
				03/06/2024	06/06/2024	0.2665
	T ZAR MTD3 (D)	ZAR	LU1883847573	03/07/2023	06/07/2023	7.3734
				01/08/2023	04/08/2023	6.6376
				01/09/2023	06/09/2023	6.6376
				02/10/2023	05/10/2023	6.6376
				02/11/2023	07/11/2023	6.6376
				01/12/2023	06/12/2023	6.6376
				02/01/2024	05/01/2024	6.6376
				01/02/2024	06/02/2024	5.7612
				01/03/2024	06/03/2024	5.7612
				02/04/2024	05/04/2024	5.7612
				02/05/2024	07/05/2024	5.7612
				03/06/2024	06/06/2024	5.7612
	U AUD MTD3 (D)	AUD	LU1883847656	03/07/2023	06/07/2023	0.2479
				01/08/2023	04/08/2023	0.2405
				01/09/2023	06/09/2023	0.2405
				02/10/2023	05/10/2023	0.2405
				02/11/2023	07/11/2023	0.2405
				01/12/2023	06/12/2023	0.2405
				02/01/2024	05/01/2024	0.2405
				01/02/2024	06/02/2024	0.2405
				01/03/2024	06/03/2024	0.2405
				02/04/2024	05/04/2024	0.2405
				02/05/2024	07/05/2024	0.2405
				03/06/2024	06/06/2024	0.2405
	U USD MGI (D)	USD	LU1883847904	03/07/2023	06/07/2023	0.1405
				01/08/2023	04/08/2023	0.1530
				01/09/2023	06/09/2023	0.1608
				02/10/2023	05/10/2023	0.1564
				02/11/2023	07/11/2023	0.1604
				01/12/2023	06/12/2023	0.1323
				02/01/2024	05/01/2024	0.1516
				01/02/2024	06/02/2024	0.1895
				01/03/2024	06/03/2024	0.1642
				02/04/2024	05/04/2024	0.1766
				02/05/2024	07/05/2024	0.1705
				03/06/2024	06/06/2024	0.1871
	U USD MTD3 (D)	USD	LU1883847813	03/07/2023	06/07/2023	0.2666
				01/08/2023	04/08/2023	0.2666
				01/09/2023	06/09/2023	0.2666
				02/10/2023	05/10/2023	0.2666
				02/11/2023	07/11/2023	0.2666
				01/12/2023	06/12/2023	0.2666
				02/01/2024	05/01/2024	0.2666

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/02/2024	06/02/2024	0.2666
				01/03/2024	06/03/2024	0.2666
				02/04/2024	05/04/2024	0.2666
				02/05/2024	07/05/2024	0.2666
				03/06/2024	06/06/2024	0.2666
	U ZAR MTD3 (D)	ZAR	LU1883848035	03/07/2023	06/07/2023	7.8815
				01/08/2023	04/08/2023	7.0867
				01/09/2023	06/09/2023	7.0867
				02/10/2023	05/10/2023	7.0867
				02/11/2023	07/11/2023	7.0867
				01/12/2023	06/12/2023	7.0867
				02/01/2024	05/01/2024	7.0867
				01/02/2024	06/02/2024	6.1481
				01/03/2024	06/03/2024	6.1481
				02/04/2024	05/04/2024	6.1481
				02/05/2024	07/05/2024	6.1481
				03/06/2024	06/06/2024	6.1481
	Z EUR HGD QTD (D)	EUR	LU2085675515	03/07/2023	06/07/2023	10.7025
				02/10/2023	05/10/2023	10.7025
				02/01/2024	05/01/2024	10.7025
				02/04/2024	05/04/2024	11.2559
Net Zero Ambition US Corporate Bond	Z USD QTD (D)	USD	LU2559895292	03/07/2023	06/07/2023	12.2438
				02/10/2023	05/10/2023	12.2438
				02/01/2024	05/01/2024	12.2438
				02/04/2024	05/04/2024	12.7230
US Bond	A EUR AD (D)	EUR	LU1880401283	20/09/2023	25/09/2023	1.3100
	A USD AD (D)	USD	LU1880401796	20/09/2023	25/09/2023	1.2600
	A2 AUD HGD MTD3 (D)	AUD	LU2070305110	03/07/2023	06/07/2023	0.1955
				01/08/2023	04/08/2023	0.1955
				01/09/2023	06/09/2023	0.1955
				02/10/2023	05/10/2023	0.1955
				02/11/2023	07/11/2023	0.1955
				01/12/2023	06/12/2023	0.1955
				02/01/2024	05/01/2024	0.1955
				01/02/2024	06/02/2024	0.1955
				01/03/2024	06/03/2024	0.1955
				02/04/2024	05/04/2024	0.1955
				02/05/2024	07/05/2024	0.1955
				03/06/2024	06/06/2024	0.1955
	A2 EUR AD (D)	EUR	LU2070309021	20/09/2023	25/09/2023	1.1600
	A2 EUR MTD (D)	EUR	LU1883849272	03/07/2023	06/07/2023	0.1971
				01/08/2023	04/08/2023	0.1971
				01/09/2023	06/09/2023	0.1971
				02/10/2023	05/10/2023	0.1971
				02/11/2023	07/11/2023	0.1971
				01/12/2023	06/12/2023	0.1971
				02/01/2024	05/01/2024	0.1971
				01/02/2024	06/02/2024	0.2024
				01/03/2024	06/03/2024	0.2024
				02/04/2024	05/04/2024	0.2024
				02/05/2024	07/05/2024	0.2024
				03/06/2024	06/06/2024	0.2024
	A2 EUR QD (D)	EUR	LU1883849355	29/09/2023	04/10/2023	0.3983
				29/12/2023	04/01/2024	0.3938
				28/03/2024	04/04/2024	0.4718
				28/06/2024	03/07/2024	0.4762
	A2 GBP HGD QD (D)	GBP	LU1883849439	29/09/2023	04/10/2023	0.3318
				29/12/2023	04/01/2024	0.3172

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				28/03/2024	04/04/2024	0.3840
				28/06/2024	03/07/2024	0.3818
	A2 SGD HGD MGI (D)	SGD	LU2237438549	03/07/2023	06/07/2023	0.1353
				01/08/2023	04/08/2023	0.1452
				01/09/2023	06/09/2023	0.1555
				02/10/2023	05/10/2023	0.1457
				02/11/2023	07/11/2023	0.1644
				01/12/2023	06/12/2023	0.1216
				02/01/2024	05/01/2024	0.1474
				01/02/2024	06/02/2024	0.1823
				01/03/2024	06/03/2024	0.1508
				02/04/2024	05/04/2024	0.1642
				02/05/2024	07/05/2024	0.1792
				03/06/2024	06/06/2024	0.1568
	A2 USD AD (D)	USD	LU1883849785	20/09/2023	25/09/2023	1.7300
	A2 USD MD (D)	USD	LU2574252586	31/07/2023	03/08/2023	0.1192
				31/08/2023	05/09/2023	0.1332
				29/09/2023	04/10/2023	0.1255
				31/10/2023	06/11/2023	0.1458
				30/11/2023	05/12/2023	0.0990
				29/12/2023	04/01/2024	0.1292
				31/01/2024	05/02/2024	0.1640
				29/02/2024	05/03/2024	0.1317
				28/03/2024	04/04/2024	0.1500
				30/04/2024	06/05/2024	0.1624
				31/05/2024	05/06/2024	0.1385
				28/06/2024	03/07/2024	0.1455
	A2 USD MGI (D)	USD	LU1883850015	03/07/2023	06/07/2023	0.1809
				01/08/2023	04/08/2023	0.1949
				01/09/2023	06/09/2023	0.2087
				02/10/2023	05/10/2023	0.1947
				02/11/2023	07/11/2023	0.2226
				01/12/2023	06/12/2023	0.1657
				02/01/2024	05/01/2024	0.2005
				01/02/2024	06/02/2024	0.2463
				01/03/2024	06/03/2024	0.2048
				02/04/2024	05/04/2024	0.2215
				02/05/2024	07/05/2024	0.2436
				03/06/2024	06/06/2024	0.2144
	A2 USD MTD (D)	USD	LU1883849868	03/07/2023	06/07/2023	0.2096
				01/08/2023	04/08/2023	0.2096
				01/09/2023	06/09/2023	0.2096
				02/10/2023	05/10/2023	0.2096
				02/11/2023	07/11/2023	0.2096
				01/12/2023	06/12/2023	0.2096
				02/01/2024	05/01/2024	0.2096
				01/02/2024	06/02/2024	0.2229
				01/03/2024	06/03/2024	0.2229
				02/04/2024	05/04/2024	0.2229
				02/05/2024	07/05/2024	0.2229
				03/06/2024	06/06/2024	0.2229
	A2 USD MTD3 (D)	USD	LU1883849942	03/07/2023	06/07/2023	0.1880
				01/08/2023	04/08/2023	0.1880
				01/09/2023	06/09/2023	0.1880
				02/10/2023	05/10/2023	0.1880
				02/11/2023	07/11/2023	0.1880
				01/12/2023	06/12/2023	0.1880
				02/01/2024	05/01/2024	0.1880

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/02/2024	06/02/2024	0.2446
				01/03/2024	06/03/2024	0.2446
				02/04/2024	05/04/2024	0.2446
				02/05/2024	07/05/2024	0.2446
				03/06/2024	06/06/2024	0.2446
	A2 ZAR HGD MTD3 (D)	ZAR	LU2098275063	03/07/2023	06/07/2023	9.3448
				01/08/2023	04/08/2023	9.3448
				01/09/2023	06/09/2023	9.3448
				02/10/2023	05/10/2023	9.3448
				02/11/2023	07/11/2023	9.3448
				01/12/2023	06/12/2023	9.3448
				02/01/2024	05/01/2024	9.3448
				01/02/2024	06/02/2024	7.1023
				01/03/2024	06/03/2024	7.1023
	A2 ZAR MTD3 (D)	ZAR	LU1883850288	03/07/2023	06/07/2023	7.7771
				01/08/2023	04/08/2023	6.9991
				01/09/2023	06/09/2023	6.9991
				02/10/2023	05/10/2023	6.9991
				02/11/2023	07/11/2023	6.9991
				01/12/2023	06/12/2023	6.9991
				02/01/2024	05/01/2024	6.9991
				01/02/2024	06/02/2024	5.9282
				01/03/2024	06/03/2024	5.9282
				02/04/2024	05/04/2024	5.9282
				02/05/2024	07/05/2024	5.9282
				03/06/2024	06/06/2024	5.9282
	B AUD HGD MTD3 (D)	AUD	LU2070305201	03/07/2023	06/07/2023	0.1954
				01/08/2023	04/08/2023	0.1954
				01/09/2023	06/09/2023	0.1954
				02/10/2023	05/10/2023	0.1954
				02/11/2023	07/11/2023	0.1954
				01/12/2023	06/12/2023	0.1954
				02/01/2024	05/01/2024	0.1954
				01/02/2024	06/02/2024	0.1954
				01/03/2024	06/03/2024	0.1954
				02/04/2024	05/04/2024	0.1954
				02/05/2024	07/05/2024	0.1954
				03/06/2024	06/06/2024	0.1954
	B USD MGI (D)	USD	LU1883850791	03/07/2023	06/07/2023	0.1548
				01/08/2023	04/08/2023	0.1667
				01/09/2023	06/09/2023	0.1783
				02/10/2023	05/10/2023	0.1662
				02/11/2023	07/11/2023	0.1898
				01/12/2023	06/12/2023	0.1412
				02/01/2024	05/01/2024	0.1708
				01/02/2024	06/02/2024	0.2096
				01/03/2024	06/03/2024	0.1741
				02/04/2024	05/04/2024	0.1882
				02/05/2024	07/05/2024	0.2068
				03/06/2024	06/06/2024	0.1819
	B USD MTD3 (D)	USD	LU1883850528	03/07/2023	06/07/2023	0.1897
				01/08/2023	04/08/2023	0.1897
				01/09/2023	06/09/2023	0.1897
				02/10/2023	05/10/2023	0.1897
				02/11/2023	07/11/2023	0.1897
				01/12/2023	06/12/2023	0.1897
				02/01/2024	05/01/2024	0.1897
				01/02/2024	06/02/2024	0.2341

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/03/2024	06/03/2024	0.2341
				02/04/2024	05/04/2024	0.2341
				02/05/2024	07/05/2024	0.2341
				03/06/2024	06/06/2024	0.2341
	B ZAR HGD MTD3 (D)	ZAR	LU2070305383	03/07/2023	06/07/2023	0.4162
				01/08/2023	04/08/2023	0.3730
				01/09/2023	06/09/2023	0.3730
				02/10/2023	05/10/2023	0.3730
				02/11/2023	07/11/2023	0.3730
				01/12/2023	06/12/2023	0.3730
				02/01/2024	05/01/2024	0.3730
				01/02/2024	06/02/2024	0.3149
				01/03/2024	06/03/2024	0.3149
				02/04/2024	05/04/2024	0.3149
				02/05/2024	07/05/2024	0.3149
				03/06/2024	06/06/2024	0.3149
	C USD MTD (D)	USD	LU1883850957	03/07/2023	06/07/2023	0.2161
				01/08/2023	04/08/2023	0.2161
				01/09/2023	06/09/2023	0.2161
				02/10/2023	05/10/2023	0.2161
				02/11/2023	07/11/2023	0.2161
				01/12/2023	06/12/2023	0.2161
				02/01/2024	05/01/2024	0.2161
				01/02/2024	06/02/2024	0.2276
				01/03/2024	06/03/2024	0.2276
				02/04/2024	05/04/2024	0.2276
				02/05/2024	07/05/2024	0.2276
				03/06/2024	06/06/2024	0.2276
	F EUR HGD QTD (D)	EUR	LU2018722947	03/07/2023	06/07/2023	0.0457
				02/10/2023	05/10/2023	0.0457
				02/01/2024	05/01/2024	0.0457
				02/04/2024	05/04/2024	0.0476
	F2 EUR HGD QTD (D)	EUR	LU1880402174	03/07/2023	06/07/2023	0.0457
				02/10/2023	05/10/2023	0.0457
				02/01/2024	05/01/2024	0.0457
				02/04/2024	05/04/2024	0.0475
	G EUR HGD MTD (D)	EUR	LU1880402414	03/07/2023	06/07/2023	0.0155
				01/08/2023	04/08/2023	0.0155
				01/09/2023	06/09/2023	0.0155
				02/10/2023	05/10/2023	0.0155
				02/11/2023	07/11/2023	0.0155
				01/12/2023	06/12/2023	0.0155
				02/01/2024	05/01/2024	0.0155
				01/02/2024	06/02/2024	0.0161
				01/03/2024	06/03/2024	0.0161
				02/04/2024	05/04/2024	0.0161
				02/05/2024	07/05/2024	0.0161
				03/06/2024	06/06/2024	0.0161
	G EUR HGD QTD (D)	EUR	LU1880402505	03/07/2023	06/07/2023	0.0463
				02/10/2023	05/10/2023	0.0463
				02/01/2024	05/01/2024	0.0463
				02/04/2024	05/04/2024	0.0484
	I USD AD (D)	USD	LU1880402927	20/09/2023	25/09/2023	29.8900
	I2 GBP QD (D)	GBP	LU2031984185	29/09/2023	04/10/2023	8.5100
				29/12/2023	04/01/2024	8.3180
				28/03/2024	04/04/2024	9.5420
				28/06/2024	03/07/2024	9.5340
	I2 USD AD (D)	USD	LU1883851849	20/09/2023	25/09/2023	43.0500

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
	P2 USD MTD (D)	USD	LU1883852144	03/07/2023	06/07/2023	0.1702
				01/08/2023	04/08/2023	0.1702
				01/09/2023	06/09/2023	0.1702
				02/10/2023	05/10/2023	0.1702
				02/11/2023	07/11/2023	0.1702
				01/12/2023	06/12/2023	0.1702
				02/01/2024	05/01/2024	0.1702
				01/02/2024	06/02/2024	0.1819
				01/03/2024	06/03/2024	0.1819
				02/04/2024	05/04/2024	0.1819
				02/05/2024	07/05/2024	0.1819
				03/06/2024	06/06/2024	0.1819
	Q-D USD MTD (D)	USD	LU1883852227	03/07/2023	06/07/2023	0.2221
				01/08/2023	04/08/2023	0.2221
				01/09/2023	06/09/2023	0.2221
				02/10/2023	05/10/2023	0.2221
				02/11/2023	07/11/2023	0.2221
				01/12/2023	06/12/2023	0.2221
				02/01/2024	05/01/2024	0.2221
				01/02/2024	06/02/2024	0.2340
				01/03/2024	06/03/2024	0.2340
				02/04/2024	05/04/2024	0.2340
				02/05/2024	07/05/2024	0.2340
				03/06/2024	06/06/2024	0.2340
	R USD AD (D)	USD	LU1880405359	20/09/2023	25/09/2023	1.4400
	R2 EUR QD (D)	EUR	LU1883852730	29/09/2023	04/10/2023	0.4291
				29/12/2023	04/01/2024	0.4229
				28/03/2024	04/04/2024	0.4938
				28/06/2024	03/07/2024	0.4979
	T USD MGI (D)	USD	LU1883853381	03/07/2023	06/07/2023	0.1234
				01/08/2023	04/08/2023	0.1328
				01/09/2023	06/09/2023	0.1421
				02/10/2023	05/10/2023	0.1324
				02/11/2023	07/11/2023	0.1513
				01/12/2023	06/12/2023	0.1125
				02/01/2024	05/01/2024	0.1362
				01/02/2024	06/02/2024	0.1669
				01/03/2024	06/03/2024	0.1387
				02/04/2024	05/04/2024	0.1499
				02/05/2024	07/05/2024	0.1648
				03/06/2024	06/06/2024	0.1449
	T USD MTD3 (D)	USD	LU1883853209	03/07/2023	06/07/2023	0.1860
				01/08/2023	04/08/2023	0.1860
				01/09/2023	06/09/2023	0.1860
				02/10/2023	05/10/2023	0.1860
				02/11/2023	07/11/2023	0.1860
				01/12/2023	06/12/2023	0.1860
				02/01/2024	05/01/2024	0.1860
				01/02/2024	06/02/2024	0.2295
				01/03/2024	06/03/2024	0.2295
				02/04/2024	05/04/2024	0.2295
				02/05/2024	07/05/2024	0.2295
				03/06/2024	06/06/2024	0.2295
	T ZAR MTD3 (D)	ZAR	LU1883853464	03/07/2023	06/07/2023	7.3497
				01/08/2023	04/08/2023	6.5864
				01/09/2023	06/09/2023	6.5864
				02/10/2023	05/10/2023	6.5864
				02/11/2023	07/11/2023	6.5864

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/12/2023	06/12/2023	6.5864
				02/01/2024	05/01/2024	6.5864
				01/02/2024	06/02/2024	5.5599
				01/03/2024	06/03/2024	5.5599
				02/04/2024	05/04/2024	5.5599
				02/05/2024	07/05/2024	5.5599
				03/06/2024	06/06/2024	5.5599
	U AUD HGD MTD3 (D)	AUD	LU2070305466	03/07/2023	06/07/2023	0.1954
				01/08/2023	04/08/2023	0.1954
				01/09/2023	06/09/2023	0.1954
				02/10/2023	05/10/2023	0.1954
				02/11/2023	07/11/2023	0.1954
				01/12/2023	06/12/2023	0.1954
				02/01/2024	05/01/2024	0.1954
				01/02/2024	06/02/2024	0.1954
				01/03/2024	06/03/2024	0.1954
				02/04/2024	05/04/2024	0.1954
				02/05/2024	07/05/2024	0.1954
				03/06/2024	06/06/2024	0.1954
	U USD MGI (D)	USD	LU1883853894	03/07/2023	06/07/2023	0.1224
				01/08/2023	04/08/2023	0.1318
				01/09/2023	06/09/2023	0.1410
				02/10/2023	05/10/2023	0.1314
				02/11/2023	07/11/2023	0.1501
				01/12/2023	06/12/2023	0.1117
				02/01/2024	05/01/2024	0.1350
				01/02/2024	06/02/2024	0.1657
				01/03/2024	06/03/2024	0.1377
				02/04/2024	05/04/2024	0.1488
				02/05/2024	07/05/2024	0.1635
				03/06/2024	06/06/2024	0.1438
	U USD MTD3 (D)	USD	LU1883853621	03/07/2023	06/07/2023	0.1851
				01/08/2023	04/08/2023	0.1851
				01/09/2023	06/09/2023	0.1851
				02/10/2023	05/10/2023	0.1851
				02/11/2023	07/11/2023	0.1851
				01/12/2023	06/12/2023	0.1851
				02/01/2024	05/01/2024	0.1851
				01/02/2024	06/02/2024	0.2284
				01/03/2024	06/03/2024	0.2284
				02/04/2024	05/04/2024	0.2284
				02/05/2024	07/05/2024	0.2284
				03/06/2024	06/06/2024	0.2284
	U ZAR MTD3 (D)	ZAR	LU1883853977	03/07/2023	06/07/2023	7.3245
				01/08/2023	04/08/2023	6.5514
				01/09/2023	06/09/2023	6.5514
				02/10/2023	05/10/2023	6.5514
				02/11/2023	07/11/2023	6.5514
				01/12/2023	06/12/2023	6.5514
				02/01/2024	05/01/2024	6.5514
				01/02/2024	06/02/2024	5.5229
				01/03/2024	06/03/2024	5.5229
				02/04/2024	05/04/2024	5.5229
				02/05/2024	07/05/2024	5.5229
				03/06/2024	06/06/2024	5.5229
US Corporate Bond	A USD AD (D)	USD	LU1162498049	20/09/2023	25/09/2023	2.9400
	A2 USD MD (D)	USD	LU2659282425	29/09/2023	04/10/2023	0.1831
				31/10/2023	06/11/2023	0.1751

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				30/11/2023	05/12/2023	0.1559
				29/12/2023	04/01/2024	0.1452
				31/01/2024	05/02/2024	0.1700
				29/02/2024	05/03/2024	0.1482
				28/03/2024	04/04/2024	0.1515
				30/04/2024	06/05/2024	0.1709
				31/05/2024	05/06/2024	0.1660
				28/06/2024	03/07/2024	0.1452
	M2 EUR HGD QTD (D)	EUR	LU2305762622	29/09/2023	04/10/2023	8.9193
				29/12/2023	04/01/2024	8.4602
				28/03/2024	04/04/2024	8.6335
				28/06/2024	03/07/2024	8.7751
US Short Term Bond	A2 AUD HGD MTD3 (D)	AUD	LU2585852754	02/11/2023	07/11/2023	0.1837
				01/12/2023	06/12/2023	0.1837
				02/01/2024	05/01/2024	0.1837
				01/02/2024	06/02/2024	0.2228
				01/03/2024	06/03/2024	0.2228
				02/04/2024	05/04/2024	0.2228
				02/05/2024	07/05/2024	0.2228
				03/06/2024	06/06/2024	0.2228
	A2 HKD MTD3 (D)	HKD	LU2585852671	02/10/2023	05/10/2023	0.2434
				02/11/2023	07/11/2023	0.2434
				01/12/2023	06/12/2023	0.2434
				02/01/2024	05/01/2024	0.2434
				01/02/2024	06/02/2024	0.2630
				01/03/2024	06/03/2024	0.2630
				02/04/2024	05/04/2024	0.2630
				02/05/2024	07/05/2024	0.2630
				03/06/2024	06/06/2024	0.2630
	A2 RMB HGD MTD3 (D)	CNH	LU2585852838	02/11/2023	07/11/2023	0.1338
				01/12/2023	06/12/2023	0.1338
				02/01/2024	05/01/2024	0.1338
				01/02/2024	06/02/2024	0.1604
				01/03/2024	06/03/2024	0.1604
				02/04/2024	05/04/2024	0.1604
				02/05/2024	07/05/2024	0.1604
				03/06/2024	06/06/2024	0.1604
	A2 USD AD (D)	USD	LU1882442111	20/09/2023	25/09/2023	2.7200
	A2 USD MD (D)	USD	LU2574252669	31/07/2023	03/08/2023	0.2159
				31/08/2023	05/09/2023	0.2503
				29/09/2023	04/10/2023	0.2180
				31/10/2023	06/11/2023	0.2497
				30/11/2023	05/12/2023	0.2338
				29/12/2023	04/01/2024	0.2413
				31/01/2024	05/02/2024	0.2505
				29/02/2024	05/03/2024	0.2264
				28/03/2024	04/04/2024	0.2183
				30/04/2024	06/05/2024	0.2548
				31/05/2024	05/06/2024	0.2318
				28/06/2024	03/07/2024	0.2139
	A2 USD MTD (D)	USD	LU1882442202	03/07/2023	06/07/2023	0.0214
				01/08/2023	04/08/2023	0.0214
				01/09/2023	06/09/2023	0.0214
				02/10/2023	05/10/2023	0.0214
				02/11/2023	07/11/2023	0.0214
				01/12/2023	06/12/2023	0.0214
				02/01/2024	05/01/2024	0.0214
				01/02/2024	06/02/2024	0.0251

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/03/2024	06/03/2024	0.0251
				02/04/2024	05/04/2024	0.0251
				02/05/2024	07/05/2024	0.0251
				03/06/2024	06/06/2024	0.0251
	A2 USD MTD3 (D)	USD	LU2585852598	03/07/2023	06/07/2023	0.2500
				01/08/2023	04/08/2023	0.2500
				01/09/2023	06/09/2023	0.2500
				02/10/2023	05/10/2023	0.2500
				02/11/2023	07/11/2023	0.2500
				01/12/2023	06/12/2023	0.2500
				02/01/2024	05/01/2024	0.2500
				01/02/2024	06/02/2024	0.2739
				01/03/2024	06/03/2024	0.2739
				02/04/2024	05/04/2024	0.2739
				02/05/2024	07/05/2024	0.2739
				03/06/2024	06/06/2024	0.2739
	A2 ZAR HGD MTD3 (D)	ZAR	LU2596443304	03/07/2023	06/07/2023	7.9167
				01/08/2023	04/08/2023	7.9167
				01/09/2023	06/09/2023	7.9167
				02/10/2023	05/10/2023	7.9167
				02/11/2023	07/11/2023	7.9167
				01/12/2023	06/12/2023	7.9167
				02/01/2024	05/01/2024	7.9167
	B USD MTD3 (D)	USD	LU2596443130	03/07/2023	06/07/2023	0.2500
				01/08/2023	04/08/2023	0.2500
				01/09/2023	06/09/2023	0.2500
				02/10/2023	05/10/2023	0.2500
				02/11/2023	07/11/2023	0.2500
				01/12/2023	06/12/2023	0.2500
				02/01/2024	05/01/2024	0.2500
	B ZAR HGD MTD3 (D)	ZAR	LU2596443056	03/07/2023	06/07/2023	7.9167
				01/08/2023	04/08/2023	7.9167
				01/09/2023	06/09/2023	7.9167
				02/10/2023	05/10/2023	7.9167
				02/11/2023	07/11/2023	7.9167
				01/12/2023	06/12/2023	7.9167
				02/01/2024	05/01/2024	7.9167
	C USD MTD (D)	USD	LU1882442970	03/07/2023	06/07/2023	0.0197
				01/08/2023	04/08/2023	0.0197
				01/09/2023	06/09/2023	0.0197
				02/10/2023	05/10/2023	0.0197
				02/11/2023	07/11/2023	0.0197
				01/12/2023	06/12/2023	0.0197
				02/01/2024	05/01/2024	0.0197
				01/02/2024	06/02/2024	0.0228
				01/03/2024	06/03/2024	0.0228
				02/04/2024	05/04/2024	0.0228
				02/05/2024	07/05/2024	0.0228
				03/06/2024	06/06/2024	0.0228
	U USD MTD3 (D)	USD	LU2596442918	03/07/2023	06/07/2023	0.2500
				01/08/2023	04/08/2023	0.2500
				01/09/2023	06/09/2023	0.2500
				02/10/2023	05/10/2023	0.2500
				02/11/2023	07/11/2023	0.2500
				01/12/2023	06/12/2023	0.2500
				02/01/2024	05/01/2024	0.2500
	U ZAR HGD MTD3 (D)	ZAR	LU2596442835	03/07/2023	06/07/2023	7.9167
				01/08/2023	04/08/2023	7.9167

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/09/2023	06/09/2023	7.9167
				02/10/2023	05/10/2023	7.9167
				02/11/2023	07/11/2023	7.9167
				01/12/2023	06/12/2023	7.9167
				02/01/2024	05/01/2024	7.9167
Asia Income ESG Bond	A2 SGD HGD MGI (D)	SGD	LU2665729641	02/01/2024	05/01/2024	0.1855
				01/02/2024	06/02/2024	0.3022
				01/03/2024	06/03/2024	0.2539
				02/04/2024	05/04/2024	0.2639
				02/05/2024	07/05/2024	0.2884
				03/06/2024	06/06/2024	0.2722
	A2 USD MGI (D)	USD	LU2665726548	02/01/2024	05/01/2024	0.1866
				01/02/2024	06/02/2024	0.3010
				01/03/2024	06/03/2024	0.2549
				02/04/2024	05/04/2024	0.2622
				02/05/2024	07/05/2024	0.2895
				03/06/2024	06/06/2024	0.2755
China RMB Aggregate Bond	E2 EUR AD (D)	EUR	LU2534777763	20/09/2023	25/09/2023	0.0500
	F EUR AD (D)	EUR	LU2534777250	20/09/2023	25/09/2023	0.0400
	G EUR AD (D)	EUR	LU2534777334	20/09/2023	25/09/2023	0.0400
Emerging Markets Blended Bond	A EUR AD (D)	EUR	LU1161086316	20/09/2023	25/09/2023	1.1500
	A2 EUR AD (D)	EUR	LU2070310110	20/09/2023	25/09/2023	0.5200
	A2 SGD HGD MTD (D)	SGD	LU1534095879	03/07/2023	06/07/2023	0.2741
				01/08/2023	04/08/2023	0.2741
				01/09/2023	06/09/2023	0.2741
				02/10/2023	05/10/2023	0.2741
				02/11/2023	07/11/2023	0.2741
				01/12/2023	06/12/2023	0.2741
				02/01/2024	05/01/2024	0.2741
				01/02/2024	06/02/2024	0.3155
				01/03/2024	06/03/2024	0.3155
				02/04/2024	05/04/2024	0.3155
				02/05/2024	07/05/2024	0.3155
				03/06/2024	06/06/2024	0.3155
	F EUR QTD (D)	EUR	LU2018719562	03/07/2023	06/07/2023	0.0424
				02/10/2023	05/10/2023	0.0424
				02/01/2024	05/01/2024	0.0424
				02/04/2024	05/04/2024	0.0482
	F2 EUR QTD (D)	EUR	LU1600318759	03/07/2023	06/07/2023	0.7552
				02/10/2023	05/10/2023	0.7552
				02/01/2024	05/01/2024	0.7552
				02/04/2024	05/04/2024	0.8589
	G EUR QTD (D)	EUR	LU1600318833	03/07/2023	06/07/2023	0.7722
				02/10/2023	05/10/2023	0.7722
				02/01/2024	05/01/2024	0.7722
				02/04/2024	05/04/2024	0.8801
	OR EUR AD (D)	EUR	LU1534097065	20/09/2023	25/09/2023	13.5500
	X3 EUR QD (D)	EUR	LU2630492929	29/12/2023	04/01/2024	1.0795
				28/03/2024	04/04/2024	25.3445
				28/06/2024	03/07/2024	15.3681
Emerging Markets Bond	A AUD MTD3 (D)	AUD	LU1882449637	03/07/2023	06/07/2023	0.3164
				01/08/2023	04/08/2023	0.3164
				01/09/2023	06/09/2023	0.3164
				02/10/2023	05/10/2023	0.3164
				02/11/2023	07/11/2023	0.3164
				01/12/2023	06/12/2023	0.3164
				02/01/2024	05/01/2024	0.3164
				01/02/2024	06/02/2024	0.3173

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/03/2024	06/03/2024	0.3173
				02/04/2024	05/04/2024	0.3173
				02/05/2024	07/05/2024	0.3173
				03/06/2024	06/06/2024	0.3173
	A EUR AD (D)	EUR	LU1882449983	20/09/2023	25/09/2023	2.7700
	A EUR HGD AD (D)	EUR	LU1882450130	20/09/2023	25/09/2023	1.7500
	A EUR MTD (D)	EUR	LU1882450213	03/07/2023	06/07/2023	0.0190
				01/08/2023	04/08/2023	0.0190
				01/09/2023	06/09/2023	0.0190
				02/10/2023	05/10/2023	0.0190
				02/11/2023	07/11/2023	0.0190
				01/12/2023	06/12/2023	0.0190
				02/01/2024	05/01/2024	0.0190
				01/02/2024	06/02/2024	0.0191
				01/03/2024	06/03/2024	0.0191
				02/04/2024	05/04/2024	0.0191
				02/05/2024	07/05/2024	0.0191
				03/06/2024	06/06/2024	0.0191
	A USD AD (D)	USD	LU1882450486	20/09/2023	25/09/2023	3.0200
	A USD MGI (D)	USD	LU1882450726	03/07/2023	06/07/2023	0.1976
				01/08/2023	04/08/2023	0.2699
				01/09/2023	06/09/2023	0.2979
				02/10/2023	05/10/2023	0.3300
				02/11/2023	07/11/2023	0.3157
				01/12/2023	06/12/2023	0.2182
				02/01/2024	05/01/2024	0.2492
				01/02/2024	06/02/2024	0.3474
				01/03/2024	06/03/2024	0.2868
				02/04/2024	05/04/2024	0.3081
				02/05/2024	07/05/2024	0.3472
				03/06/2024	06/06/2024	0.2831
	A USD MTD (D)	USD	LU1882450569	03/07/2023	06/07/2023	0.0200
				01/08/2023	04/08/2023	0.0200
				01/09/2023	06/09/2023	0.0200
				02/10/2023	05/10/2023	0.0200
				02/11/2023	07/11/2023	0.0200
				01/12/2023	06/12/2023	0.0200
				02/01/2024	05/01/2024	0.0200
				01/02/2024	06/02/2024	0.0209
				01/03/2024	06/03/2024	0.0209
				02/04/2024	05/04/2024	0.0209
				02/05/2024	07/05/2024	0.0209
				03/06/2024	06/06/2024	0.0209
	A USD MTD3 (D)	USD	LU1882450643	03/07/2023	06/07/2023	0.3547
				01/08/2023	04/08/2023	0.3547
				01/09/2023	06/09/2023	0.3547
				02/10/2023	05/10/2023	0.3547
				02/11/2023	07/11/2023	0.3547
				01/12/2023	06/12/2023	0.3547
				02/01/2024	05/01/2024	0.3547
				01/02/2024	06/02/2024	0.3547
				01/03/2024	06/03/2024	0.3547
				02/04/2024	05/04/2024	0.3547
				02/05/2024	07/05/2024	0.3547
				03/06/2024	06/06/2024	0.3547
	A ZAR MTD3 (D)	ZAR	LU1882450999	03/07/2023	06/07/2023	7.5082
				01/08/2023	04/08/2023	6.7736
				01/09/2023	06/09/2023	6.7736

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				02/10/2023	05/10/2023	6.7736
				02/11/2023	07/11/2023	6.7736
				01/12/2023	06/12/2023	6.7736
				02/01/2024	05/01/2024	6.7736
				01/02/2024	06/02/2024	6.7286
				01/03/2024	06/03/2024	6.7286
				02/04/2024	05/04/2024	6.7286
				02/05/2024	07/05/2024	6.7286
				03/06/2024	06/06/2024	6.7286
	A2 AUD HGD MTD3 (D)	AUD	LU2110860256	03/07/2023	06/07/2023	0.2620
				01/08/2023	04/08/2023	0.2620
				01/09/2023	06/09/2023	0.2620
				02/10/2023	05/10/2023	0.2620
				02/11/2023	07/11/2023	0.2620
				01/12/2023	06/12/2023	0.2620
				02/01/2024	05/01/2024	0.2620
				01/02/2024	06/02/2024	0.2566
				01/03/2024	06/03/2024	0.2566
				02/04/2024	05/04/2024	0.2566
				02/05/2024	07/05/2024	0.2566
				03/06/2024	06/06/2024	0.2566
	A2 EUR AD (D)	EUR	LU2070309963	20/09/2023	25/09/2023	2.7100
	A2 HKD MTD3 (D)	HKD	LU2110860330	03/07/2023	06/07/2023	0.2942
				01/08/2023	04/08/2023	0.2942
				01/09/2023	06/09/2023	0.2942
				02/10/2023	05/10/2023	0.2942
				02/11/2023	07/11/2023	0.2942
				01/12/2023	06/12/2023	0.2942
				02/01/2024	05/01/2024	0.2942
				01/02/2024	06/02/2024	0.2869
				01/03/2024	06/03/2024	0.2869
				02/04/2024	05/04/2024	0.2869
				02/05/2024	07/05/2024	0.2869
				03/06/2024	06/06/2024	0.2869
	A2 RMB HGD MTD3 (D)	CNH	LU2401860049	03/07/2023	06/07/2023	0.2391
				01/08/2023	04/08/2023	0.2391
				01/09/2023	06/09/2023	0.2391
				02/10/2023	05/10/2023	0.2391
				02/11/2023	07/11/2023	0.2391
				01/12/2023	06/12/2023	0.2391
				02/01/2024	05/01/2024	0.2391
				01/02/2024	06/02/2024	0.2190
				01/03/2024	06/03/2024	0.2190
				02/04/2024	05/04/2024	0.2190
				02/05/2024	07/05/2024	0.2190
				03/06/2024	06/06/2024	0.2190
	A2 SGD HGD MGI (D)	SGD	LU2237438622	03/07/2023	06/07/2023	0.1803
				01/08/2023	04/08/2023	0.2459
				01/09/2023	06/09/2023	0.2715
				02/10/2023	05/10/2023	0.3023
				02/11/2023	07/11/2023	0.2860
				01/12/2023	06/12/2023	0.1969
				02/01/2024	05/01/2024	0.2246
				01/02/2024	06/02/2024	0.3143
				01/03/2024	06/03/2024	0.2589
				02/04/2024	05/04/2024	0.2806
				02/05/2024	07/05/2024	0.3136
				03/06/2024	06/06/2024	0.2543

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
	A2 USD MGI (D)	USD	LU2237438895	03/07/2023	06/07/2023	0.1802
				01/08/2023	04/08/2023	0.2467
				01/09/2023	06/09/2023	0.2733
				02/10/2023	05/10/2023	0.3033
				02/11/2023	07/11/2023	0.2912
				01/12/2023	06/12/2023	0.2009
				02/01/2024	05/01/2024	0.2295
				01/02/2024	06/02/2024	0.3197
				01/03/2024	06/03/2024	0.2647
				02/04/2024	05/04/2024	0.2833
				02/05/2024	07/05/2024	0.3209
				03/06/2024	06/06/2024	0.2612
	A2 USD MTD3 (D)	USD	LU2110860769	03/07/2023	06/07/2023	0.2931
				01/08/2023	04/08/2023	0.2931
				01/09/2023	06/09/2023	0.2931
				02/10/2023	05/10/2023	0.2931
				02/11/2023	07/11/2023	0.2931
				01/12/2023	06/12/2023	0.2931
				02/01/2024	05/01/2024	0.2931
				01/02/2024	06/02/2024	0.2854
				01/03/2024	06/03/2024	0.2854
				02/04/2024	05/04/2024	0.2854
				02/05/2024	07/05/2024	0.2854
				03/06/2024	06/06/2024	0.2854
	B AUD MTD3 (D)	AUD	LU1882451021	03/07/2023	06/07/2023	0.2970
				01/08/2023	04/08/2023	0.2970
				01/09/2023	06/09/2023	0.2970
				02/10/2023	05/10/2023	0.2970
				02/11/2023	07/11/2023	0.2970
				01/12/2023	06/12/2023	0.2970
				02/01/2024	05/01/2024	0.2970
				01/02/2024	06/02/2024	0.2887
				01/03/2024	06/03/2024	0.2887
				02/04/2024	05/04/2024	0.2887
				02/05/2024	07/05/2024	0.2887
				03/06/2024	06/06/2024	0.2887
	B USD MGI (D)	USD	LU1882451617	03/07/2023	06/07/2023	0.1756
				01/08/2023	04/08/2023	0.2397
				01/09/2023	06/09/2023	0.2647
				02/10/2023	05/10/2023	0.2933
				02/11/2023	07/11/2023	0.2809
				01/12/2023	06/12/2023	0.1941
				02/01/2024	05/01/2024	0.2214
				01/02/2024	06/02/2024	0.3086
				01/03/2024	06/03/2024	0.2544
				02/04/2024	05/04/2024	0.2730
				02/05/2024	07/05/2024	0.3082
				03/06/2024	06/06/2024	0.2511
	B USD MTD3 (D)	USD	LU1882451534	03/07/2023	06/07/2023	0.3531
				01/08/2023	04/08/2023	0.3531
				01/09/2023	06/09/2023	0.3531
				02/10/2023	05/10/2023	0.3531
				02/11/2023	07/11/2023	0.3531
				01/12/2023	06/12/2023	0.3531
				02/01/2024	05/01/2024	0.3531
				01/02/2024	06/02/2024	0.3531
				01/03/2024	06/03/2024	0.3531
				02/04/2024	05/04/2024	0.3531

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				02/05/2024	07/05/2024	0.3531
				03/06/2024	06/06/2024	0.3531
	B ZAR MTD3 (D)	ZAR	LU1882451708	03/07/2023	06/07/2023	7.2947
				01/08/2023	04/08/2023	6.5460
				01/09/2023	06/09/2023	6.5460
				02/10/2023	05/10/2023	6.5460
				02/11/2023	07/11/2023	6.5460
				01/12/2023	06/12/2023	6.5460
				02/01/2024	05/01/2024	6.5460
				01/02/2024	06/02/2024	6.5303
				01/03/2024	06/03/2024	6.5303
				02/04/2024	05/04/2024	6.5303
				02/05/2024	07/05/2024	6.5303
				03/06/2024	06/06/2024	6.5303
	C EUR MTD (D)	EUR	LU1882451963	03/07/2023	06/07/2023	0.0187
				01/08/2023	04/08/2023	0.0187
				01/09/2023	06/09/2023	0.0187
				02/10/2023	05/10/2023	0.0187
				02/11/2023	07/11/2023	0.0187
				01/12/2023	06/12/2023	0.0187
				02/01/2024	05/01/2024	0.0187
				01/02/2024	06/02/2024	0.0187
				01/03/2024	06/03/2024	0.0187
				02/04/2024	05/04/2024	0.0187
				02/05/2024	07/05/2024	0.0187
				03/06/2024	06/06/2024	0.0187
	C USD MTD (D)	USD	LU1882452185	03/07/2023	06/07/2023	0.0198
				01/08/2023	04/08/2023	0.0198
				01/09/2023	06/09/2023	0.0198
				02/10/2023	05/10/2023	0.0198
				02/11/2023	07/11/2023	0.0198
				01/12/2023	06/12/2023	0.0198
				02/01/2024	05/01/2024	0.0198
				01/02/2024	06/02/2024	0.0204
				01/03/2024	06/03/2024	0.0204
				02/04/2024	05/04/2024	0.0204
				02/05/2024	07/05/2024	0.0204
				03/06/2024	06/06/2024	0.0204
	E2 EUR QTD (D)	EUR	LU1882452698	03/07/2023	06/07/2023	0.0616
				02/10/2023	05/10/2023	0.0616
				02/01/2024	05/01/2024	0.0616
				02/04/2024	05/04/2024	0.0621
	E2 USD AD (D)	USD	LU1882452854	20/09/2023	25/09/2023	0.3500
	F EUR QTD (D)	EUR	LU1882453076	03/07/2023	06/07/2023	0.0601
				02/10/2023	05/10/2023	0.0601
				02/01/2024	05/01/2024	0.0601
				02/04/2024	05/04/2024	0.0604
	G EUR HGD AD (D)	EUR	LU1894676722	20/09/2023	25/09/2023	0.2400
	G EUR QTD (D)	EUR	LU2036673296	03/07/2023	06/07/2023	0.0472
				02/10/2023	05/10/2023	0.0472
				02/01/2024	05/01/2024	0.0472
				02/04/2024	05/04/2024	0.0476
	H EUR QTD (D)	EUR	LU1998914219	03/07/2023	06/07/2023	10.1911
				02/10/2023	05/10/2023	10.1911
				02/01/2024	05/01/2024	10.1911
	I2 EUR HGD AD (D)	EUR	LU1882453316	20/09/2023	25/09/2023	47.7400
	I2 EUR QTD (D)	EUR	LU1882453407	03/07/2023	06/07/2023	13.3368
				02/10/2023	05/10/2023	13.3368

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				02/01/2024	05/01/2024	13.3368
				02/04/2024	05/04/2024	13.5560
	I2 GBP HGD QD (D)	GBP	LU1882453589	29/09/2023	04/10/2023	14.3502
				29/12/2023	04/01/2024	12.1514
				28/03/2024	04/04/2024	14.9837
				28/06/2024	03/07/2024	14.7654
	I2 USD QD (D)	USD	LU1882453746	29/09/2023	04/10/2023	14.6076
				29/12/2023	04/01/2024	13.2428
				28/03/2024	04/04/2024	15.7569
				28/06/2024	03/07/2024	15.6366
	I2 USD QTD (D)	USD	LU1882453829	03/07/2023	06/07/2023	14.1133
				02/10/2023	05/10/2023	14.1133
				02/01/2024	05/01/2024	14.1133
				02/04/2024	05/04/2024	14.8369
	J3 GBP QD (D)	GBP	LU2052287997	29/09/2023	04/10/2023	15.0220
				29/12/2023	04/01/2024	12.9760
				28/03/2024	04/04/2024	15.6640
				28/06/2024	03/07/2024	15.5600
	M2 EUR AD (D)	EUR	LU1882454637	20/09/2023	25/09/2023	84.5800
	P2 USD MTD (D)	USD	LU1882455014	03/07/2023	06/07/2023	0.1618
				01/08/2023	04/08/2023	0.1618
				01/09/2023	06/09/2023	0.1618
				02/10/2023	05/10/2023	0.1618
				02/11/2023	07/11/2023	0.1618
				01/12/2023	06/12/2023	0.1618
				02/01/2024	05/01/2024	0.1618
				01/02/2024	06/02/2024	0.1700
				01/03/2024	06/03/2024	0.1700
				02/04/2024	05/04/2024	0.1700
				02/05/2024	07/05/2024	0.1700
				03/06/2024	06/06/2024	0.1700
	Q-D USD MTD (D)	USD	LU1882455105	03/07/2023	06/07/2023	0.2053
				01/08/2023	04/08/2023	0.2053
				01/09/2023	06/09/2023	0.2053
				02/10/2023	05/10/2023	0.2053
				02/11/2023	07/11/2023	0.2053
				01/12/2023	06/12/2023	0.2053
				02/01/2024	05/01/2024	0.2053
				01/02/2024	06/02/2024	0.2125
				01/03/2024	06/03/2024	0.2125
				02/04/2024	05/04/2024	0.2125
				02/05/2024	07/05/2024	0.2125
				03/06/2024	06/06/2024	0.2125
	R2 USD AD (D)	USD	LU1882455790	20/09/2023	25/09/2023	2.9000
	R3 GBP QD (D)	GBP	LU2259108715	29/09/2023	04/10/2023	0.1612
				29/12/2023	04/01/2024	0.1387
	T AUD MTD3 (D)	AUD	LU1882455873	03/07/2023	06/07/2023	0.3214
				01/08/2023	04/08/2023	0.3214
				01/09/2023	06/09/2023	0.3214
				02/10/2023	05/10/2023	0.3214
				02/11/2023	07/11/2023	0.3214
				01/12/2023	06/12/2023	0.3214
				02/01/2024	05/01/2024	0.3214
				01/02/2024	06/02/2024	0.3133
				01/03/2024	06/03/2024	0.3133
				02/04/2024	05/04/2024	0.3133
				02/05/2024	07/05/2024	0.3133
				03/06/2024	06/06/2024	0.3133

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
	T USD MGI (D)	USD	LU1882456251	03/07/2023	06/07/2023	0.1480
				01/08/2023	04/08/2023	0.2021
				01/09/2023	06/09/2023	0.2231
				02/10/2023	05/10/2023	0.2472
				02/11/2023	07/11/2023	0.2368
				01/12/2023	06/12/2023	0.1636
				02/01/2024	05/01/2024	0.1866
				01/02/2024	06/02/2024	0.2601
				01/03/2024	06/03/2024	0.2145
				02/04/2024	05/04/2024	0.2301
				02/05/2024	07/05/2024	0.2597
				03/06/2024	06/06/2024	0.2116
	T USD MTD3 (D)	USD	LU1882456178	03/07/2023	06/07/2023	0.3505
				01/08/2023	04/08/2023	0.3505
				01/09/2023	06/09/2023	0.3505
				02/10/2023	05/10/2023	0.3505
				02/11/2023	07/11/2023	0.3505
				01/12/2023	06/12/2023	0.3505
				02/01/2024	05/01/2024	0.3505
				01/02/2024	06/02/2024	0.3505
				01/03/2024	06/03/2024	0.3505
				02/04/2024	05/04/2024	0.3505
				02/05/2024	07/05/2024	0.3505
				03/06/2024	06/06/2024	0.3505
	T ZAR MTD3 (D)	ZAR	LU1882456335	03/07/2023	06/07/2023	7.7569
				01/08/2023	04/08/2023	6.9660
				01/09/2023	06/09/2023	6.9660
				02/10/2023	05/10/2023	6.9660
				02/11/2023	07/11/2023	6.9660
				01/12/2023	06/12/2023	6.9660
				02/01/2024	05/01/2024	6.9660
				01/02/2024	06/02/2024	6.9471
				01/03/2024	06/03/2024	6.9471
				02/04/2024	05/04/2024	6.9471
				02/05/2024	07/05/2024	6.9471
				03/06/2024	06/06/2024	6.9471
	U AUD MTD3 (D)	AUD	LU1882456418	03/07/2023	06/07/2023	0.3351
				01/08/2023	04/08/2023	0.3351
				01/09/2023	06/09/2023	0.3351
				02/10/2023	05/10/2023	0.3351
				02/11/2023	07/11/2023	0.3351
				01/12/2023	06/12/2023	0.3351
				02/01/2024	05/01/2024	0.3351
				01/02/2024	06/02/2024	0.3267
				01/03/2024	06/03/2024	0.3267
				02/04/2024	05/04/2024	0.3267
				02/05/2024	07/05/2024	0.3267
				03/06/2024	06/06/2024	0.3267
	U USD MGI (D)	USD	LU1882456848	03/07/2023	06/07/2023	0.1474
				01/08/2023	04/08/2023	0.2012
				01/09/2023	06/09/2023	0.2222
				02/10/2023	05/10/2023	0.2461
				02/11/2023	07/11/2023	0.2358
				01/12/2023	06/12/2023	0.1629
				02/01/2024	05/01/2024	0.1858
				01/02/2024	06/02/2024	0.2590
				01/03/2024	06/03/2024	0.2136
				02/04/2024	05/04/2024	0.2292

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				02/05/2024	07/05/2024	0.2587
				03/06/2024	06/06/2024	0.2107
	U USD MTD3 (D)	USD	LU1882456764	03/07/2023	06/07/2023	0.3504
				01/08/2023	04/08/2023	0.3504
				01/09/2023	06/09/2023	0.3504
				02/10/2023	05/10/2023	0.3504
				02/11/2023	07/11/2023	0.3504
				01/12/2023	06/12/2023	0.3504
				02/01/2024	05/01/2024	0.3504
				01/02/2024	06/02/2024	0.3504
				01/03/2024	06/03/2024	0.3504
				02/04/2024	05/04/2024	0.3504
				02/05/2024	07/05/2024	0.3504
				03/06/2024	06/06/2024	0.3504
	U ZAR MTD3 (D)	ZAR	LU1882456921	03/07/2023	06/07/2023	8.1785
				01/08/2023	04/08/2023	7.3407
				01/09/2023	06/09/2023	7.3407
				02/10/2023	05/10/2023	7.3407
				02/11/2023	07/11/2023	7.3407
				01/12/2023	06/12/2023	7.3407
				02/01/2024	05/01/2024	7.3407
				01/02/2024	06/02/2024	7.3241
				01/03/2024	06/03/2024	7.3241
				02/04/2024	05/04/2024	7.3241
				02/05/2024	07/05/2024	7.3241
				03/06/2024	06/06/2024	7.3241
	Z EUR HGD AD (D)	EUR	LU2085674625	20/09/2023	25/09/2023	56.3700
Emerging Markets Corporate Bond	A EUR AD (D)	EUR	LU0755948873	20/09/2023	25/09/2023	4.4900
	A USD AD (D)	USD	LU0755948527	20/09/2023	25/09/2023	3.8100
	F EUR HGD MTD (D)	EUR	LU2018722608	03/07/2023	06/07/2023	0.0147
				01/08/2023	04/08/2023	0.0147
				01/09/2023	06/09/2023	0.0147
				02/10/2023	05/10/2023	0.0147
				02/11/2023	07/11/2023	0.0147
				01/12/2023	06/12/2023	0.0147
				02/01/2024	05/01/2024	0.0147
				01/02/2024	06/02/2024	0.0143
				01/03/2024	06/03/2024	0.0143
				02/04/2024	05/04/2024	0.0143
				02/05/2024	07/05/2024	0.0143
				03/06/2024	06/06/2024	0.0143
	F2 EUR HGD MTD (D)	EUR	LU0945158151	03/07/2023	06/07/2023	0.2549
				01/08/2023	04/08/2023	0.2549
				01/09/2023	06/09/2023	0.2549
				02/10/2023	05/10/2023	0.2549
				02/11/2023	07/11/2023	0.2549
				01/12/2023	06/12/2023	0.2549
				02/01/2024	05/01/2024	0.2549
				01/02/2024	06/02/2024	0.2486
				01/03/2024	06/03/2024	0.2486
				02/04/2024	05/04/2024	0.2486
				02/05/2024	07/05/2024	0.2486
	G EUR HGD MTD (D)	EUR	LU0945158078	03/06/2024	06/06/2024	0.2486
				03/07/2023	06/07/2023	0.2677
				01/08/2023	04/08/2023	0.2677
				01/09/2023	06/09/2023	0.2677
				02/10/2023	05/10/2023	0.2677
				02/11/2023	07/11/2023	0.2677

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/12/2023	06/12/2023	0.2677
				02/01/2024	05/01/2024	0.2677
				01/02/2024	06/02/2024	0.2624
				01/03/2024	06/03/2024	0.2624
				02/04/2024	05/04/2024	0.2624
				02/05/2024	07/05/2024	0.2624
				03/06/2024	06/06/2024	0.2624
	I EUR AD (D)	EUR	LU0755948014	20/09/2023	25/09/2023	48.9000
	I EUR HGD AD (D)	EUR	LU2339089083	20/09/2023	25/09/2023	43.4800
	I USD AD (D)	USD	LU0755947719	20/09/2023	25/09/2023	45.8800
	J2 EUR AD (D)	EUR	LU2176992076	20/09/2023	25/09/2023	51.4600
	Z EUR QD (D)	EUR	LU2052290199	29/09/2023	04/10/2023	12.5248
				29/12/2023	04/01/2024	12.4350
				28/03/2024	04/04/2024	13.1569
				28/06/2024	03/07/2024	14.0378
	Z USD QD (D)	USD	LU2052289936	29/09/2023	04/10/2023	11.9458
				29/12/2023	04/01/2024	12.3761
				28/03/2024	04/04/2024	12.7965
				28/06/2024	03/07/2024	13.5569
Emerging Markets Green Bond	A2 AUD HGD MTD3 (D)	AUD	LU2305762200	03/07/2023	06/07/2023	0.2325
				01/08/2023	04/08/2023	0.2325
				01/09/2023	06/09/2023	0.2325
				02/10/2023	05/10/2023	0.2325
				02/11/2023	07/11/2023	0.2325
				01/12/2023	06/12/2023	0.2325
				02/01/2024	05/01/2024	0.2325
				01/02/2024	06/02/2024	0.1961
				01/03/2024	06/03/2024	0.1961
				02/04/2024	05/04/2024	0.1961
				02/05/2024	07/05/2024	0.1961
				03/06/2024	06/06/2024	0.1961
	A2 HKD MTD3 (D)	HKD	LU2305762119	03/07/2023	06/07/2023	0.2642
				01/08/2023	04/08/2023	0.2642
				01/09/2023	06/09/2023	0.2642
				02/10/2023	05/10/2023	0.2642
				02/11/2023	07/11/2023	0.2642
				01/12/2023	06/12/2023	0.2642
				02/01/2024	05/01/2024	0.2642
				01/02/2024	06/02/2024	0.2238
				01/03/2024	06/03/2024	0.2238
				02/04/2024	05/04/2024	0.2238
				02/05/2024	07/05/2024	0.2238
				03/06/2024	06/06/2024	0.2238
	A2 RMB HGD MTD3 (D)	CNH	LU2305763786	03/07/2023	06/07/2023	0.1992
				01/08/2023	04/08/2023	0.1992
				01/09/2023	06/09/2023	0.1992
				02/10/2023	05/10/2023	0.1992
				02/11/2023	07/11/2023	0.1992
				01/12/2023	06/12/2023	0.1992
				02/01/2024	05/01/2024	0.1992
				01/02/2024	06/02/2024	0.1503
				01/03/2024	06/03/2024	0.1503
				02/04/2024	05/04/2024	0.1503
				02/05/2024	07/05/2024	0.1503
				03/06/2024	06/06/2024	0.1503
	A2 USD MTD3 (D)	USD	LU2305762036	03/07/2023	06/07/2023	0.2634
				01/08/2023	04/08/2023	0.2634
				01/09/2023	06/09/2023	0.2634

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				02/10/2023	05/10/2023	0.2634
				02/11/2023	07/11/2023	0.2634
				01/12/2023	06/12/2023	0.2634
				02/01/2024	05/01/2024	0.2634
				01/02/2024	06/02/2024	0.2229
				01/03/2024	06/03/2024	0.2229
				02/04/2024	05/04/2024	0.2229
				02/05/2024	07/05/2024	0.2229
				03/06/2024	06/06/2024	0.2229
	H EUR QD (D)	EUR	LU2339089166	29/09/2023	04/10/2023	9.5465
				29/12/2023	04/01/2024	8.6341
	R4 EUR HGD (D)	EUR	LU2368111824	20/09/2023	25/09/2023	1.3600
	R4 GBP HGD AD (D)	GBP	LU2368111741	20/09/2023	25/09/2023	1.3600
	R4 USD AD (D)	USD	LU2368112046	20/09/2023	25/09/2023	1.4700
Emerging Markets Corporate High Yield Bond	A EUR AD (D)	EUR	LU1882457226	20/09/2023	25/09/2023	3.8900
	A USD MTD (D)	USD	LU1882457655	03/07/2023	06/07/2023	0.2319
				01/08/2023	04/08/2023	0.2319
				01/09/2023	06/09/2023	0.2319
				02/10/2023	05/10/2023	0.2319
				02/11/2023	07/11/2023	0.2319
				01/12/2023	06/12/2023	0.2319
				02/01/2024	05/01/2024	0.2319
				01/02/2024	06/02/2024	0.2619
				01/03/2024	06/03/2024	0.2619
				02/04/2024	05/04/2024	0.2619
				02/05/2024	07/05/2024	0.2619
				03/06/2024	06/06/2024	0.2619
	A2 USD MD (D)	USD	LU2762361645	29/02/2024	05/03/2024	0.0137
				28/03/2024	04/04/2024	0.3586
				30/04/2024	06/05/2024	0.3248
				31/05/2024	05/06/2024	0.3531
				28/06/2024	03/07/2024	0.3889
	C USD MTD (D)	USD	LU1882458034	03/07/2023	06/07/2023	0.2250
				01/08/2023	04/08/2023	0.2250
				01/09/2023	06/09/2023	0.2250
				02/10/2023	05/10/2023	0.2250
				02/11/2023	07/11/2023	0.2250
				01/12/2023	06/12/2023	0.2250
				02/01/2024	05/01/2024	0.2250
				01/02/2024	06/02/2024	0.2515
				01/03/2024	06/03/2024	0.2515
				02/04/2024	05/04/2024	0.2515
				02/05/2024	07/05/2024	0.2515
				03/06/2024	06/06/2024	0.2515
	E2 EUR QTD (D)	EUR	LU1882458208	03/07/2023	06/07/2023	0.0693
				02/10/2023	05/10/2023	0.0693
				02/01/2024	05/01/2024	0.0693
				02/04/2024	05/04/2024	0.0756
	F EUR QTD (D)	EUR	LU1882458380	03/07/2023	06/07/2023	0.0681
				02/10/2023	05/10/2023	0.0681
				02/01/2024	05/01/2024	0.0681
				02/04/2024	05/04/2024	0.0739
	G EUR QTD (D)	EUR	LU2085676679	03/07/2023	06/07/2023	0.0546
				02/10/2023	05/10/2023	0.0546
				02/01/2024	05/01/2024	0.0546
				02/04/2024	05/04/2024	0.0594
	I2 EUR HGD AD (D)	EUR	LU2596442678	20/09/2023	25/09/2023	16.7500
	P2 USD MTD (D)	USD	LU1882459198	02/01/2024	05/01/2024	0.2188

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/02/2024	06/02/2024	0.2460
				01/03/2024	06/03/2024	0.2460
				02/04/2024	05/04/2024	0.2460
				02/05/2024	07/05/2024	0.2460
				03/06/2024	06/06/2024	0.2460
	R2 EUR AD (D)	EUR	LU1882459354	20/09/2023	25/09/2023	3.7700
Emerging Markets Hard Currency Bond	A EUR AD (D)	EUR	LU0907913544	20/09/2023	25/09/2023	9.8600
	A2 EUR MTD (D)	EUR	LU1534103137	03/07/2023	06/07/2023	0.2692
				01/08/2023	04/08/2023	0.2692
				01/09/2023	06/09/2023	0.2692
				02/10/2023	05/10/2023	0.2692
				02/11/2023	07/11/2023	0.2692
				01/12/2023	06/12/2023	0.2692
				02/01/2024	05/01/2024	0.2692
				01/02/2024	06/02/2024	0.3110
				01/03/2024	06/03/2024	0.3110
				02/04/2024	05/04/2024	0.3110
				02/05/2024	07/05/2024	0.3110
				03/06/2024	06/06/2024	0.3110
	A2 SGD HGD MTD (D)	SGD	LU1534104291	03/07/2023	06/07/2023	0.2596
				01/08/2023	04/08/2023	0.2596
				01/09/2023	06/09/2023	0.2596
				02/10/2023	05/10/2023	0.2596
				02/11/2023	07/11/2023	0.2596
				01/12/2023	06/12/2023	0.2596
				02/01/2024	05/01/2024	0.2596
				01/02/2024	06/02/2024	0.3016
				01/03/2024	06/03/2024	0.3016
				02/04/2024	05/04/2024	0.3016
				02/05/2024	07/05/2024	0.3016
				03/06/2024	06/06/2024	0.3016
	A2 USD HGD MTD (D)	USD	LU1534102592	03/07/2023	06/07/2023	0.2644
				01/08/2023	04/08/2023	0.2644
				01/09/2023	06/09/2023	0.2644
				02/10/2023	05/10/2023	0.2644
				02/11/2023	07/11/2023	0.2644
				01/12/2023	06/12/2023	0.2644
				02/01/2024	05/01/2024	0.2644
				01/02/2024	06/02/2024	0.3140
				01/03/2024	06/03/2024	0.3140
				02/04/2024	05/04/2024	0.3140
				02/05/2024	07/05/2024	0.3140
				03/06/2024	06/06/2024	0.3140
	I EUR AD (D)	EUR	LU0907912652	20/09/2023	25/09/2023	44.8800
	I EUR MD (D)	EUR	LU2801257416	31/05/2024	05/06/2024	5.2680
				28/06/2024	03/07/2024	5.2400
	M2 EUR AD (D)	EUR	LU2002720725	20/09/2023	25/09/2023	44.3700
Emerging Markets Local Currency Bond	A EUR AD (D)	EUR	LU1882459602	20/09/2023	25/09/2023	2.1200
	A USD AD (D)	USD	LU1882459867	20/09/2023	25/09/2023	2.3100
	A USD MGI (D)	USD	LU1882460014	03/07/2023	06/07/2023	0.1711
				01/08/2023	04/08/2023	0.2167
				01/09/2023	06/09/2023	0.1880
				02/10/2023	05/10/2023	0.1897
				02/11/2023	07/11/2023	0.1827
				01/12/2023	06/12/2023	0.1749
				02/01/2024	05/01/2024	0.1792
				01/02/2024	06/02/2024	0.1898
				01/03/2024	06/03/2024	0.1465

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				02/04/2024	05/04/2024	0.1966
				02/05/2024	07/05/2024	0.1991
				03/06/2024	06/06/2024	0.1886
	A USD MTD3 (D)	USD	LU1882459941	03/07/2023	06/07/2023	0.3008
				01/08/2023	04/08/2023	0.2041
				01/09/2023	06/09/2023	0.2041
				02/10/2023	05/10/2023	0.2041
				02/11/2023	07/11/2023	0.2041
				01/12/2023	06/12/2023	0.2041
				02/01/2024	05/01/2024	0.2041
				01/02/2024	06/02/2024	0.2041
				01/03/2024	06/03/2024	0.2041
				02/04/2024	05/04/2024	0.2041
				02/05/2024	07/05/2024	0.2041
				03/06/2024	06/06/2024	0.2041
	A2 EUR AD (D)	EUR	LU2070309708	20/09/2023	25/09/2023	2.1200
	A2 USD AD (D)	USD	LU1880385908	20/09/2023	25/09/2023	2.1300
	B USD MGI (D)	USD	LU1882460287	03/07/2023	06/07/2023	0.1529
				01/08/2023	04/08/2023	0.1935
				01/09/2023	06/09/2023	0.1678
				02/10/2023	05/10/2023	0.1692
				02/11/2023	07/11/2023	0.1629
				01/12/2023	06/12/2023	0.1558
				02/01/2024	05/01/2024	0.1595
				01/02/2024	06/02/2024	0.1688
				01/03/2024	06/03/2024	0.1301
				02/04/2024	05/04/2024	0.1746
				02/05/2024	07/05/2024	0.1767
				03/06/2024	06/06/2024	0.1673
	B USD MTD3 (D)	USD	LU1882460105	03/07/2023	06/07/2023	0.2842
				01/08/2023	04/08/2023	0.1919
				01/09/2023	06/09/2023	0.1919
				02/10/2023	05/10/2023	0.1919
				02/11/2023	07/11/2023	0.1919
				01/12/2023	06/12/2023	0.1919
				02/01/2024	05/01/2024	0.1919
				01/02/2024	06/02/2024	0.1919
				01/03/2024	06/03/2024	0.1919
				02/04/2024	05/04/2024	0.1919
				02/05/2024	07/05/2024	0.1919
				03/06/2024	06/06/2024	0.1919
	E2 EUR AD (D)	EUR	LU1882460527	20/09/2023	25/09/2023	0.1800
	E2 EUR QTD (D)	EUR	LU1882460790	03/07/2023	06/07/2023	0.0278
				02/10/2023	05/10/2023	0.0278
				02/01/2024	05/01/2024	0.0278
				02/04/2024	05/04/2024	0.0490
	F EUR AD (D)	EUR	LU1882460956	20/09/2023	25/09/2023	0.1600
	F EUR QTD (D)	EUR	LU1882461178	03/07/2023	06/07/2023	0.0274
				02/10/2023	05/10/2023	0.0274
				02/01/2024	05/01/2024	0.0274
				02/04/2024	05/04/2024	0.0480
	F2 EUR HGD MTD (D)	EUR	LU1880386112	03/07/2023	06/07/2023	0.0086
				01/08/2023	04/08/2023	0.0086
				01/09/2023	06/09/2023	0.0086
				02/10/2023	05/10/2023	0.0086
				02/11/2023	07/11/2023	0.0086
				01/12/2023	06/12/2023	0.0086
				02/01/2024	05/01/2024	0.0086

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				01/02/2024	06/02/2024	0.0151
				01/03/2024	06/03/2024	0.0151
				02/04/2024	05/04/2024	0.0151
				02/05/2024	07/05/2024	0.0151
				03/06/2024	06/06/2024	0.0151
	G EUR HGD MTD (D)	EUR	LU1880386468	03/07/2023	06/07/2023	0.0086
				01/08/2023	04/08/2023	0.0086
				01/09/2023	06/09/2023	0.0086
				02/10/2023	05/10/2023	0.0086
				02/11/2023	07/11/2023	0.0086
				01/12/2023	06/12/2023	0.0086
				02/01/2024	05/01/2024	0.0086
				01/02/2024	06/02/2024	0.0152
				01/03/2024	06/03/2024	0.0152
				02/04/2024	05/04/2024	0.0152
				02/05/2024	07/05/2024	0.0152
				03/06/2024	06/06/2024	0.0152
	I2 EUR AD (D)	EUR	LU1882461335	20/09/2023	25/09/2023	50.9900
	I2 EUR QD (D)	EUR	LU1882461418	29/09/2023	04/10/2023	14.4898
				29/12/2023	04/01/2024	12.9723
				28/03/2024	04/04/2024	13.0040
				28/06/2024	03/07/2024	13.9563
	I2 GBP QD (D)	GBP	LU2031984425	29/09/2023	04/10/2023	14.6256
				29/12/2023	04/01/2024	13.0687
				28/03/2024	04/04/2024	12.9130
				28/06/2024	03/07/2024	13.7609
	J2 EUR AD (D)	EUR	LU2428739804	20/09/2023	25/09/2023	61.2400
	M2 EUR AD (D)	EUR	LU1882461764	20/09/2023	25/09/2023	50.1200
	T USD MGI (D)	USD	LU1882462143	03/07/2023	06/07/2023	0.1926
	T USD MTD3 (D)	USD	LU1882462069	01/08/2023	04/08/2023	0.2440
				03/07/2023	06/07/2023	0.2865
				01/08/2023	04/08/2023	0.1934
				01/09/2023	06/09/2023	0.1934
				02/10/2023	05/10/2023	0.1934
				02/11/2023	07/11/2023	0.1934
				01/12/2023	06/12/2023	0.1934
				02/01/2024	05/01/2024	0.1934
				01/02/2024	06/02/2024	0.1934
				01/03/2024	06/03/2024	0.1934
				02/04/2024	05/04/2024	0.1934
				02/05/2024	07/05/2024	0.1934
				03/06/2024	06/06/2024	0.1934
	U USD MGI (D)	USD	LU1882462499	03/07/2023	06/07/2023	0.1834
				01/08/2023	04/08/2023	0.2322
				01/09/2023	06/09/2023	0.2013
				02/10/2023	05/10/2023	0.2030
				02/11/2023	07/11/2023	0.1954
				01/12/2023	06/12/2023	0.1869
				02/01/2024	05/01/2024	0.1913
				01/02/2024	06/02/2024	0.2025
				01/03/2024	06/03/2024	0.1562
				02/04/2024	05/04/2024	0.2094
				02/05/2024	07/05/2024	0.2120
				03/06/2024	06/06/2024	0.2007
	U USD MTD3 (D)	USD	LU1882462226	03/07/2023	06/07/2023	0.2863
				01/08/2023	04/08/2023	0.1934
				01/09/2023	06/09/2023	0.1934
				02/10/2023	05/10/2023	0.1934

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				02/11/2023	07/11/2023	0.1934
				01/12/2023	06/12/2023	0.1934
				02/01/2024	05/01/2024	0.1934
				01/02/2024	06/02/2024	0.1934
				01/03/2024	06/03/2024	0.1934
				02/04/2024	05/04/2024	0.1934
				02/05/2024	07/05/2024	0.1934
				03/06/2024	06/06/2024	0.1934
	Z EUR AD (D)	EUR	LU2052288532	20/09/2023	25/09/2023	53.0600
	Z EUR QD (D)	EUR	LU2052288458	29/09/2023	04/10/2023	15.2280
Emerging Markets Short Term Bond	A2 USD MTD (D)	USD	LU1882462903	29/12/2023	04/01/2024	13.6600
				03/07/2023	06/07/2023	0.1405
				01/08/2023	04/08/2023	0.1405
				01/09/2023	06/09/2023	0.1405
				02/10/2023	05/10/2023	0.1405
				02/11/2023	07/11/2023	0.1405
				01/12/2023	06/12/2023	0.1405
				02/01/2024	05/01/2024	0.1405
				01/02/2024	06/02/2024	0.1640
				01/03/2024	06/03/2024	0.1640
				02/04/2024	05/04/2024	0.1640
				02/05/2024	07/05/2024	0.1640
				03/06/2024	06/06/2024	0.1640
	C USD MTD (D)	USD	LU1882463117	03/07/2023	06/07/2023	0.1362
				01/08/2023	04/08/2023	0.1362
				01/09/2023	06/09/2023	0.1362
				02/10/2023	05/10/2023	0.1362
				02/11/2023	07/11/2023	0.1362
				01/12/2023	06/12/2023	0.1362
				02/01/2024	05/01/2024	0.1362
				01/02/2024	06/02/2024	0.1574
				01/03/2024	06/03/2024	0.1574
				02/04/2024	05/04/2024	0.1574
				02/05/2024	07/05/2024	0.1574
				03/06/2024	06/06/2024	0.1574
	E2 EUR HGD QTD (D)	EUR	LU1882463463	03/07/2023	06/07/2023	0.0394
				02/10/2023	05/10/2023	0.0394
				02/01/2024	05/01/2024	0.0394
				02/04/2024	05/04/2024	0.0449
	E2 EUR QTD (D)	EUR	LU1882463547	03/07/2023	06/07/2023	0.0479
				02/10/2023	05/10/2023	0.0479
				02/01/2024	05/01/2024	0.0479
				02/04/2024	05/04/2024	0.0540
	F2 EUR QTD (D)	EUR	LU1882463893	03/07/2023	06/07/2023	0.0468
				02/10/2023	05/10/2023	0.0468
				02/01/2024	05/01/2024	0.0468
				02/04/2024	05/04/2024	0.0525
	G2 EUR HGD QTD (D)	EUR	LU2036672991	03/07/2023	06/07/2023	0.0407
				02/10/2023	05/10/2023	0.0407
				02/01/2024	05/01/2024	0.0407
				02/04/2024	05/04/2024	0.0464
	G2 EUR QTD (D)	EUR	LU2036672728	03/07/2023	06/07/2023	0.0447
				02/10/2023	05/10/2023	0.0447
				02/01/2024	05/01/2024	0.0447
				02/04/2024	05/04/2024	0.0503
	H EUR QD (D)	EUR	LU1998914565	29/09/2023	04/10/2023	16.1839
				29/12/2023	04/01/2024	18.2720
	I2 EUR HGD AD (D)	EUR	LU1882464271	20/09/2023	25/09/2023	60.1100

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
	I2 EUR HGD QTD (D)	EUR	LU1882464354	03/07/2023	06/07/2023	7.9260
				02/10/2023	05/10/2023	7.9260
				02/01/2024	05/01/2024	7.9260
				02/04/2024	05/04/2024	9.1155
Euro Multi-Asset Target Income	A2 CZK HGD QTI (D)	CZK	LU1882475129	26/07/2023	31/07/2023	10.0041
				26/10/2023	31/10/2023	10.0041
				26/01/2024	31/01/2024	11.7757
				25/04/2024	30/04/2024	11.7757
	A2 EUR QTI (D)	EUR	LU1882475475	26/07/2023	31/07/2023	0.4548
				26/10/2023	31/10/2023	0.4548
				26/01/2024	31/01/2024	0.5164
				25/04/2024	30/04/2024	0.5164
	E2 EUR QTI (D)	EUR	LU1882475558	26/07/2023	31/07/2023	0.0435
				26/10/2023	31/10/2023	0.0435
				26/01/2024	31/01/2024	0.0494
				25/04/2024	30/04/2024	0.0494
	G2 EUR QTI (D)	EUR	LU1882475632	26/07/2023	31/07/2023	0.0430
				26/10/2023	31/10/2023	0.0430
				26/01/2024	31/01/2024	0.0487
				25/04/2024	30/04/2024	0.0487
	I2 EUR QTI (D)	EUR	LU2347634664	26/07/2023	31/07/2023	8.8852
				26/10/2023	31/10/2023	8.8852
				26/01/2024	31/01/2024	10.1945
	M2 EUR QTI (D)	EUR	LU1882475715	26/07/2023	31/07/2023	9.1012
				26/10/2023	31/10/2023	9.1012
				26/01/2024	31/01/2024	10.4312
				25/04/2024	30/04/2024	10.4312
Global Multi-Asset Conservative	A EUR QD (D)	EUR	LU2339089596	29/09/2023	04/10/2023	0.2145
				29/12/2023	04/01/2024	0.2125
	E2 EUR AD (D)	EUR	LU2330498085	20/09/2023	25/09/2023	0.0800
	G EUR QTD (D)	EUR	LU1883329945	03/07/2023	06/07/2023	0.0309
				02/10/2023	05/10/2023	0.0309
				02/01/2024	05/01/2024	0.0309
				02/04/2024	05/04/2024	0.0378
Global Multi-Asset Target Income	A2 CZK HGD QTI (D)	CZK	LU1883330448	26/07/2023	31/07/2023	10.1320
				26/10/2023	31/10/2023	10.1320
				26/01/2024	31/01/2024	10.5045
				25/04/2024	30/04/2024	10.5045
	A2 EUR HGD QTI (D)	EUR	LU1883330877	26/07/2023	31/07/2023	0.4716
				26/10/2023	31/10/2023	0.4716
				26/01/2024	31/01/2024	0.4712
				25/04/2024	30/04/2024	0.4712
	A2 EUR QTI (D)	EUR	LU1883330950	26/07/2023	31/07/2023	0.6819
				26/10/2023	31/10/2023	0.6819
				26/01/2024	31/01/2024	0.6731
				25/04/2024	30/04/2024	0.6731
	A2 HUF HGD QTI (D)	HUF	LU1883331099	26/07/2023	31/07/2023	119.9276
				26/10/2023	31/10/2023	119.9276
				26/01/2024	31/01/2024	134.1385
				25/04/2024	30/04/2024	134.1385
	A2 USD MTI (D)	USD	LU1883331412	26/07/2023	31/07/2023	0.2569
				28/08/2023	31/08/2023	0.2569
				26/09/2023	29/09/2023	0.2569
				26/10/2023	31/10/2023	0.2569
				27/11/2023	30/11/2023	0.2569

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				22/12/2023	29/12/2023	0.2569
				26/01/2024	31/01/2024	0.2627
				26/02/2024	29/02/2024	0.2627
				25/03/2024	28/03/2024	0.2627
				25/04/2024	30/04/2024	0.2627
				28/05/2024	31/05/2024	0.2627
				25/06/2024	28/06/2024	0.2627
	A2 USD QTI (D)	USD	LU1883331503	26/07/2023	31/07/2023	0.7250
				26/10/2023	31/10/2023	0.7250
				26/01/2024	31/01/2024	0.7414
				25/04/2024	30/04/2024	0.7414
	C USD QTI (D)	USD	LU1883331768	26/07/2023	31/07/2023	0.5013
				26/10/2023	31/10/2023	0.5013
				26/01/2024	31/01/2024	0.5074
				25/04/2024	30/04/2024	0.5074
	E2 EUR HGD SATI (D)	EUR	LU1883331925	26/07/2023	31/07/2023	0.0969
				26/01/2024	31/01/2024	0.0969
	E2 EUR QTI (D)	EUR	LU1883332063	26/07/2023	31/07/2023	0.0680
				26/10/2023	31/10/2023	0.0680
				26/01/2024	31/01/2024	0.0672
				25/04/2024	30/04/2024	0.0672
	E2 EUR SATI (D)	EUR	LU1883332147	26/07/2023	31/07/2023	0.1026
				26/01/2024	31/01/2024	0.1013
	G2 EUR HGD QTI (D)	EUR	LU1883332576	26/07/2023	31/07/2023	0.0527
				26/10/2023	31/10/2023	0.0527
				26/01/2024	31/01/2024	0.0525
				25/04/2024	30/04/2024	0.0525
	M2 EUR SATI (D)	EUR	LU1883332907	26/07/2023	31/07/2023	29.5221
				26/01/2024	31/01/2024	29.4214
	P2 USD QTI (D)	USD	LU1883333384	26/07/2023	31/07/2023	0.6399
				26/10/2023	31/10/2023	0.6399
				26/01/2024	31/01/2024	0.6579
	Q-D USD QTI (D)	USD	LU1883333467	26/07/2023	31/07/2023	0.5147
				26/10/2023	31/10/2023	0.5147
	R2 EUR HGD QTI (D)	EUR	LU1883333624	26/07/2023	31/07/2023	0.5554
				26/10/2023	31/10/2023	0.5554
				26/01/2024	31/01/2024	0.5580
				25/04/2024	30/04/2024	0.5580
	R2 EUR QTI (D)	EUR	LU1883333897	26/07/2023	31/07/2023	0.7046
				26/10/2023	31/10/2023	0.7046
				26/01/2024	31/01/2024	0.7000
				25/04/2024	30/04/2024	0.7000
	R2 USD MTI (D)	USD	LU1883334192	26/07/2023	31/07/2023	0.2096
				28/08/2023	31/08/2023	0.2096
				26/09/2023	29/09/2023	0.2096
				26/10/2023	31/10/2023	0.2096
				27/11/2023	30/11/2023	0.2096
				22/12/2023	29/12/2023	0.2096
				26/01/2024	31/01/2024	0.2158
				26/02/2024	29/02/2024	0.2158
				25/03/2024	28/03/2024	0.2158
				25/04/2024	30/04/2024	0.2158
				28/05/2024	31/05/2024	0.2158
				25/06/2024	28/06/2024	0.2158
	R2 USD QTI (D)	USD	LU1883331172	26/07/2023	31/07/2023	0.6332
				26/10/2023	31/10/2023	0.6332
				26/01/2024	31/01/2024	0.6518
				25/04/2024	30/04/2024	0.6518

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
Net Zero Ambition Multi-Asset	A EUR AD (D)	EUR	LU0907915242	20/09/2023	25/09/2023	0.5100
	I EUR AD (D)	EUR	LU0907914609	20/09/2023	25/09/2023	15.6100
	R EUR AD (D)	EUR	LU1049757559	20/09/2023	25/09/2023	1.0700
Multi-Asset Real Return	A EUR AD (D)	EUR	LU1253540410	20/09/2023	25/09/2023	0.3900
	F EUR QTD (D)	EUR	LU2018721030	03/07/2023	06/07/2023	0.0277
				02/10/2023	05/10/2023	0.0277
				02/01/2024	05/01/2024	0.0277
				02/04/2024	05/04/2024	0.0339
	F2 EUR QTD (D)	EUR	LU1327398381	03/07/2023	06/07/2023	0.5378
				02/10/2023	05/10/2023	0.5378
				02/01/2024	05/01/2024	0.5378
				02/04/2024	05/04/2024	0.6582
	G EUR QTD (D)	EUR	LU1327398209	03/07/2023	06/07/2023	0.5493
				02/10/2023	05/10/2023	0.5493
				02/01/2024	05/01/2024	0.5493
				02/04/2024	05/04/2024	0.6761
	I EUR AD (D)	EUR	LU1253541145	20/09/2023	25/09/2023	11.7400
	Q-I JPY HGD AD (D)	JPY	LU1253542119	20/09/2023	25/09/2023	1 154.0000
Multi-Asset Sustainable Future	R EUR AD (D)	EUR	LU2359306094	20/09/2023	25/09/2023	0.1800
Pioneer Flexible Opportunities	Q-D USD AD (D)	USD	LU1883341726	20/09/2023	25/09/2023	0.6200
Income Opportunities	A2 AUD HGD-MTD3 (D)	AUD	LU2585853059	01/12/2023	06/12/2023	0.2827
				02/01/2024	05/01/2024	0.2827
				01/02/2024	06/02/2024	0.3115
				01/03/2024	06/03/2024	0.3115
				02/04/2024	05/04/2024	0.3115
				02/05/2024	07/05/2024	0.3115
				03/06/2024	06/06/2024	0.3115
	A2 EUR HGD QTD (D)	EUR	LU1894680914	03/07/2023	06/07/2023	0.5459
				02/10/2023	05/10/2023	0.5459
				02/01/2024	05/01/2024	0.5459
	A2 EUR QTD (D)	EUR	LU1894681052	03/07/2023	06/07/2023	0.5622
				02/10/2023	05/10/2023	0.5622
				02/01/2024	05/01/2024	0.5622
				02/04/2024	05/04/2024	0.6785
	A2 HKD MTD3 (D)	HKD	LU2585853133	01/12/2023	06/12/2023	0.3411
				02/01/2024	05/01/2024	0.3411
				01/02/2024	06/02/2024	0.3475
				01/03/2024	06/03/2024	0.3475
				02/04/2024	05/04/2024	0.3475
				02/05/2024	07/05/2024	0.3475
				03/06/2024	06/06/2024	0.3475
	A2 RMB HGD-MTD3 (D)	CNH	LU2585853307	01/12/2023	06/12/2023	0.2339
				02/01/2024	05/01/2024	0.2339
				01/02/2024	06/02/2024	0.2484
				01/03/2024	06/03/2024	0.2484
				02/04/2024	05/04/2024	0.2484
				02/05/2024	07/05/2024	0.2484
				03/06/2024	06/06/2024	0.2484
	A2 USD MD (D)	USD	LU2574252313	31/07/2023	03/08/2023	0.2014
				31/08/2023	05/09/2023	0.1729
				29/09/2023	04/10/2023	0.1424
				31/10/2023	06/11/2023	0.2050
				30/11/2023	05/12/2023	0.2071
				29/12/2023	04/01/2024	0.1566
				31/01/2024	05/02/2024	0.1767
				29/02/2024	05/03/2024	0.1714
				28/03/2024	04/04/2024	0.1735
				30/04/2024	06/05/2024	0.1901

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				31/05/2024	05/06/2024	0.1794
				28/06/2024	03/07/2024	0.1921
	A2 USD MGI (D)	USD	LU1894681136	03/07/2023	06/07/2023	0.2337
				01/08/2023	04/08/2023	0.2456
				01/09/2023	06/09/2023	0.2857
				02/10/2023	05/10/2023	0.2218
				02/11/2023	07/11/2023	0.2270
				01/12/2023	06/12/2023	0.2359
				02/01/2024	05/01/2024	0.2177
				01/02/2024	06/02/2024	0.2403
				01/03/2024	06/03/2024	0.2359
				02/04/2024	05/04/2024	0.2148
				02/05/2024	07/05/2024	0.2974
				03/06/2024	06/06/2024	0.2966
	A2 USD MTD3 (D)	USD	LU2585852911	01/12/2023	06/12/2023	0.3411
				02/01/2024	05/01/2024	0.3411
				01/02/2024	06/02/2024	0.3474
				01/03/2024	06/03/2024	0.3474
				02/04/2024	05/04/2024	0.3474
				02/05/2024	07/05/2024	0.3474
				03/06/2024	06/06/2024	0.3474
	A2 USD QTD (D)	USD	LU1894681219	03/07/2023	06/07/2023	0.5973
				02/10/2023	05/10/2023	0.5973
				02/01/2024	05/01/2024	0.5973
				02/04/2024	05/04/2024	0.7456
	E2 EUR HGD QTI (D)	EUR	LU1883839711	26/07/2023	31/07/2023	0.0355
				26/10/2023	31/10/2023	0.0355
				26/01/2024	31/01/2024	0.0486
				25/04/2024	30/04/2024	0.0486
	E2 EUR PHGD QTI (D)	EUR	LU1894681300	26/07/2023	31/07/2023	0.0523
				26/10/2023	31/10/2023	0.0523
				26/01/2024	31/01/2024	0.0665
				25/04/2024	30/04/2024	0.0665
	E2 EUR QTI (D)	EUR	LU1883839802	26/07/2023	31/07/2023	0.0625
				26/10/2023	31/10/2023	0.0625
				26/01/2024	31/01/2024	0.0754
				25/04/2024	30/04/2024	0.0754
	G EUR HGD QTI (D)	EUR	LU1883840131	26/07/2023	31/07/2023	0.0346
				26/10/2023	31/10/2023	0.0346
				26/01/2024	31/01/2024	0.0472
				25/04/2024	30/04/2024	0.0472
	G EUR PHGD QTI (D)	EUR	LU1894681482	26/07/2023	31/07/2023	0.0503
				26/10/2023	31/10/2023	0.0503
				26/01/2024	31/01/2024	0.0639
				25/04/2024	30/04/2024	0.0639
	G EUR QTI (D)	EUR	LU1883840214	26/07/2023	31/07/2023	0.0606
				26/10/2023	31/10/2023	0.0606
				26/01/2024	31/01/2024	0.0729
				25/04/2024	30/04/2024	0.0729
	I2 EUR HGD QTD (D)	EUR	LU1894681722	03/07/2023	06/07/2023	11.2980
				02/10/2023	05/10/2023	11.2980
				02/01/2024	05/01/2024	11.2980
	I2 EUR QTD (D)	EUR	LU1894681995	03/07/2023	06/07/2023	11.6092
				02/10/2023	05/10/2023	11.6092
				02/01/2024	05/01/2024	11.6092
				02/04/2024	05/04/2024	14.1595
	I2 USD QTD (D)	USD	LU1894682027	03/07/2023	06/07/2023	12.2981
				02/10/2023	05/10/2023	12.2981

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
	I3 USD QTI (D)	USD	LU2110862112	02/01/2024	05/01/2024	12.2981
				02/04/2024	05/04/2024	15.5177
				26/07/2023	31/07/2023	16.9117
				26/10/2023	31/10/2023	16.9117
				26/01/2024	31/01/2024	16.5363
				25/04/2024	30/04/2024	16.5363
	M2 EUR HGD QTD (D)	EUR	LU1883840487	03/07/2023	06/07/2023	10.6896
				02/10/2023	05/10/2023	10.6896
				02/01/2024	05/01/2024	10.6896
	R2 USD QTD (D)	USD	LU1894682373	03/07/2023	06/07/2023	0.6069
				02/10/2023	05/10/2023	0.6069
				02/01/2024	05/01/2024	0.6069
Real Assets Target Income	A2 AUD HGD MTI (D)	AUD	LU2538405957	26/07/2023	31/07/2023	0.2708
				28/08/2023	31/08/2023	0.2708
				26/09/2023	29/09/2023	0.2708
				26/10/2023	31/10/2023	0.2708
				27/11/2023	30/11/2023	0.2708
				22/12/2023	29/12/2023	0.2708
				26/01/2024	31/01/2024	0.2581
				26/02/2024	29/02/2024	0.2581
				25/03/2024	28/03/2024	0.2581
				25/04/2024	30/04/2024	0.2581
				28/05/2024	31/05/2024	0.2581
	A2 EUR HGD MTI (D)	EUR	LU1883866102	26/07/2023	31/07/2023	0.2144
				28/08/2023	31/08/2023	0.2144
				26/09/2023	29/09/2023	0.2144
				26/10/2023	31/10/2023	0.2144
				27/11/2023	30/11/2023	0.2144
				22/12/2023	29/12/2023	0.2144
				26/01/2024	31/01/2024	0.2027
				26/02/2024	29/02/2024	0.2027
				25/03/2024	28/03/2024	0.2027
				25/04/2024	30/04/2024	0.2027
				28/05/2024	31/05/2024	0.2027
				25/06/2024	28/06/2024	0.2027
	A2 EUR HGD QTI (D)	EUR	LU1883866284	26/07/2023	31/07/2023	0.6433
				26/10/2023	31/10/2023	0.6433
				26/01/2024	31/01/2024	0.6086
				25/04/2024	30/04/2024	0.6086
	A2 EUR QTI (D)	EUR	LU1883866367	26/07/2023	31/07/2023	0.5913
				26/10/2023	31/10/2023	0.5913
				26/01/2024	31/01/2024	0.5533
				25/04/2024	30/04/2024	0.5533
	A2 HKD MTI (D)	HKD	LU2498475776	26/07/2023	31/07/2023	0.2708
				28/08/2023	31/08/2023	0.2708
				26/09/2023	29/09/2023	0.2708
				26/10/2023	31/10/2023	0.2708
				27/11/2023	30/11/2023	0.2708
				22/12/2023	29/12/2023	0.2708
				26/01/2024	31/01/2024	0.2496
				26/02/2024	29/02/2024	0.2496
				25/03/2024	28/03/2024	0.2496
				25/04/2024	30/04/2024	0.2496
				28/05/2024	31/05/2024	0.2496
				25/06/2024	28/06/2024	0.2496
	A2 RMB HGD MTI (D)	CNH	LU2538405874	26/07/2023	31/07/2023	0.2708
				28/08/2023	31/08/2023	0.2708
				26/09/2023	29/09/2023	0.2708

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
				26/10/2023	31/10/2023	0.2708
				27/11/2023	30/11/2023	0.2708
				22/12/2023	29/12/2023	0.2708
				26/01/2024	31/01/2024	0.2575
				26/02/2024	29/02/2024	0.2575
				25/03/2024	28/03/2024	0.2575
				25/04/2024	30/04/2024	0.2575
				28/05/2024	31/05/2024	0.2575
	A2 SGD HGD MTI (D)	SGD	LU2462611562	26/07/2023	31/07/2023	0.2428
				28/08/2023	31/08/2023	0.2428
				26/09/2023	29/09/2023	0.2428
				26/10/2023	31/10/2023	0.2428
				27/11/2023	30/11/2023	0.2428
				22/12/2023	29/12/2023	0.2428
				26/01/2024	31/01/2024	0.2312
				26/02/2024	29/02/2024	0.2312
				25/03/2024	28/03/2024	0.2312
				25/04/2024	30/04/2024	0.2312
				28/05/2024	31/05/2024	0.2312
				25/06/2024	28/06/2024	0.2312
	A2 USD MTI (D)	USD	LU2462611646	26/07/2023	31/07/2023	0.2712
				28/08/2023	31/08/2023	0.2712
				26/09/2023	29/09/2023	0.2712
				26/10/2023	31/10/2023	0.2712
				27/11/2023	30/11/2023	0.2712
				22/12/2023	29/12/2023	0.2712
				26/01/2024	31/01/2024	0.2629
				26/02/2024	29/02/2024	0.2629
				25/03/2024	28/03/2024	0.2629
				25/04/2024	30/04/2024	0.2629
				28/05/2024	31/05/2024	0.2629
				25/06/2024	28/06/2024	0.2629
	A2 USD QTI (D)	USD	LU1883866524	26/07/2023	31/07/2023	0.6276
				26/10/2023	31/10/2023	0.6276
				26/01/2024	31/01/2024	0.6087
				25/04/2024	30/04/2024	0.6087
	E2 EUR ATI (D)	EUR	LU1883866797	26/01/2024	31/01/2024	0.2287
	E2 EUR HGD SATI (D)	EUR	LU1883866870	26/07/2023	31/07/2023	0.1128
				26/01/2024	31/01/2024	0.1070
	F2 EUR ATI (D)	EUR	LU1883867092	26/01/2024	31/01/2024	0.2115
	G2 EUR HGD QTI (D)	EUR	LU1883867258	26/07/2023	31/07/2023	0.0631
				26/10/2023	31/10/2023	0.0631
				26/01/2024	31/01/2024	0.0596
				25/04/2024	30/04/2024	0.0596
	I2 EUR HGD QTI (D)	EUR	LU1883867415	26/07/2023	31/07/2023	13.6604
				26/10/2023	31/10/2023	13.6604
				26/01/2024	31/01/2024	13.0629
				25/04/2024	30/04/2024	13.0629
	M2 EUR HGD SATI (D)	EUR	LU2002723828	26/07/2023	31/07/2023	32.5000
	M2 USD ATI (D)	USD	LU2002724040	26/01/2024	31/01/2024	64.9623
	Z EUR QD (D)	EUR	LU2070303842	29/09/2023	04/10/2023	6.4651
				29/12/2023	04/01/2024	4.6391
				28/03/2024	04/04/2024	7.1784
				28/06/2024	03/07/2024	12.7920
	Z USD QTI (D)	USD	LU2085675606	26/07/2023	31/07/2023	15.9949
				26/10/2023	31/10/2023	15.9949
				26/01/2024	31/01/2024	15.6934
				25/04/2024	30/04/2024	15.6934

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
Target Coupon	A2 EUR AD (D)	EUR	LU1386074709	07/11/2023	10/11/2023	3.5000
	F2 EUR AD (D)	EUR	LU1386074964	07/11/2023	10/11/2023	3.5000
	G2 EUR AD (D)	EUR	LU1386074881	07/11/2023	10/11/2023	3.5000
	I2 EUR AD (D)	EUR	LU1386074618	07/11/2023	10/11/2023	3.5000
	M2 EUR AD (D)	EUR	LU2002724396	07/11/2023	10/11/2023	35.0000
	Q-A4 EUR AD (D)	EUR	LU1638825742	07/11/2023	10/11/2023	0.3500
Absolute Return Global Opportunities Bond	C EUR MTD (D)	EUR	LU1894677704	03/07/2023	06/07/2023	0.0385
				01/08/2023	04/08/2023	0.0385
				01/09/2023	06/09/2023	0.0385
				02/10/2023	05/10/2023	0.0385
				02/11/2023	07/11/2023	0.0385
				01/12/2023	06/12/2023	0.0385
				02/01/2024	05/01/2024	0.0385
				01/02/2024	06/02/2024	0.0382
				01/03/2024	06/03/2024	0.0382
				02/04/2024	05/04/2024	0.0382
				02/05/2024	07/05/2024	0.0382
Global Macro Bonds & Currencies	A EUR AD (D)	EUR	LU0996172176	20/09/2023	25/09/2023	0.0100
				20/09/2023	25/09/2023	0.0200
	A USD HGD AD (D)	USD	LU1073017714	20/09/2023	25/09/2023	0.0200
				20/09/2023	25/09/2023	0.0200
	F2 EUR MTD (D)	EUR	LU1103150238	03/07/2023	06/07/2023	0.0581
				01/08/2023	04/08/2023	0.0581
				01/09/2023	06/09/2023	0.0581
				02/10/2023	05/10/2023	0.0581
				02/11/2023	07/11/2023	0.0581
				01/12/2023	06/12/2023	0.0581
				02/01/2024	05/01/2024	0.0581
				01/02/2024	06/02/2024	0.0550
				01/03/2024	06/03/2024	0.0550
	G EUR MTD (D)	EUR	LU1103150071	03/07/2023	06/07/2023	0.0594
				01/08/2023	04/08/2023	0.0594
				01/09/2023	06/09/2023	0.0594
				02/10/2023	05/10/2023	0.0594
				02/11/2023	07/11/2023	0.0594
				01/12/2023	06/12/2023	0.0594
				02/01/2024	05/01/2024	0.0594
				01/02/2024	06/02/2024	0.0565
Global Macro Bonds & Currencies Low Vol	AE (D)	EUR	LU0244994728	20/09/2023	25/09/2023	0.8500
	AHU (D)	USD	LU0752743608	20/09/2023	25/09/2023	1.0400
Absolute Return Forex	C USD MTD (D)	USD	LU1883327063	03/07/2023	06/07/2023	0.0187
				01/08/2023	04/08/2023	0.0187
				01/09/2023	06/09/2023	0.0187
				02/10/2023	05/10/2023	0.0187
				02/11/2023	07/11/2023	0.0187
				01/12/2023	06/12/2023	0.0187
				02/01/2024	05/01/2024	0.0187
				01/02/2024	06/02/2024	0.0196
				01/03/2024	06/03/2024	0.0196
Multi-Strategy Growth	A EUR AD (D)	EUR	LU1883335249	20/09/2023	25/09/2023	0.4700
	I EUR AD (D)	EUR	LU1883335918	20/09/2023	25/09/2023	25.3500
	I2 EUR AD (D)	EUR	LU1894679585	20/09/2023	25/09/2023	18.0700
	M2 EUR AD (D)	EUR	LU1883336304	20/09/2023	25/09/2023	25.4800
Volatility Euro	I EUR AD (D)	EUR	LU0272941385	20/09/2023	25/09/2023	2.9200
	Q-R3 EUR AD (D)	EUR	LU1638825312	20/09/2023	25/09/2023	0.4400
	R EUR AD (D)	EUR	LU0839525986	20/09/2023	25/09/2023	0.2800
Volatility World	A EUR AD (D)	EUR	LU0557872552	20/09/2023	25/09/2023	0.5800
	A EUR HGD AD (D)	EUR	LU0644000290	20/09/2023	25/09/2023	0.4100

Sub-Funds	Classes of Shares	Currency	ISIN	Ex-Date dividend	Payment Date	Dividend per Share
	A USD AD (D)	USD	LU0319687397	20/09/2023	25/09/2023	0.6200
	I GBP HGD AD (D)	GBP	LU0442407184	20/09/2023	25/09/2023	7.9300
	Q-I0 AUD HGD AD (D)	AUD	LU1120874604	20/09/2023	25/09/2023	12.4400
	Q-R3 EUR HGD AD (D)	EUR	LU1638825403	20/09/2023	25/09/2023	1.3800
Cash EUR	A2 EUR AD (D)	EUR	LU0568620644	20/09/2023	25/09/2023	1.1900
	I2 EUR AD (D)	EUR	LU0568620214	20/09/2023	25/09/2023	12.9800
	Q-X EUR AD (D)	EUR	LU1327400385	20/09/2023	25/09/2023	14.4900
	R2 EUR AD (D)	EUR	LU0987193348	20/09/2023	25/09/2023	1.2300
Cash USD	A2 USD AD (D)	USD	LU0568621709	20/09/2023	25/09/2023	3.7700
	I2 USD AD (D)	USD	LU0568621295	20/09/2023	25/09/2023	37.3900
	Q-X USD AD (D)	USD	LU1327400542	20/09/2023	25/09/2023	37.4900

26 SWING PRICING

On valuation days when it believes that trading in a Sub-Fund's shares will require significant purchases or sales of portfolio investments, the Board of Directors may adjust the Sub-Fund's NAV to more closely reflect the actual prices of the underlying transactions, based on estimated dealing spreads, costs, and other market and trading considerations. In general, the NAV will be adjusted upward when there is strong demand to buy Sub-Fund shares and downward when there is strong demand to redeem sub-fund shares. Any such adjustment is applied to all the Sub-Fund's transactions of a given day, when net demands exceed a certain threshold set by the Board of Directors. Those adjustments follow the objective to protect the SICAV's long-term Shareholders from costs associated with ongoing subscription and redemption activity and are not meant to address specific circumstances of each individual investor. For any given Valuation Day, the adjustment will normally not be larger than 2% of NAV, but the Board of Directors can raise this limit when necessary to protect the interests of shareholders.

The swing amounts posted for the period ended as at 30 June 2024 are booked in the "Statement of Operations and Changes in Nets Assets" under "net subscriptions/redemptions".

During July 2023 - June 2024, the following Sub-Funds were in scope of the Swing Pricing Mechanism:

Sub-Funds
Euroland Equity
European Equity ESG Improvers
Euroland Equity Small Cap
European Equity Green Technology
European Equity Value
European Equity Income ESG
European Equity Small Cap
Equity Japan Target
Global Ecology ESG
Global Equity ESG Improvers
Net Zero Ambition Global Equity
Global Equity Income ESG
Japan Equity Engagement
Japan Equity Value
Global Equity
US Equity Dividend Growth
US Equity ESG Improvers
US Equity Fundamental Growth
Pioneer US Equity Mid Cap
US Equity Research
US Equity Research Value
Net Zero Ambition Top European Players
US Pioneer Fund
Asia Equity Focus
China A Shares
China Equity
Emerging Europe Middle East and Africa
Emerging Markets Equity Focus
Emerging Markets Equity ESG Improvers
Emerging World Equity
Latin America Equity
Equity MENA
Net Zero Ambition Emerging Markets Equity
New Silk Road
SBI FM India Equity
Euroland Equity Dynamic Multi Factors
Euroland Equity Risk Parity
European Equity Conservative
European Equity Dynamic Multi Factors
European Equity Risk Parity
Global Equity Conservative
Global Equity Dynamic Multi Factors
European Convertible Bond
Montpensier Global Convertible Bond
Euro Aggregate Bond

Sub-Funds
Euro Corporate ESG Bond
Euro Corporate Short Term Impact Green Bond
Euro Government Bond
Euro Inflation Bond
Strategic Bond
Euro High Yield Bond
Euro High Yield Short Term Bond
Global Subordinated Bond
Pioneer Global High Yield Bond
Global High Yield ESG Improvers Bond
US High Yield Bond
European Subordinated Bond ESG
Global Aggregate Bond
Global Bond
Global Corporate Bond
Global Corporate ESG Improvers Bond
Net Zero Ambition Global Corporate Bond
Global High Yield Bond
Global Inflation Short Duration Bond
Optimal Yield
Optimal Yield Short Term
Strategic Income
US Bond
US Corporate Bond
US Short Term Bond
China RMB Aggregate Bond
Emerging Markets Blended Bond
Emerging Markets Bond
Emerging Markets Corporate Bond
Emerging Markets Green Bond
Emerging Markets Corporate High Yield Bond
Emerging Markets Hard Currency Bond
Emerging Markets Local Currency Bond
Emerging Markets Short Term Bond
Euro Multi-Asset Target Income
Global Multi-Asset
Global Multi-Asset Conservative
Global Multi-Asset Target Income
Net Zero Ambition Multi-Asset
Multi-Asset Real Return
Multi-Asset Sustainable Future
Pioneer Flexible Opportunities
Amundi Fund Income Opportunities
Real Assets Target Income
Absolute Return Credit
Absolute Return Multi-Strategy
Absolute Return Global Opportunities Bond
Multi-Strategy Growth

No swing price adjustment was booked in the Net Asset Values per share as of 30 June 2024.

27 RUSSIAN SECURITIES

As a consequence of the Russian invasion on Ukraine on 24 February 2022 and its impact on the Russian markets and securities, the Board of Directors and the Management Company decided from the end of February to continuously review and fair value Russian equities (including ADR/GDR) and bonds.

Fair valuation takes into consideration the sanctions regimes in force and their impact on the tradability and settlement process of the concerned securities.

As at the time of writing, the fair valuation process in respect of these securities remains in place.

Here below the list of securities fair valued as of 30 June 2024:

Sub-Fund Name	Instrument Name	Quantity	Market Value in Sub-Fund currency	% of the NAV
Global Equity	MAGNIT PJSC	107,631	0.00	0.00
	ROSNEFT OIL COMPANY USD	2,123,817	0.00	0.00
Emerging Europe Middle East and Africa	SOLLERS PJSC SHS	149,455	0.00	0.00
	ALROSA CJSC	954,790	0.00	0.00
	GAZPROM PJSC	1,793,362	0.00	0.00
	LUKOIL OAO	14,534	0.00	0.00
	SBERBANK OF RUSSIA PJSC REGISTERED SHS	778,429	0.00	0.00
	MAGNIT PJSC	23,857	0.00	0.00
	POLYUS GOLD	8,637	0.00	0.00
	DETSKY MIR PJSC	321,240	0.00	0.00
	UNITED COMPANY RUSAL INTERNATIONAL PUBLIC JOINT STOCK COMPANY	281,450	0.00	0.00
	FIX PRICE GLOBAL DEPOSITARY RECEIPTS LIMITED	100,076	0.00	0.00
	GAZPROM PJSC-SPON ADR REG	221,778	0.00	0.00
	GLOBALTRANS INVESTMENTS PLC GDR	63,842	0.00	0.00
	HEADHUNTER GROUP PLC ADR	14,748	0.00	0.00
	MINING AND METALLURGICAL COMPANY NORIL SK ADR	44,214	0.00	0.00
	NOVATEK OAO-SPONS GDR REG S	12,764	0.00	0.00
	OIL COMPANY LUKOIL ADR 1 SH	58,767	0.00	0.00
	SURGUTNEFTEGAS PUBLIC JOINT STOCK COMPANY	139,318	0.00	0.00
	SURGUTNEFTEGAS PUBLIC JOINT STOCK COMPANY	344,345	0.00	0.00
Emerging Markets Equity Focus	GAZPROM PJSC	7,646,700	0.00	0.00
	OIL COMPANY LUKOIL ADR 1 SH	179,521	0.00	0.00
	MINING AND METALLURGICAL COMPANY NORILSK NICKEL PJSC	2,305,700	0.00	0.00
	SBERBANK OF RUSSIA PJSC	10,596,893	0.00	0.00
	SISTEMA JSFC	17,319,300	0.00	0.00
Emerging World Equity	DETSKY MIR PJSC	1,059,007	0.00	0.00
	GAZPROM PJSC	2,235,580	0.00	0.00
	LUKOIL OAO	104,452	0.00	0.00
	MINING AND METALLURGICAL COMPANY NORILSK NICKEL PJSC	752,700	0.00	0.00
	ROSNEFT OIL COMPANY USD	353,783	0.00	0.00
	SBERBANK OF RUSSIA PJSC REGISTERED SHS	1,259,970	0.00	0.00
	SBERBANK OF RUSSIA PJSC	1,982,140	0.00	0.00
	UNITED COMPANY RUSAL INTERNATIONAL PUBLIC JOINT STOCK COMPANY	3,868,470	0.00	0.00
New Silk Road	HEADHUNTER GROUP PLC ADR	12,690	0.00	0.00
	ALROSA CJSC	681,390	0.00	0.00
	GAZPROM PJSC-SPON ADR REG	289,181	0.00	0.00
	LUKOIL OAO	18,866	0.00	0.00
	MINING AND METALLURGICAL COMPANY NORILSK NICKEL PJSC	534,000	0.00	0.00
	SBERBANK OF RUSSIA PJSC	386,890	0.00	0.00
Russian Equity	ALROSA CJSC	2,400,000	0.00	0.00
	CIAN PLC CRT	36,000	0.00	0.00
	DETSKY MIR PJSC	40,000	0.00	0.00
	GAZPROM PJSC	1,855,000	0.00	0.00
	GAZPROMNEFT PJSC	180,000	0.00	0.00
	GROUP OF COMPANIES SEGEZHA PUBLIC JOINT STOCK COMPANY	1,000,000	0.00	0.00
	HEADHUNTER GROUP PLC ADR	20,000	0.00	0.00
	LUKOIL OAO	81,500	0.00	0.00
	MAGNIT PJSC	42,000	0.00	0.00
	MAGNITOGORSK IRON & STEEL WORK	2,500,000	0.00	0.00

Sub-Fund Name	Instrument Name	Quantity	Market Value in Sub-Fund currency	% of the NAV
	MINING AND METALLURGICAL COMPANY NORILSK NICKEL PJSC	1,280,000	0.00	0.00
	MOBILE TELESYSTEMS	365,000	0.00	0.00
	MOSCOW EXCHANGE MICEX-RTS PJSC	715,000	0.00	0.00
	NOVATEK JOINT STOCK COMPANY	205,000	0.00	0.00
	NOVATEK OAO-SPONS GDR REG S	1,000	0.00	0.00
	NOVOLIPETSK STEEL	115,000	0.00	0.00
	NOVOLIPETSK STEEL	485,000	0.00	0.00
	OZON HOLDINGS PLC ADR	20,000	0.00	0.00
	PHOSAGRO PJSC GDR	99,360	0.00	0.00
	PHOSAGRO PJSC	640	0.00	0.00
	PIK SPECIALIZED HOMEBUILDERPUBLIC JOINT STOCK COMPANY	30,000	0.00	0.00
	POLYUS GOLD	20,750	0.00	0.00
	ROSNEFT OIL COMPANY USD	545,000	0.00	0.00
	SBERBANK OF RUSSIA PJSC REGISTERED SHS	900,000	0.00	0.00
	SEVERSTAL OAO	115,000	0.00	0.00
	SURGUTNEFTEGAS PUBLIC JOINT STOCK COMPANY	250,000	0.00	0.00
	TATNEFT PJSC PREF SHS	210,000	0.00	0.00
	TATNEFT PJSC	410,000	0.00	0.00
	TCS GROUP HOLDING	20,000	0.00	0.00
	UNITED COMPANY RUSAL INTERNATIONAL PUBLIC JOINT STOCK COMPANY	2,030,000	0.00	0.00
	UNITED MEDICAL GROUP CY PLC GDR	8,000	0.00	0.00
	YANDEX CL A	88,000	0.00	0.00
Pioneer Global High Yield Bond	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR 144A PERPETUAL USD (ISIN US84605LAB27)	925,000	0.00	0.00
	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR 144A PERPETUAL USD (ISIN US84605LAD82)	2,140,000	0.00	0.00
Global Bond	VTB CAPITAL SA 0% REGS 17/10/2022	2,000,000	0.00	0.00
Global High Yield Bond	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR 144A PERPETUAL USD (ISIN US84605LAB27)	665,000	0.00	0.00
	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR 144A PERPETUAL USD (ISIN US84605LAD82)	1,335,000	0.00	0.00
Optimal Yield	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR REGS PERPETUAL	1,000,000	0.00	0.00
Strategic Income	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR 144A PERPETUAL USD (ISIN US84605LAD82)	3,335,000	0.00	0.00
Emerging Markets Blended Bond	RUSSIA 0% 23/07/2031	1,504,500,000	0.00	0.06
	MMK INTERNATIONAL CAPITAL DAC 0% 13/06/2024	5,250,000	0.00	0.00
	SBERBANK 5.125% 29/10/2022	4,650,000	0.00	0.00
Emerging Markets Bond	OIL COMPANY LUKOIL ADR 1 SH	65,989	0.00	0.00
Emerging Markets Corporate Bond	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY 0% REGS 07/04/2030	1,500,000	0.00	0.00
	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR REGS PERPETUAL	600,000	0.00	0.00
Emerging Markets Corporate High Yield Bond	ALFA BOND ISSUANCE PLC VAR REGS 15/04/2030	300,000	0.00	0.00
Emerging Markets Hard Currency Bond	SB CAPITAL SA 0% REGS 23/05/2023	2,520,000	0.00	0.00
Emerging Markets Local Currency Bond	RUSSIA 6.90% 23/05/2029	700,000,000	0.00	0.07
	RUSSIA 7.25% 10/05/2034	700,000,000	0.00	0.07
	RUSSIA 7.40% 17/07/2024	350,000,000	0.00	0.03
	RUSSIA 7.65% 10/04/2030	700,000,000	0.00	0.07
	RUSSIA 7.95% 07/10/2026	300,000,000	0.00	0.03

Sub-Fund Name	Instrument Name	Quantity	Market Value in Sub-Fund currency	% of the NAV
	RUSSIA 8.15% 03/02/2027	800,000,000	0.00	0.08
	RUSSIA 8.50% 17/09/2031	1,100,000,000	0.00	0.10
Emerging Markets Short Term Bond	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY 0% REGS 07/04/2030	2,000,000	0.00	0.00
Global Multi-Asset	CS ETF (IE) ON MSCI RUSSIA	7,535	0.00	0.00
Global Multi-Asset Conservative	MULTI UNITS LUXEMBOURG SICAV LYXOR MSCI RUSSIA UCITS ETF	2,108	0.00	0.00
Pioneer Flexible Opportunities	OIL COMPANY LUKOIL ADR 1 SH	14,976	0.00	0.00
	MAGNIT SP GDR SPONSORED	19,668	0.00	0.00
	RUSSIA 7.00% 16/08/2023	45,662,000	0.00	0.07
	RUSSIA 8.15% 03/02/2027	47,718,000	0.00	0.07
Income Opportunities	X 5 RETAIL GROUP NV REGS ADR	14,317	0.00	0.00
	OIL COMPANY LUKOIL ADR 1 SH	16,204	0.00	0.00
	MAGNIT SP GDR SPONSORED	201,545	0.00	0.00
	MAGNIT PJSC	16,006	0.00	0.00
	ROSNEFT OIL COMPANY GDR	426,925	0.00	0.00
	RUSSIA 7.00% 16/08/2023	18,557,000	0.00	0.00
	RUSSIA 7.70% 23/03/2033	19,168,000	0.00	0.01
	RUSSIA 8.15% 03/02/2027	18,298,000	0.00	0.00
Real Assets Target Income	MINING AND METALLURGICAL COMPANY NORIL SK ADR	80,000	0.00	0.00

A limited number of trades on such securities, carried out immediately before the invasion, remain unsettled. Here below the cumulated value as of 30 June 2024:

Sub-Fund Name	Amount of unsettled trades expressed in USD
Emerging Europe Middle East and Africa	625,042.82
Emerging Markets Equity Focus	252,148.38
Emerging World Equity	2,793,595.42
Russian Equity	1,022,731.17
Emerging Markets Blended Bond	3,398,094.42
Net Zero Ambition Multi-Asset	354,321.86
Pioneer Flexible Opportunities	636,367.38

The amounts related to these trades are included in the Statement of Net Assets section under Cash at banks and liquidities.

Following agreements reached with some counterparties after the financial year-end, several unsettled trades have been cancelled against amounts credited to the sub-funds.

The positions originally sold have been reinstated in portfolio and valued at 0; the balances of unsettled trades have been adjusted and here below the cumulated values as of 15 October 2024 expressed, for consistency, using the same fx-rates used for the previous table:

Sub-Fund Name	Amount of unsettled trades expressed in USD
Emerging Europe Middle East and Africa	461,116.40
Emerging Markets Equity Focus	252,148.38
Emerging World Equity	1,641,188.11
Russian Equity	780,776.16
Emerging Markets Blended Bond	642,724.21
Net Zero Ambition Multi-Asset	256,913.30
Pioneer Flexible Opportunities	636,367.38

The Board of Directors and the Management Company are undertaking actions to resolve the issues in the interest of the fund and its shareholders, having regard to the unprecedented nature of the situation.

The Board of Directors and the Management Company continue to monitor the evolution of the situation and are carefully considering the options available in respect of the suspended sub-fund, also in light of CCSF FAQ published on 31 March 2022.

28 DISTRESSED SECURITIES

At year end, none of the Sub-Funds had more than 10% of its NAV invested in distressed securities.

29 SUBSEQUENT EVENT

The Sub-Fund Global Macro Bonds & Currencies Low Vol will liquidate on July 22, 2024.

On September 12, 2024, the following Sub-Funds will be renamed:

- Amundi Funds Absolute Return Credit into Amundi Funds Multi Sector Credit
- Amundi Funds Euro Government Bond into Amundi Funds Euro Government Responsible Bond
- Amundi Funds Euro Corporate Short Term Impact Green Bond into Amundi Funds Impact Euro Corporate Short Term Green Bond

30 SUSTAINABLE FINANCE DISCLOSURE REGULATION (“SFDR”)

Information on environmental and/or social characteristics and/or sustainable investments are available under the (unaudited) Sustainable Finance Disclosure Regulation section and its relevant annexes where applicable.



Audit report

To the Shareholders of
Amundi Funds

Our opinion

In our opinion, the accompanying financial statements give a true and fair view of the financial position of Amundi Funds (the "Fund") and of each of its sub-funds as at 30 June 2024, and of the results of their operations and changes in their net assets for the year then ended in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements.

What we have audited

The Fund's financial statements comprise:

- the securities portfolio as at 30 June 2024;
- the statement of net assets as at 30 June 2024;
- the statement of operations and changes in net assets for the year then ended; and
- the notes to the financial statements, which include a summary of significant accounting policies.

Basis for opinion

We conducted our audit in accordance with the Law of 23 July 2016 on the audit profession (Law of 23 July 2016) and with International Standards on Auditing (ISAs) as adopted for Luxembourg by the "Commission de Surveillance du Secteur Financier" (CSSF). Our responsibilities under the Law of 23 July 2016 and ISAs as adopted for Luxembourg by the CSSF are further described in the "Responsibilities of the "Réviseur d'entreprises agréé" for the audit of the financial statements" section of our report.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

We are independent of the Fund in accordance with the International Code of Ethics for Professional Accountants, including International Independence Standards, issued by the International Ethics Standards Board for Accountants (IESBA Code) as adopted for Luxembourg by the CSSF together with the ethical requirements that are relevant to our audit of the financial statements. We have fulfilled our other ethical responsibilities under those ethical requirements.

Emphasis of matter

We draw attention to Note 1 to these financial statements, which indicates that the Board of Directors of the Fund decided to suspend the calculation of the net asset value, the issue and redemption and conversion of shares of the sub-fund Russian Equity effective 28 February 2022 following the ongoing geopolitical tensions and sanctions imposed on Russia which made impossible to trade or value the majority of assets of the sub-fund. Our opinion is not modified in respect of this matter.

Other information

The Board of Directors of the Fund is responsible for the other information. The other information comprises the information stated in the annual report but does not include the financial statements and our audit report thereon.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information identified above and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit, or otherwise appears to be materially misstated. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact. We have nothing to report in this regard.

Responsibilities of the Board of Directors of the Fund for the financial statements

The Board of Directors of the Fund is responsible for the preparation and fair presentation of the financial statements in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements, and for such internal control as the Board of Directors of the Fund determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the Board of Directors of the Fund is responsible for assessing the Fund's and each of its sub-funds' ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless the Board of Directors of the Fund either intends to liquidate the Fund or close any of its sub-funds or to cease operations, or has no realistic alternative but to do so.

Responsibilities of the "Réviseur d'entreprises agréé" for the audit of the financial statements

The objectives of our audit are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an audit report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As part of an audit in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF, we exercise professional judgment and maintain professional scepticism throughout the audit. We also:

- identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control;



- obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Fund's internal control;
- evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by the Board of Directors of the Fund;
- conclude on the appropriateness of the Board of Directors of the Fund's use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Fund's or any of its sub-funds' ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our audit report to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our audit report. However, future events or conditions may cause the Fund or any of its sub-funds (except for Global Macro Bonds & currencies Low Vol where a decision to liquidate exists) to cease to continue as a going concern;
- evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

We also provide those charged with governance with a statement that we have complied with relevant ethical requirements regarding independence, and communicate to them all relationships and other matters that may reasonably be thought to bear on our independence, and where applicable, actions taken to eliminate threats or safeguards applied.

PricewaterhouseCoopers, Société coopérative
Represented by

Luxembourg, 31 October 2024

Electronically signed by:
Christophe Pittie

A handwritten signature in blue ink, appearing to read 'CPittie', written over a horizontal line.

Christophe Pittie

To the shareholders of Amundi Funds

We hereby confirm that, in our opinion, the Management Company of the Fund, has in all material respects, managed Amundi Funds in accordance with the provisions of the legal documentation of the Fund, as amended, for the year ended 30 June 2024.

For and on behalf of
CACEIS Bank Luxembourg S.A.

If required by the Law, notices to shareholders will be published in the Luxembourg "Mémorial", the Luxemburger Wort and in such other newspapers as the Directors may determine.

SFT REGULATION

Following the Regulation 2015/2365 of the European Parliament and of the Council of 25 November 2015 on transparency of securities financing transactions, only transactions on reverse repurchase agreements, repurchase agreements, securities lending and performance swaps were subject to this Regulation as at 30 June 2024.

■ Reverse repurchase agreements

	Strategic Bond	Global Aggregate Bond	Optimal Yield	Optimal Yield Short Term	Emerging Markets Blended Bond	Emerging Markets Bond
Amount of reverse repurchase agreements expressed in absolute amount (in the currency sub-fund)	see cost in note 9	see cost in note 9	see cost in note 9	see cost in note 9	see cost in note 9	see cost in note 9
Proportion of AUM	0.72%	3.24%	1.98%	1.57%	5.12%	7.70%
Maturity tenor of the reverse repurchase agreements broken down in the following maturity buckets (in absolute amount expressed in sub-fund currency)						
less than one day	-	-	-	-	-	-
one day to one week	-	31,604,299.88	-	-	5,838,280.00	91,729,507.83
one week to one month	3,999,812.16	86,331,048.70	3,960,240.00	1,999,742.60	79,998,260.80	90,283,797.52
one month to three months	-	-	-	-	62,506,250.00	95,273,939.82
three months to one year	-	-	-	-	-	-
above one year	-	-	-	-	-	-
open maturity	-	-	-	-	-	-
Total	3,999,812.16	117,935,348.58	3,960,240.00	1,999,742.60	148,342,790.80	277,287,245.17
Counterparty						
Name of counterparty	see note 9	see note 9	see note 9	see note 9	see note 9	see note 9
Country of domicile of the counterparty	see note 9	see note 9	see note 9	see note 9	see note 9	see note 9
Gross volume of outstanding transactions	see cost in note 9	see cost in note 9	see cost in note 9	see cost in note 9	see cost in note 9	see cost in note 9
Data of collateral						
<i>Type of collateral:</i>						
Cash	see note 17	see note 17	-	-	see note 17	see note 17
Securities	see market value in note 9	see market value in note 9	see market value in note 9	see market value in note 9	see market value in note 9	see market value in note 9
<i>Quality of collateral:</i>						
Rating	see note 9	see note 9	see note 9	see note 9	see note 9	see note 9
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)						
less than one day	-	-	-	-	-	-
one day to one week	-	-	-	-	-	-
one week to one month	-	-	-	-	-	4,658,875.67
one month to three months	-	-	-	-	-	13,973,687.89
three months to one year	-	-	-	-	-	-
above one year	3,894,596.31	116,689,291.29	3,886,058.00	2,011,974.84	146,055,468.84	256,653,507.10
open maturity	see note 17	see note 17	-	-	see note 17	see note 17
Total	3,894,596.31*	116,689,291.29*	3,886,058.00	2,011,974.84	146,055,468.84*	275,286,070.66*
Safekeeping of collateral received by the Fund as part of reverse repurchase agreements						
Name of custodian	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg
Cash	see note 17	see note 17	see note 17	see note 17	see note 17	see note 17
Securities	see market value in note 9	see market value in note 9	see market value in note 9	see market value in note 9	see market value in note 9	see market value in note 9

All transactions are bilateral transactions.

The collateral on reverse repurchase agreements is not reused.

The interest received and paid under reverse repurchase agreements and repurchase agreements are disclosed in the Statement of Operations and Changes in Net Assets, for each Sub-Fund under the captions "Interest received on Repos/Reverse Repos" and "Interest paid on Repos/Reverse Repos".

* The total does not include the collateral cash.

	Emerging Markets Corporate Bond	Emerging Markets Hard Currency Bond	Emerging Markets Short Term Bond	Volatility Euro	Volatility World	Cash EUR
Amount of reverse repurchase agreements expressed in absolute amount (in the currency sub-fund)	see cost in note 9	see cost in note 9	see cost in note 9	see cost in note 9	see cost in note 9	see cost in note 9
Proportion of AUM	1.91%	5.88%	0.45%	34.76%	15.28%	10.69%
Maturity tenor of the reverse repurchase agreements broken down in the following maturity buckets (in absolute amount expressed in sub-fund currency)						
less than one day	-	-	-	-	-	-
one day to one week	-	6,011,034.70	1,077,890.00	-	-	219,500,800.00
one week to one month	3,131,200.00	37,070,932.78	-	5,153,500.00	5,955,610.00	145,955,885.00
one month to three months	4,836,500.00	-	-	51,484,327.00	47,612,383.37	-
three months to one year	-	-	-	-	-	-
above one year	-	-	-	-	-	-
open maturity	-	-	-	-	-	-
Total	7,967,700.00	43,081,967.48	1,077,890.00	56,637,827.00	53,567,993.37	365,456,685.00
Counterparty						
Name of counterparty	see note 9	see note 9	see note 9	see note 9	see note 9	see note 9
Country of domicile of the counterparty	see note 9	see note 9	see note 9	see note 9	see note 9	see note 9
Gross volume of outstanding transactions	see cost in note 9	see cost in note 9	see cost in note 9	see cost in note 9	see cost in note 9	see cost in note 9
Data of collateral						
<i>Type of collateral:</i>						
Cash	see note 17	-	-	see note 17	see note 17	see note 17
Securities	see market value in note 9	see market value in note 9	see market value in note 9	see market value in note 9	see market value in note 9	see market value in note 9
<i>Quality of collateral:</i>						
Rating	see note 9	see note 9	see note 9	see note 9	see note 9	see note 9
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)						
less than one day	-	-	-	-	-	-
one day to one week	-	-	-	-	-	-
one week to one month	-	-	-	-	-	100,096,000.00
one month to three months	-	-	-	-	1,296,412.00	-
three months to one year	-	-	1,075,437.00	-	-	-
above one year	7,756,052.00	41,884,739.96	-	56,346,239.95	51,632,554.96	253,176,836.11
open maturity	see note 17	see note 17	see note 17	see note 17	see note 17	see note 17
Total	7,756,052.00*	41,884,739.96	1,075,437.00	56,346,239.95*	52,928,966.96	353,272,836.11*
Safekeeping of collateral received by the Fund as part of reverse repurchase agreements						
Name of custodian	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg
Cash	see note 17	-	-	see note 17	see note 17	see note 17
Securities	see market value in note 9	see market value in note 9	see market value in note 9	see market value in note 9	see market value in note 9	see market value in note 9

All transactions are bilateral transactions.

The collateral on reverse repurchase agreements is not reused.

The interest received and paid under reverse repurchase agreements and repurchase agreements are disclosed in the Statement of Operations and Changes in Net Assets, for each Sub-Fund under the captions "Interest received on Repos/Reverse Repos" and "Interest paid on Repos/Reverse Repos".

* The total does not include the collateral cash.

■ Repurchase agreements

	Strategic Bond	Global Aggregate Bond	Global Bond	Optimal Yield Short Term
Amount of repurchase agreements expressed in absolute amount (in the currency sub-fund)	see cost in note 10	see cost in note 10	see cost in note 10	see cost in note 10
Proportion of AUM	0.36%	17.02%	24.16%	0.92%
Maturity tenor of the repurchase agreements broken down in the following maturity buckets (in absolute amount expressed in sub-fund currency)				
less than one day	2,006,000.00	-	-	-
one day to one week	-	43,494,455.39	3,928,717.00	1,178,840.00
one week to one month	-	576,195,992.67	18,876,979.27	-
one month to three months	-	-	-	-
three months to one year	-	-	-	-
above one year	-	-	-	-
open maturity	-	-	-	-
Total	2,006,000.00	619,690,448.06	22,805,696.27	1,178,840.00
Counterparty				
Name of counterparty	see note 10	see note 10	see note 10	see note 10
Country of domicile of the counterparty	see note 10	see note 10	see note 10	see note 10
Gross volume of outstanding transactions	see cost in note 10	see cost in note 10	see cost in note 10	see cost in note 10
Data of collateral				
<i>Type of collateral:</i>				
Cash	-	see note 17	see note 17	-
Securities	see market value in note 10	see market value in note 10	see market value in note 10	see market value in note 10
<i>Quality of collateral:</i>				
Rating	see note 10	see note 10	see note 10	see note 10
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)				
less than one day	-	-	-	-
one day to one week	-	-	-	-
one week to one month	-	-	-	-
one month to three months	1,995,140.00	-	-	-
three months to one year	-	-	-	-
above one year	-	616,497,971.91	22,330,519.94	1,177,722.00
open maturity	-	see note 17	see note 17	-
Total	1,995,140.00	616,497,971.91*	22,330,519.94*	1,177,722.00
Safekeeping of collateral received by the Fund as part of repurchase agreements				
Name of custodian	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg
Cash	-	see note 17	see note 17	-
Securities	see market value in note 9	see market value in note 9	see market value in note 9	see market value in note 9

All transactions are bilateral transactions.

Sub-funds respect at all time the constraint "Cash received as collateral of OTC contracts and repurchase agreements has to be higher than the sum of deposits with credit institutions, investments in high-quality government bonds, reverse repurchase transactions with credit institutions and investments in short term money market funds". Cash is managed as a whole; the investment management process does not specifically isolate cash received as collateral from other cash. Collateral granted by the Sub-Funds in the context of repurchase agreements are held on segregated accounts.

The interest received and paid under reverse repurchase agreements and repurchase agreements are disclosed in the Statement of Operations and Changes in Net Assets, for each Sub-Fund under the captions "Interest received on Repos/Reverse Repos" and "Interest paid on Repos/Reverse Repos".

* The total does not include the collateral cash.

■ Securities lending

	Euroland Equity	European Equity ESG Improvers	Euroland Equity Small Cap	European Equity Value	European Equity Income ESG
Amount of securities lent expressed in absolute amount (in the currency of the sub-fund)	see note 15	see note 15	see note 15	see note 15	see note 15
Proportion of lendable assets	14.51%	11.08%	0.00%	12.92%	6.53%
Proportion of AUM	14.51%	10.85%	0.00%	12.73%	6.47%
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	713,292,603.47	50,399,792.67	71.84	338,131,464.92	51,090,722.86
Total	713,292,603.47	50,399,792.67	71.84	338,131,464.92	51,090,722.86
Counterparty					
Name of counterparty	see note 15	see note 15	see note 15	see note 15	see note 15
Country of domicile of the counterparty	see note 15	see note 15	see note 15	see note 15	see note 15
Gross volume of outstanding transactions	see note 15	see note 15	see note 15	see note 15	see note 15
Data of collateral					
<i>Type of collateral:</i>					
Cash	see note 15	see note 15	see note 15	see note 15	see note 15
Securities	see note 15	see note 15	see note 15	see note 15	see note 15
<i>Quality of collateral:</i>					
Rating	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
less than one day	-	-	-	-	-
one day to one week	-	-	-	-	-
one week to one month	-	-	-	-	-
one month to three months	-	-	-	-	-
three months to one year	-	-	-	2,453,934.82	-
above one year	3,274,462.24	-	-	96,032,908.85	-
open maturity	647,095,499.71	28,928,481.96	-	274,468,964.81	23,801,957.36
Total	650,369,961.95	28,928,481.96	-	372,955,808.48	23,801,957.36
Safekeeping of collateral received by the Fund as part of securities lending					
Name of custodian	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg
Securities	see note 15	see note 15	see note 15	see note 15	see note 15
Cash	see note 15	see note 15	see note 15	see note 15	see note 15
Data on returns and costs for securities lending	see note 15	see note 15	see note 15	see note 15	see note 15

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

	Global Equity Income ESG	Net Zero Ambition Top European Players	China Equity	Emerging Markets Equity Focus	Emerging World Equity
Amount of securities lent expressed in absolute amount (in the currency of the sub-fund)	see note 15	see note 15	see note 15	see note 15	see note 15
Proportion of lendable assets	6.75%	7.19%	0.46%	0.00%	1.02%
Proportion of AUM	6.61%	7.13%	0.45%	0.00%	1.02%
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	177,672,683.22	41,475,521.08	1,435,471.32	122,817.91	11,945,762.79
Total	177,672,683.22	41,475,521.08	1,435,471.32	122,817.91	11,945,762.79
Counterparty					
Name of counterparty	see note 15	see note 15	see note 15	see note 15	see note 15
Country of domicile of the counterparty	see note 15	see note 15	see note 15	see note 15	see note 15
Gross volume of outstanding transactions	see note 15	see note 15	see note 15	see note 15	see note 15
Data of collateral					
<i>Type of collateral:</i>					
Cash	see note 15	see note 15	see note 15	see note 15	see note 15
Securities	see note 15	see note 15	see note 15	see note 15	see note 15
<i>Quality of collateral:</i>					
Rating	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
less than one day	-	-	-	-	-
one day to one week	-	-	-	-	-
one week to one month	-	-	-	-	-
one month to three months	-	-	-	-	-
three months to one year	-	-	-	-	-
above one year	50,333,838.56	-	-	-	1,559,422.14
open maturity	87,222,833.44	37,022,982.41	-	-	3,890,827.92
Total	137,556,672.00	37,022,982.41	-	-	5,450,250.06
Safekeeping of collateral received by the Fund as part of securities lending					
Name of custodian	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg
Securities	see note 15	see note 15	see note 15	see note 15	see note 15
Cash	see note 15	see note 15	see note 15	see note 15	see note 15
Data on returns and costs for securities lending	see note 15	see note 15	see note 15	see note 15	see note 15

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

	Latin America Equity	New Silk Road	Euroland Equity Dynamic Multi Factors	Euroland Equity Risk Parity	European Equity Conservative
Amount of securities lent expressed in absolute amount (in the currency of the sub-fund)	see note 15	see note 15	see note 15	see note 15	see note 15
Proportion of lendable assets	1.41%	0.52%	5.71%	16.03%	15.16%
Proportion of AUM	1.40%	0.52%	5.70%	15.77%	14.52%
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	1,397,381.91	2,195,783.40	34,044,767.16	23,453,134.98	101,390,577.31
Total	1,397,381.91	2,195,783.40	34,044,767.16	23,453,134.98	101,390,577.31
Counterparty					
Name of counterparty	see note 15	see note 15	see note 15	see note 15	see note 15
Country of domicile of the counterparty	see note 15	see note 15	see note 15	see note 15	see note 15
Gross volume of outstanding transactions	see note 15	see note 15	see note 15	see note 15	see note 15
Data of collateral					
<i>Type of collateral:</i>					
Cash	see note 15	see note 15	see note 15	see note 15	see note 15
Securities	see note 15	see note 15	see note 15	see note 15	see note 15
<i>Quality of collateral:</i>					
Rating	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
less than one day	-	-	-	-	-
one day to one week	-	-	-	-	-
one week to one month	-	-	-	-	-
one month to three months	-	-	-	-	-
three months to one year	-	-	1,116,692.66	-	-
above one year	-	-	41,101.71	11,164,397.50	36,424,542.28
open maturity	-	598,950.91	20,685,346.79	4,367,296.00	20,291,476.80
Total	-	598,950.91	21,843,141.16	15,531,693.50	56,716,019.08
Safekeeping of collateral received by the Fund as part of securities lending					
Name of custodian	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg
Securities	see note 15	see note 15	see note 15	see note 15	see note 15
Cash	see note 15	see note 15	see note 15	see note 15	see note 15
Data on returns and costs for securities lending	see note 15	see note 15	see note 15	see note 15	see note 15

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

	European Equity Dynamic Multi Factors	Global Equity Conservative	European Convertible Bond	Euro Aggregate Bond	Euro Corporate ESG Bond
Amount of securities lent expressed in absolute amount (in the currency of the sub-fund)	see note 15	see note 15	see note 15	see note 15	see note 15
Proportion of lendable assets	8.93%	4.25%	3.58%	13.90%	7.76%
Proportion of AUM	8.89%	4.25%	3.47%	13.73%	7.70%
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	-	-	1,395,475.80	125,949,789.72	64,610,221.53
open maturity	11,830,186.49	10,819,518.02	15,193.20	-	-
Total	11,830,186.49	10,819,518.02	1,410,669.00	125,949,789.72	64,610,221.53
Counterparty					
Name of counterparty	see note 15	see note 15	see note 15	see note 15	see note 15
Country of domicile of the counterparty	see note 15	see note 15	see note 15	see note 15	see note 15
Gross volume of outstanding transactions	see note 15	see note 15	see note 15	see note 15	see note 15
Data of collateral					
<i>Type of collateral:</i>					
Cash	see note 15	see note 15	see note 15	see note 15	see note 15
Securities	see note 15	see note 15	see note 15	see note 15	see note 15
<i>Quality of collateral:</i>					
Rating	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
less than one day	-	-	-	-	-
one day to one week	-	-	-	-	-
one week to one month	-	-	-	-	-
one month to three months	-	-	-	-	-
three months to one year	303,454.65	-	1,217,482.92	-	32,130,523.43
above one year	-	7,613,896.50	88,116.68	-	15,753,519.28
open maturity	6,093,947.82	2,506,071.24	178,006.91	-	17,810,181.50
Total	6,397,402.47	10,119,967.74	1,483,606.51	-	65,694,224.21
Safekeeping of collateral received by the Fund as part of securities lending					
Name of custodian	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg
Securities	see note 15	see note 15	see note 15	see note 15	see note 15
Cash	see note 15	see note 15	see note 15	see note 15	see note 15
Data on returns and costs for securities lending	see note 15	see note 15	see note 15	see note 15	see note 15

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

	Euro Government Bond	Global Subordinated Bond	Global Aggregate Bond	Emerging Markets Bond	Emerging Markets Corporate Bond
Amount of securities lent expressed in absolute amount (in the currency of the sub-fund)	see note 15	see note 15	see note 15	see note 15	see note 15
Proportion of lendable assets	12.20%	0.38%	0.05%	0.67%	0.58%
Proportion of AUM	11.99%	0.35%	0.05%	0.60%	0.56%
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	46,968,556.25	2,484,386.83	1,994,457.87	18,897,886.40	2,350,359.69
open maturity	-	-	-	2,699,602.91	-
Total	46,968,556.25	2,484,386.83	1,994,457.87	21,597,489.31	2,350,359.69
Counterparty					
Name of counterparty	see note 15	see note 15	see note 15	see note 15	see note 15
Country of domicile of the counterparty	see note 15	see note 15	see note 15	see note 15	see note 15
Gross volume of outstanding transactions	see note 15	see note 15	see note 15	see note 15	see note 15
Data of collateral					
<i>Type of collateral:</i>					
Cash	see note 15	see note 15	see note 15	see note 15	see note 15
Securities	see note 15	see note 15	see note 15	see note 15	see note 15
<i>Quality of collateral:</i>					
Rating	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable	see note 15 if applicable
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)					
less than one day	-	-	-	-	-
one day to one week	-	-	-	-	-
one week to one month	-	-	-	-	-
one month to three months	-	-	-	-	-
three months to one year	-	-	-	-	-
above one year	-	-	-	-	-
open maturity	-	-	-	-	-
Total	-	-	-	-	-
Safekeeping of collateral received by the Fund as part of securities lending					
Name of custodian	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg
Securities	see note 15	see note 15	see note 15	see note 15	see note 15
Cash	see note 15	see note 15	see note 15	see note 15	see note 15
Data on returns and costs for securities lending	see note 15	see note 15	see note 15	see note 15	see note 15

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

	Emerging Markets Short Term Bond	Multi-Asset Real Return
Amount of securities lent expressed in absolute amount (in the currency of the sub-fund)	see note 15	see note 15
Proportion of lendable assets	3.68%	10.84%
Proportion of AUM	3.54%	10.53%
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	1,216,026.48	-
above one year	7,287,892.67	38,752,761.51
open maturity	-	1,091,776.00
Total	8,503,919.15	39,844,537.51
Counterparty		
Name of counterparty	see note 15	see note 15
Country of domicile of the counterparty	see note 15	see note 15
Gross volume of outstanding transactions	see note 15	see note 15
Data of collateral		
<i>Type of collateral:</i>		
Cash	see note 15	see note 15
Securities	see note 15	see note 15
<i>Quality of collateral:</i>		
Rating	see note 15 if applicable	see note 15 if applicable
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)		
less than one day	-	-
one day to one week	-	-
one week to one month	-	-
one month to three months	-	-
three months to one year	-	5,468,224.61
above one year	-	11,372,610.03
open maturity	-	9,322,028.89
Total	-	26,162,863.53
Safekeeping of collateral received by the Fund as part of securities lending		
Name of custodian	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg
Securities	see note 15	see note 15
Cash	see note 15	see note 15
Data on returns and costs for securities lending	see note 15	see note 15

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

■ Total Return Swaps

	New Silk Road	Absolute Return Multi-Strategy	Multi-Strategy Growth
Amount of Equity Swaps expressed in absolute amount (in the currency of the sub-fund)	265,966.86	962,142.59	785,749.79
Proportion of AUM	0.06%	0.12%	0.10%
Maturity tenor of the Equity Swaps broken down in the following maturity buckets			
less than one day	-	-	-
one day to one week	-	-	-
one week to one month	-	962,142.59	785,749.79
one month to three months	-	-	-
three months to one year	265,966.86	-	-
above one year	-	-	-
open maturity	-	-	-
Total	265,966.86	962,142.59	785,749.79
Counterparty			
Name of counterparty, Country of domicile of the counterparty and Gross volume of outstanding transactions	BANK OF AMERICA (FR) 265,966.86	JP MORGAN (DE) 962,142.59	JP MORGAN (DE) 785,749.79
Data of collateral			
<i>Type of collateral:</i>			
Cash	-	see note 17	see note 17
Securities	-	-	-
<i>Quality of collateral:</i>			
Rating	-	-	-
Maturity tenor of the collateral broken down in the following maturity buckets (in sub-fund's currency)			
less than one day	-	-	-
one day to one week	-	-	-
one week to one month	-	-	-
one month to three months	-	-	-
three months to one year	-	-	-
above one year	-	-	-
open maturity	-	see note 17	see note 17
Total	-	see note 17	see note 17
Safekeeping of collateral received by the Fund as part of Equity Swaps			
Name of custodian	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg
Cash	-	see note 17	see note 17
Securities	-	-	-

All transactions are bilateral transactions.

For each counterparty and each sub-fund, collateral positions are followed-up globally for all OTC instrument types.

Cash collateral is managed as a whole; the investment management process does not specifically isolate cash received as collateral from other cash.

Returns and costs incurred from performance swaps transactions during the year ended 30 June 2024 are included in the valuation of the swaps.

Sub-Fund	Currency	Ten largest collateral issuers across all SFTs and total return swaps	Volumes of the collateral securities and commodities received
Euroland Equity	EUR	INDITEX	89,309,601.65
		FLUTTER ENTERTAINMENT P.L.C.	55,817,421.96
		SANOFI	54,953,278.73
		AMAZON COM INC	51,908,320.12
		ASML HOLDING NV	46,289,271.26
		FRANCAISE DES JEUX (FDJ)	36,067,396.39
		LEGRAND HOLDING	30,443,941.93
		EURONEXT NV	28,921,566.45
		NEOEN	26,411,814.75
		ASR NEDERLAND N.V	25,891,018.93
European Equity ESG Improvers	EUR	GALP ENERGIA SGPS SA	17,300,086.74
		INTL CONSOLIDATED AIRLINES	7,467,396.94
		BANCO SANTANDER SA	4,160,998.28
European Equity Value	EUR	KBC GROUPE	66,872,887.00
		SANOFI	39,130,003.14
		THAMES WATER UTILITIES FIN.PLC	35,078,600.01
		ASM INTERNATIONAL N.V.	29,035,752.00
		DANONE	26,451,851.55
		HERMES INTERNATIONAL	20,680,474.35
		LVMH MOET HENNESSY	19,230,455.00
		ACCOR	17,948,103.00
		PROCTER AND GAMBLE CO.	16,439,556.06
		L'OREAL	9,939,670.84
European Equity Income ESG	EUR	AIB GROUP PLC	12,790,347.13
		BANCO SANTANDER SA	5,949,196.79
		NOVO NORDISK AS	4,519,067.37
		RYANAIR HOLDINGS PLC	543,346.07
Global Equity Income ESG	USD	CELLNEX TELECOM S.A.	42,769,659.74
		INTL CONSOLIDATED AIRLINES	20,261,924.30
		ANTOFAGASTA P.L.C.	16,597,083.41
		CEZ A.S.	16,423,228.76
		CREDIT AGRICOLE S.A.	13,460,119.59
		SW (FINANCE) I PLC	10,047,302.29
		WARNERMEDIA HOLDINGS INC.	6,081,125.01
		RYANAIR HOLDINGS PLC	4,996,794.92
		VIVENDI SE	4,641,414.60
		AIB GROUP PLC	575,746.03
Net Zero Ambition Top European Players	EUR	BANCO SANTANDER SA	9,919,528.28
		NOVO NORDISK AS	8,795,046.13
		RYANAIR HOLDINGS PLC	7,935,990.20
		AIB GROUP PLC	5,556,232.46
		WACKER CHEMIE AG	4,142,595.35
		DANSKE BANK AS	673,589.99
Emerging World Equity	USD	AIB GROUP PLC	3,455,425.26
		SW (FINANCE) I PLC	521,023.21
		WARNERMEDIA HOLDINGS INC.	520,654.78
		UBS GROUP SA	517,744.15
		EVONIK INDUSTRIES	435,402.66
New Silk Road	USD	NOVO NORDISK AS	598,950.91
Euroland Equity Dynamic Multi Factors	EUR	AIB GROUP PLC	18,968,949.61
		NOVO NORDISK AS	1,527,573.83
		BUNDESREPUBLIK DEUTSCHLAND	1,116,692.66
		BANCO SANTANDER SA	188,823.35
		UNION EUROPEENNE	41,101.71
Euroland Equity Risk Parity	EUR	SW (FINANCE) I PLC	3,615,256.81
		WARNERMEDIA HOLDINGS INC.	3,614,380.62
		UBS GROUP SA	3,588,804.78
		AIB GROUP PLC	2,174,653.77
		BANCO SANTANDER SA	1,258,504.31
		NOVO NORDISK AS	591,682.69
		UNION EUROPEENNE	272,081.76
		AMUNDI SA	205,763.28
		BUNDESREPUBLIK DEUTSCHLAND	73,280.58
		BANCO BILBAO VIZCAYA ARGENTARIA	25,763.29
European Equity Conservative	EUR	NORDEA BANK ABP	10,384,646.08
		SW (FINANCE) I PLC	8,558,846.62
		WARNERMEDIA HOLDINGS INC.	8,558,265.40
		UBS GROUP SA	8,496,188.45
		AIB GROUP PLC	6,585,787.38
		UNION EUROPEENNE	4,304,234.48
		NRW.BANK	3,736,906.44
		BAYER AG.	3,321,043.34
		BUNDESREPUBLIK DEUTSCHLAND	2,769,108.66
European Equity Dynamic Multi Factors	EUR	GE AEROSPACE	992.23
		AIB GROUP PLC	4,113,930.37
		BANCO SANTANDER SA	1,980,017.45
Global Equity Conservative	USD	BUNDESREPUBLIK DEUTSCHLAND	303,454.65
		WARNERMEDIA HOLDINGS INC.	1,787,001.75
		SW (FINANCE) I PLC	1,786,889.46
		UBS GROUP SA	1,773,910.30

Sub-Fund	Currency	Ten largest collateral issuers across all SFTs and total return swaps	Volumes of the collateral securities and commodities received
		AMAZON COM INC	1,565,659.91
		UNION EUROPEENNE	1,055,496.54
		BUNDESREPUBLIK DEUTSCHLAND	656,199.89
		HCA INC.	553,335.14
		AIB GROUP PLC	545,064.29
		NVIDIA CORP.	79,147.15
		MICROSOFT CORP.	79,135.47
European Convertible Bond	EUR	BUNDESREPUBLIK DEUTSCHLAND	1,305,599.60
		BAYER AG.	178,006.91
Euro Corporate ESG Bond	EUR	BUNDESREPUBLIK DEUTSCHLAND	31,845,650.40
		FRANCE GOVERNMENT	16,038,392.40
		BANCO BILBAO VIZCAYA ARGENTARIA	5,424,540.60
		TELEFONICA SA	1,769,498.85
		NETWORK INTERNATIONAL HOLDINGS	1,769,496.72
		INDITEX	1,769,478.88
		DHL GROUP	1,769,470.72
		ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	1,769,463.48
		SAP AG	1,769,399.67
		ASML HOLDING NV	1,768,832.58
Strategic Bond	EUR	ITALIAN REPUBLIC	3,894,596.31
		VIVION INVESTMENTS	1,995,140.00
Global Aggregate Bond	USD	BUNDESREPUBLIK DEUTSCHLAND	423,844,530.95
		KINGDOM OF SPAIN	83,690,621.08
		UK GILT	43,991,238.72
		ITALIAN REPUBLIC	37,120,764.14
		BELGIUM KINGDOM	27,850,817.02
		ENGIE SA	21,421,281.60
		SUEZ	16,999,768.40
		HAMBURG COMMERCIAL BANK AG	16,182,674.78
		JPMORGAN CHASE AND CO	15,401,369.03
		NATIONAL GRID PLC 3.875% 16/01/2029	10,797,238.20
Global Bond	USD	BUNDESREPUBLIK DEUTSCHLAND	14,858,387.25
		ITALIAN REPUBLIC	3,560,603.17
		KINGDOM OF SPAIN	2,515,450.83
		BELGIUM KINGDOM	1,396,078.69
Optimal Yield	EUR	STATE OF NORTH RHINE WESTPHALIA	3,886,058.00
Optimal Yield Short Term	EUR	EUROPEAN UNION	2,011,974.84
		NEXI SPA	1,177,722.00
Emerging Markets Blended Bond	EUR	ITALY CERT DI CREDITO DEL TESORO	42,896,719.84
		SOCIETE GENERALE	22,894,900.00
		BANCO SANTANDER	20,025,600.00
		BARCLAYS BANK PLC LONDON	13,852,845.00
		BNP PARIBAS	10,195,300.00
		NATIONWIDE BUILDING SOCIETY	5,857,188.00
		UNICREDIT	4,652,280.00
		BANQUE STELLANTIS	4,480,245.00
		BHP BILLITON FINANCE LTD	4,435,550.00
		FOMENTO ECONOMICO MEXICANO	3,960,945.00
Emerging Markets Bond	EUR	JOHNSON CONTROLS TYCO	37,766,505.02
		TOKYO METROPOLITAN GOVERNMENT	33,513,552.36
		ORACLE CORP	17,496,057.84
		CELULOSA ARAUCO Y CONSTITUCION	13,973,687.89
		THE WALT DISNEY COMPANY	10,168,607.42
		DIAGEO CAPITA	9,699,183.58
		CAMPBELL SOUP	9,349,475.16
		MERCEDES BENZ FINANCE NORTH AMERICA	8,982,505.25
		NEXTERA ENERGY CAPITAL HOLDINGS	8,723,778.87
		CARGILL INC	8,654,257.06
Emerging Markets Corporate Bond	USD	AMAZON COM	4,796,500.00
		UNITED MEXICAN STATES	2,959,552.00
Emerging Markets Hard Currency	EUR	ITALIAN REPUBLIC	25,432,231.46
		BARCLAYS BANK PLC LONDON	7,400,835.00
		EUROPEAN UNION	6,036,628.50
		STATE OF NORTH RHINE WESTPHALIA	3,015,045.00
Emerging Markets Short Term Bond	USD	ROCHE HOLDINGS INC	1,075,437.00
Multi-Asset Real Return	EUR	UBS SWITZERLAND	9,539,346.94
		BUNDESREPUBLIK DEUTSCHLAND	4,981,266.43
		BANCO BILBAO VIZCAYA ARGENTARIA	1,650,088.40
		FRANCE GOVERNMENT	1,365,249.85
		UNION EUROPEENNE	954,971.42
		CAIXABANK SA	798,759.65
		NETWORK INTERNATIONAL HOLDINGS	798,759.31
		TELEFONICA SA	798,759.00
		DEUTSCHE POST AG	798,744.48
		INDUSTRIA DE DISENO TEXTIL SA	798,740.92
Volatility Euro	EUR	MCDONALDS CORP	9,651,895.00
		TOYOTA MOTOR FINANCE	7,777,614.00
		VODAFONE INTL FINANCING	5,955,150.00
		MEDTRONIC GLOBAL HOLDINGS	5,909,760.00
		KBC GROUP	5,127,350.00
		AUTOLIV INC	5,062,725.00
		MONDELEZ INTERNATIONAL INC	4,338,840.00
		KERING SA	3,965,920.00
		FOMENTO ECONOMICO MEXICANO SAB	2,981,860.95
		UNILEVER FINANCE NETERLANDS	2,494,825.00

Sub-Fund	Currency	Ten largest collateral issuers across all SFTs and total return swaps	Volumes of the collateral securities and commodities received
Volatility World	USD	STATNETT SF	10,513,545.98
		ROCHE FINANCE EUROPE BV	9,656,939.07
		COCA COLA CO	6,386,515.38
		BOOKING HOLDING INC	5,974,025.60
		BOUYGUES SA	5,448,535.86
		TOYOTA MOTOR FINANCE BV	3,760,934.19
		DEVELOPMENT BANK OF JAPAN INC	2,980,915.20
		FOMENTO ECONOMICO MEXICANO SAB	2,498,199.15
		TRUST F	1,580,880.00
		TAKEDA PHARMACEUTICA	1,421,462.03
Cash EUR	EUR	ITALIAN REPUBLIC	235,104,045.66
		KINGDOM OF SPAIN	59,799,466.60
		PORTUGAL	58,369,323.85

REMUNERATION POLICY AND PRACTICES

Amundi Luxembourg S.A. remuneration policy is compliant with the requirements detailed in the European Directive 2014/91/EU that come into force on March 18, 2016, and was transposed into Luxembourg Law of 10 May 2016. The remuneration policy is based on Amundi group remuneration framework, and it is reviewed annually and approved by the Board of Amundi Luxembourg. The policy is subject to independent review by the internal Compliance function. In main evolutions of the 2023 remuneration policy was linked to "Amundi Ambition 2025" and ESG criteria and Sustainability Risk. Qualitative and quantitative criteria for Investment Management and Sales and Marketing has been added. There were no further material changes to the remuneration policy adopted for previous years.

The policy applicable for 2023 was approved by Amundi Luxembourg Board on October 05, 2023. Amundi group Remuneration Committee reviews on an annual basis the group remuneration policy. The 2023 review took place on February 02, 2023. The remuneration policy and practices objectives are consistent with and promote sound and effective risk management, aligning remuneration with long-term performance and risks in order to avoid conflicts of interest. Fixed remuneration components are linked to the roles covered, the professional services rendered and the scope of responsibilities, reflecting the level of academic qualification, market pay levels, experience and skills required for each position, as well as the level of excellence demonstrated. Variable remuneration is designed to promote a sustainable long-term development of the Management Company and a solid and effective risk management system. Variable remuneration awards consider the performance of the employee, her/his business unit and Amundi group as a whole, and it is based on both financial and non-financial criteria. Amundi Luxembourg S.A. and Amundi group have defined all identified staff having authority or influence on the funds Amundi manages, and who consequently are likely to have an impact on the performance or the risk profile of the funds.

■ AMOUNTS OF REMUNERATION AWARDED

Amundi Luxembourg S.A., the Management Company acts as of December 31, 2023 as Management Company or AIFM for several umbrella and standalone UCITS and AIFs.

The total remuneration expressed in Euro paid by Amundi Luxembourg S.A. to its staff during the calendar year 2023 is as follows:

	Nr. of beneficiaries	Fixed remuneration	Variable remuneration	Total
Staff	110	8,737,726.50	1,545,780.42	10,283,506.92
Out of which				
- Identified staff	9	1,419,514.99	516,082.67	1,935,597.66
- All other staff	101	7,318,211.51	1,029,697.75	8,347,909.26

As of 31/12/2023 and as of 30/06/2024 Amundi Funds SICAV represented respectively around 35 % and around 26 % of the Total Net Assets under Management of Amundi Luxembourg S.A..

The total remuneration figures shown above refer to activities in respect of all funds managed.

Amundi Luxembourg S.A. and Amundi group employees who are appointed to the Board of Directors of the Management Company and/or of the Funds waive the right to any remuneration in respect of all funds managed.

No employee of the Management Company receives any amount, including carried interest and performance fees, paid directly by the UCITS or AIFs managed.

REMUNERATION OF DELEGATES

Where made available to the Management Company, the 2023 remuneration data in respect of the Investment Managers are detailed below (sub-funds AUM data as of 30/06/2024).

- Amundi Asset Management managed EUR 1,090.28 billion AuM, out of which EUR 18.79 billion represented by the sub-funds in the umbrella (respectively 1.72% of the total assets managed by the Investment Manager and 24.75% of the total umbrella's AuM). The pro-rata portion of the identified staff total remuneration attributable to the management of the sub-funds was EUR 628,756, out of which EUR 303,868 in fixed remuneration and EUR 324,888 in variable one. The pro-rata portion of staff total remuneration attributable to the management of the sub-funds was EUR 3,566,635, out of which EUR 2,499,961 in fixed remuneration and EUR 1,066,674 in variable one. Amundi Asset Management had a total of 100 identified staff out of a total of 1,923 staff in 2023.

- Amundi Asset Management US Inc. managed EUR 89.02 billion AuM, out of which EUR 17.75 billion represented by the sub-funds in the umbrella (respectively 19.94% of the total assets managed by the Investment Manager and 23.38% of the total umbrella's AuM). The pro-rata portion of the identified staff total remuneration attributable to the management of the sub-funds was EUR 3,573,236, out of which EUR 1,625,015 in fixed remuneration and EUR 1,948,221 in variable one. The pro-rata portion of staff total remuneration attributable to the management of the sub-funds was EUR 11,600,610, out of which EUR 5,958,804 in fixed remuneration and EUR 5,641,806 in variable one. Amundi Asset Management US Inc. had a total of 50 identified staff out of a total of 183 staff in 2023.

- Amundi UK Ltd. managed EUR 44.42 billion AuM, out of which EUR 15.72 billion represented by the sub-funds in the umbrella (respectively 35.39% of the total assets managed by the Investment Manager and 20.7% of the total umbrella's AuM). The pro-rata portion of the identified staff total remuneration attributable to the management of the sub-funds was EUR 5,143,928, out of which EUR 3,054,244 in fixed remuneration and EUR 2,089,684 in variable one. The pro-rata portion of staff total remuneration attributable to the management of the sub-funds was EUR 15,317,002, out of which EUR 10,071,487 in fixed remuneration and EUR 5,245,515 in variable one. Amundi UK Ltd. had a total of 34 identified staff out of a total of 188 staff in 2023.

- Amundi Ireland Ltd. managed EUR 37.08 billion AuM, out of which EUR 15.51 billion represented by the sub-funds in the umbrella (respectively 41.83% of the total assets managed by the Investment Manager and 20.43% of the total umbrella's AuM). The pro-rata portion of the identified staff total remuneration attributable to the management of the sub-funds was EUR 1,765,095, out of which EUR 890,723 in fixed remuneration and EUR 874,372 in variable one. The pro-rata portion of staff total remuneration attributable to the management of the sub-funds was EUR 17,391,370, out of which EUR 12,808,102 in fixed remuneration and EUR 4,583,268 in variable one. Amundi Ireland Ltd. had a total of 10 identified staff out of a total of 377 staff in 2023.

- Amundi SGR S.p.A. managed EUR 104 billion AuM, out of which EUR 4.61 billion represented by the sub-funds in the umbrella (respectively 4.43% of the total assets managed by the Investment Manager and 6.07% of the total umbrella's AuM). The pro-rata portion of the identified staff total remuneration attributable to the management of the sub-funds was EUR 680,095, out of which EUR 349,990 in fixed remuneration and EUR 330,105 in variable one. The pro-rata portion of staff total remuneration attributable to the management of the sub-funds was EUR 2,011,013, out of which EUR 1,351,851 in fixed remuneration and EUR 659,162 in variable one. Amundi SGR S.p.A. had a total of 48 identified staff out of a total of 370 staff in 2023.

- Amundi Austria GmbH managed EUR 19.7 billion AuM, out of which EUR 943 million represented by the sub-fund in the umbrella (respectively 4.79% of the total assets managed by the Investment Manager and 1.24% of the total umbrella's AuM). The pro-rata portion of the identified staff total remuneration attributable to the management of the sub-fund was EUR 322,636, out of which EUR 226,466 in fixed remuneration and EUR 96,170 in variable one. The pro-rata portion of staff total remuneration attributable to the management of the sub-fund was EUR 736,819, out of which EUR 598,261 in fixed remuneration and EUR 138,558 in variable one. Amundi Austria GmbH had a total of 44 identified staff out of a total of 151 staff in 2023.

- Amundi Hong Kong Ltd. managed EUR 6.09 billion AuM, out of which EUR 766 million represented by the sub-funds in the umbrella (respectively 12.58% of the total assets managed by the Investment Manager and 1.01% of the total umbrella's AuM). The pro-rata portion of the identified staff total remuneration attributable to the management of the sub-funds was EUR 708,204, out of which EUR 457,843 in fixed remuneration and EUR 250,361 in variable one. The pro-rata portion of staff total remuneration attributable to the management of the sub-funds was EUR 1,613,262, out of which EUR 1,136,319 in fixed remuneration and EUR 476,943 in variable one. Amundi Hong Kong Ltd. had a total of 11 identified staff out of a total of 50 staff in 2023.

- Amundi Deutschland GmbH managed EUR 19.86 billion AuM, out of which EUR 747 million represented by the sub-funds in the umbrella (respectively 3.76% of the total assets managed by the Investment Manager and 0.98% of the total umbrella's AuM). The pro-rata portion of the identified staff total remuneration attributable to the management of the sub-funds was EUR 104,713, out of which EUR 68,206 in fixed remuneration and EUR 36,507 in variable one. The pro-rata portion of staff total remuneration attributable to the management of the sub-funds was EUR 887,469, out of which EUR 578,159 in fixed remuneration and EUR 309,310 in variable one. Amundi Deutschland GmbH had a total of 10 identified staff out of a total of 139 staff in 2023.

- Polen Capital Management LLC managed EUR 66.35 billion AuM, out of which EUR 682 million represented by the sub-fund in the umbrella (respectively 1.03% of the total assets managed by the Investment Manager and 0.9% of the total umbrella's AuM). The pro-rata portion of the identified staff total remuneration attributable to the management of the sub-fund was EUR 160,764, out of which EUR 23,233 in fixed remuneration and EUR 137,531 in variable one. The pro-rata portion of staff total remuneration attributable to the management of the sub-fund was EUR 1,038,458, out of which EUR 533,328 in fixed remuneration and EUR 505,130 in variable one. Polen Capital Management LLC had a total of 9 identified staff out of a total of 245 staff in 2023.

- Amundi Japan managed EUR 33.37 billion AuM, out of which EUR 232 million represented by the sub-funds in the umbrella (respectively 0.7% of the total assets managed by the Investment Manager and 0.31% of the total umbrella's AuM). The pro-rata portion of the identified staff total remuneration attributable to the management of the sub-funds was EUR 25,998, out of which EUR 16,054 in fixed remuneration and EUR 9,944 in variable one. The pro-rata portion of staff total remuneration attributable to the management of the sub-funds was EUR 118,235, out of which EUR 90,740 in fixed remuneration and EUR 27,495 in variable one. Amundi Japan had a total of 15 identified staff out of a total of 191 staff in 2023.

- Resona Asset Management Co. Ltd. managed EUR 0.85 billion AuM, out of which EUR 80 million represented by the sub-fund in the umbrella (respectively 9.41% of the total assets managed by the Investment Manager and 0.11% of the total umbrella's AuM). The pro-rata portion of the identified staff total remuneration attributable to the management of the sub-fund was EUR 28,688, out of which EUR 18,747 in fixed remuneration and EUR 9,941 in variable one. The pro-rata portion of staff total remuneration attributable to the management of the sub-fund was EUR 46,517, out of which EUR 30,618 in fixed remuneration and EUR 15,899 in variable one. Resona Asset Management Co. Ltd. had a total of 4 identified staff out of a total of 7 staff in 2023.

- Amundi Singapore Ltd. managed EUR 1.50 billion AuM, out of which EUR 48 million represented by the sub-fund in the umbrella (respectively 3.20 % of the total assets managed by the Investment Manager and 0.06 % of the total umbrella's AuM). The pro-rata portion of staff total remuneration attributable to the management of the sub-fund was EUR 257,728, out of which EUR 185,150 in fixed remuneration and EUR 72,578 in variable one. Amundi Singapore Ltd. had no identified staff out of a total of 49 staff in 2023.

- Montpensier Finance managed one sub-fund in the umbrella with AUM of EUR 42 million, representing around 0.06% of the total umbrella's AuM. The pro-rata portion of the identified staff total remuneration attributable to the management of this sub-fund was EUR 101k, out of which EUR 46k in fixed remuneration and EUR 55k in variable one. The pro-rata portion of staff total remuneration attributable to the management of this sub-fund was EUR 160k, out of which EUR 76K in fixed remuneration and EUR 84k in variable one. Montpensier Finance had a total of 10 identified staff out of a total of 41 staff in 2023.

GLOBAL EXPOSURE

■ THE COMMITMENT APPROACH

The following Sub-Funds use the commitment approach in order to monitor and measure the global exposure:

Climate Transition Global Equity ¹	Russian Equity
Euroland Equity	SBI FM India Equity
European Equity ESG Improvers	Euroland Equity Dynamic Multi Factors
Euroland Equity Small Cap	Euroland Equity Risk Parity
European Equity ¹	European Equity Conservative
Europe ex UK Equity ¹	European Equity Dynamic Multi Factors
European Equity Green Technology ³	European Equity Risk Parity ²
European Equity Value	Global Equity Conservative
European Equity Income ESG ³	Global Equity Dynamic Multi Factors
European Equity Small Cap	European Convertible Bond
Equity Japan Target	Montpensier Global Convertible Bond
Global Ecology ESG	Euro Aggregate Bond
Global Equity ESG Improvers	Euro Corporate ESG Bond ³
Net Zero Ambition Global Equity	Euro Corporate Short Term Impact Green Bond ³
Global Equity Income ESG ³	Euro Government Bond
Japan Equity Engagement	Euro Inflation Bond
Japan Equity Value	Euro High Yield Bond
Montpensier Great European Models SRI	Euro High Yield Short Term Bond
Montpensier M Climate Solutions	Pioneer Global High Yield Bond
Global Equity ³	Global High Yield ESG Improvers Bond ³
US Equity Dividend Growth ³	US High Yield Bond ³
US Equity ESG Improvers ³	European Subordinated Bond ESG
US Equity Fundamental Growth ³	Global High Yield Bond
Pioneer US Equity Mid Cap ²	Global Inflation Short Duration Bond
US Equity Research ³	Global Short Term Bond ¹
US Equity Research Value ³	Impact Green Bonds
Polen Capital Global Growth	Strategic Income ³
Net Zero Ambition Top European Players	Net Zero Ambition US Corporate Bond ³
US Pioneer Fund	US Bond ³
Asia Equity Focus ³	US Corporate Bond ³
China A Shares	US Short Term Bond ³
China Equity	Asia Income ESG Bond ¹
Emerging Europe Middle East and Africa	China RMB Aggregate Bond
Emerging Markets Equity Focus	Emerging Markets Bond
Emerging Markets Equity Focus ex China ¹	Emerging Markets Corporate Bond
Emerging Markets Equity ESG Improvers	Emerging Markets Green Bond
Emerging World Equity	Asia Multi-Asset Target Income ¹
Latin America Equity	Multi-Asset Sustainable Future
Equity MENA	Protect 90
Net Zero Ambition Emerging Markets Equity	Cash EUR
New Silk Road	Cash USD

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

² This Sub-Fund has been liquidated, see more details in Note 1.

³ This Sub-Fund has been renamed, see more details in Note 1.

■ THE ABSOLUTE VAR APPROACH

The following Sub-Funds use the absolute Value at Risk (VaR) approach (99% confidence interval, 1 month holding period) in order to monitor and measure the global exposure on one year observation period.

Sub-Fund	VaR Approach	VaR Model	Reference Portfolio	VaR Limit	Lowest VaR	Highest VaR	VaR (30.06.2024)	Average of VaR during the year	Level of leverage during the year
Strategic Bond	Absolute	Historical	No Benchmark	20%	1.91%	3.98%	3.10%	3.32%	175.97%
Global Aggregate Bond	Absolute	Historical	No Benchmark	20%	2.31%	3.43%	3.02%	2.89%	249.21%
Global Bond	Absolute	Historical	No Benchmark	20%	3.33%	6.04%	4.19%	4.57%	368.48%
Global Corporate Bond	Absolute	Historical	No Benchmark	20%	2.87%	4.01%	3.14%	3.30%	113.18%
Global Corporate ESG Improvers Bond	Absolute	Historical	No Benchmark	20%	2.92%	4.05%	3.13%	3.33%	94.32%
Net Zero Ambition Global Corporate Bond	Absolute	Historical	No Benchmark	20%	2.14%	4.16%	3.32%	3.48%	71.63%
Global Total Return Bond ²	Absolute	Historical	No Benchmark	20%	3.10%	4.08%	4.08%	3.54%	0.00%
Optimal Yield	Absolute	Historical	No Benchmark	20%	1.26%	5.23%	1.61%	1.99%	43.50%
Optimal Yield Short Term	Absolute	Historical	No Benchmark	20%	1.28%	3.09%	1.64%	1.87%	66.95%
Emerging Markets Short Term Bond	Absolute	Historical	No Benchmark	20%	1.80%	3.38%	1.99%	2.16%	59.65%
Euro Multi-Asset Target Income	Absolute	Historical	No Benchmark	20%	3.03%	5.65%	4.08%	4.07%	350.50%
Global Multi-Asset	Absolute	Historical	No Benchmark	20%	3.39%	4.92%	3.86%	4.06%	109.89%
Global Multi-Asset Conservative	Absolute	Historical	No Benchmark	20%	2.75%	4.05%	2.78%	3.44%	127.77%
Global Multi-Asset Target Income	Absolute	Historical	No Benchmark	20%	3.18%	6.27%	4.36%	4.36%	318.50%
Net Zero Ambition Multi-Asset	Absolute	Historical	No Benchmark	20%	3.40%	7.29%	4.16%	4.91%	182.44%
Multi-Asset Real Return	Absolute	Historical	No Benchmark	20%	2.45%	4.39%	2.80%	3.01%	51.01%

Sub-Fund	VaR Approach	VaR Model	Reference Portfolio	VaR Limit	Lowest VaR	Highest VaR	VaR (30.06.2024)	Average of VaR during the year	Level of leverage during the year
Pioneer Flexible Opportunities	Absolute	Historical	No Benchmark	20%	4.79%	8.82%	6.01%	6.05%	1.65%
Income Opportunities ¹	Absolute	Historical	No Benchmark	20%	3.03%	5.15%	3.78%	3.82%	43.39%
Target Coupon ²	Absolute	Historical	No Benchmark	20%	1.57%	1.93%	1.84%	1.78%	0.00%
Absolute Return Credit	Absolute	Historical	No Benchmark	20%	1.12%	2.29%	1.37%	1.74%	84.24%
Absolute Return Multi-Strategy	Absolute	Historical	No Benchmark	20%	2.43%	6.07%	2.97%	3.54%	732.42%
Absolute Return Global Opportunities Bond	Absolute	Historical	No Benchmark	20%	0.82%	4.03%	1.65%	2.20%	577.57%
Quantitative Global Absolute Return Bond ¹	Absolute	Historical	No Benchmark	20%	2.67%	13.83%	5.76%	4.91%	1,202.09%
Global Macro Bonds & Currencies ³	Absolute	Historical	No Benchmark	20%	0.82%	6.23%	-	2.86%	635.36%
Global Macro Bonds & Currencies Low Vol	Absolute	Historical	No Benchmark	20%	0.79%	2.68%	1.10%	1.42%	251.50%
Absolute Return Forex	Absolute	Historical	No Benchmark	20%	0.55%	1.21%	1.21%	0.86%	257.06%
Multi-Strategy Growth	Absolute	Historical	No Benchmark	20%	3.95%	10.54%	5.47%	6.09%	1,186.56%
Volatility Euro	Absolute	Historical	No Benchmark	20%	3.50%	8.08%	4.65%	5.37%	419.91%
Volatility World	Absolute	Historical	No Benchmark	20%	2.16%	5.12%	3.98%	3.59%	569.63%

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

² This Sub-Fund is a feeder fund that does not use derivatives (leverage figure: 0%). The reported VaR figures are from the Master Funds.

³ This Sub-Fund has been liquidated on 12th March 2024, see more details in Note 1.

■ THE RELATIVE VAR APPROACH

The following Sub-Funds use the relative Value at Risk (VaR) approach (99% confidence interval, 1 month holding period) in order to monitor and measure the global exposure on one year observation period.

Sub-Fund	VaR Approach	VaR Model	Reference Portfolio	VaR Limit	Lowest VaR	Highest VaR	VaR (30.06.2024)	Average of VaR during the year	Level of leverage during the year
Global Subordinated Bond	Relative	Historical	50% ICE BofA ML Contingent Capital Index (hedged to EUR) 50% iBoxx € Non-Financials Subordinated Total Return Index	200%	91.88%	131.62%	96.46%	107.99%	135.38%
Emerging Markets Blended Bond	Relative	Historical	50% JP Morgan EMBI Global Diversified Index (hedged to EUR) / 50% JP Morgan ELMI+ Index	200%	121.99%	160.57%	155.15%	143.75%	171.51%
Emerging Markets Corporate High Yield Bond	Relative	Historical	JP Morgan CEMBI Broad Diversified Non IG Index	200%	91.82%	111.37%	99.45%	100.36%	36.36%
Emerging Markets Hard Currency Bond	Relative	Historical	JP Morgan EMBI Global Diversified Index (hedged to EUR)	200%	100.96%	116.31%	113.56%	109.33%	115.46%
Emerging Markets Local Currency Bond	Relative	Historical	JP Morgan GBI-EM Global Diversified Index	200%	105.25%	120.50%	114.35%	111.92%	60.11%
Real Assets Target Income	Relative	Historical	15% MSCI AC World REITS Index 10% MSCI World, Food Beverage and Tobacco Index 10% MSCI World Materials Index 10% MSCI World Energy Index 7.5% MSCI World Transport Infrastructure Index 7.5% ICE BofA ML U.S. High Yield Index 5% MSCI World Utility Inde	200%	78.28%	113.59%	102.37%	96.12%	67.38%

The Total expense ratio (TER) is fixed as follows:

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
Climate Transition Glo*al Equity ¹	USO	LU2617093765	- A USO (C)*	1,87%
	USO	LU2617093682	- A2 USO (C)*	2,07%
	EUR	LU2617094490	- E2 EUR (C)*	1,92%
	EUR	LU2617094656	- F EUR (C)*	2,72%
	EUR	LU2617094573	- G EUR (C)*	2,07%
	USO	LU2617093922	- 1 USO (C)*	1,02%
	USO	LU2617093849	- 12 USO (C)*	1,12%
	EUR	LU2617094730	- M2 EUR (C)*	1,13%
	USO	LU2617094144	- R USO (C)*	1,27%
	USO	LU2617094060	- R2 USO (C)*	1,42%
	USO	LU2617094227	- Z USO (C)*	0,78%
Euroland Equity	CHF	LU1883303551	- A CHF Hgd (C)	1,85%
	EUR	LU1883303635	- A EUR (C)	1,85%
	EUR	LU1883303718	- A EUR AO (O)	1,85%
	USO	LU1883303809	- A USO (C)	1,85%
	USO	LU1883303981	- A USO AO (O)	1,85%
	USO	LU1883304013	- A USO Hgd (C)	1,85%
	EUR	LU2032055621	- A5 EUR (C)	1,50%
	EUR	LU2032055548	- A6 EUR (C)	1,85%
	USO	LU1883304104	- B USO (C)	2,85%
	EUR	LU1883304286	- C EUR (C)	2,85%
	USO	LU1883304369	- C USO (C)	2,85%
	EUR	LU1883304443	- E2 EUR (C)	1,85%
	EUR	LU1883304526	- F EUR (C)	2,50%
	EUR	LU1880391898	- F2 EUR (C)	2,75%
	EUR	LU1883304799	- G EUR (C)	2,10%
	EUR	LU1880391971	- 1 EUR (C)	0,73%
	EUR	LU1880392193	- 1 EUR AO (O)*	0,73%
	EUR	LU1883304872	- 12 EUR (C)	0,83%
	EUR	LU1883304955	- 12 EUR AO (O)	0,83%
	GBP	LU1897304546	- 12 GBP (C)	0,83%
	USO	LU1883305093	- 12 USO (C)	0,83%
	USO	LU1883305176	- 12 USO Hgd (C)	0,83%
	EUR	LU1883305259	- J2 EUR (C)	0,67%
	EUR	LU1883305333	- M2 EUR (C)	0,93%
	EUR	LU1880392433	- OR EUR (C)	0,18%
	USO	LU1883305416	- P2 USO (C)	1,30%
	USO	LU1883305507	- P2 USO Hgd (C)	1,30%
	CHF	LU1883305762	- R2 CHF Hgd (C)	1,25%
	EUR	LU1883305846	- R2 EUR (C)	1,25%
	USO	LU1883306067	- R2 USO (C)	1,26%
	USO	LU1883306141	- R2 USO Hgd (C)	1,25%
	EUR	LU2034727730	- X EUR (C)	0,17%
	EUR	LU1880392607	- Z EUR (C)	0,60%
	EUR	LU1880392789	- Z EUR AO (O)	0,60%
European Equity ESG 1mprovers	CZK	LU2368112392	- A CZK Hgd (C)	1,76%
	EUR	LU2151176349	- A EUR (C)	1,80%
	USO	LU2359307068	- A USO (C)	1,75%
	CHF	LU2359306847	- A2 CHF (C)	1,95%
	EUR	LU2359306920	- A2 EUR (C)	1,95%
	EUR	LU2359307498	- C EUR (C)	2,76%
	EUR	LU2151176695	- E2 EUR (C)	1,75%
	EUR	LU2151176778	- F EUR (C)	2,55%
	EUR	LU2151176851	- G EUR (C)	1,90%
	EUR	LU2151176935	- H EUR (C)	0,58%
	EUR	LU2151177073	- 1 EUR (C)	0,89%
	EUR	LU2330497277	- 12 EUR (C)	0,98%
	GBP	LU2359306763	- 12 GBP (C)	0,99%
	USO	LU2359307571	- 12 USO (C)	0,99%
	EUR	LU2151177156	- M EUR (C)*	0,93%
	EUR	LU2151177230	- M2 EUR (C)	0,98%
	EUR	LU2359306508	- R EUR (C)	1,10%
	EUR	LU2359307654	- R2 EUR (C)	1,30%
	GBP	LU2359306680	- R2 GBP (C)*	1,30%
	EUR	LU2151177313	- Z EUR (C)	0,71%
Euroland Equity Small Cap	EUR	LU0568607203	- A EUR (C)	2,01%
	EUR	LU0568607385	- A EUR AO (O)	2,02%
	USO	LU1049754531	- A2 USO (C)	2,17%
	EUR	LU2032055894	- A5 EUR (C)*	1,49%
	EUR	LU2018720578	- F EUR (C)	2,67%
	EUR	LU0568607542	- F2 EUR (C)	2,90%
	EUR	LU0568607468	- G EUR (C)	2,22%
	USO	LU1103155112	- G USO (C)	2,23%
	EUR	LU0568606817	- 1 EUR (C)	0,83%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU0568606908	- 1 EUR AD (D)	0,90%
	EUR	LU2031984771	- 12 EUR (C)	0,93%
	USD	LU2330497194	- 12 USD (C)	1,01%
	EUR	LU0568607039	- M EUR (C)	0,90%
	EUR	LU0906532022	- OR EUR (C)	0,15%
	EUR	LU0945156379	- R EUR (C)	1,14%
	EUR	LU2034728209	- X EUR (C)*	0,19%
	EUR	LU1600319138	- Z EUR (C)	0,72%
	EUR	LU1638831393	- Z EUR AD (D)	0,72%
European Equity ¹	EUR	LU2769868568	- A EUR (C)*	2,20%
	EUR	LU2769868725	- A2 EUR (C)*	2,41%
	EUR	LU2769868998	- E2 EUR (C)*	2,20%
	EUR	LU2769869020		2,76%
	EUR	LU2769869293	- G EUR (C)*	2,36%
	EUR	LU2769869376	- H EUR (C)*	1,01%
	EUR	LU2769869459	- 1 EUR (C)*	1,25%
	EUR	LU2769869533	- 12 EUR (C)*	1,36%
	EUR	LU2769869707	- M EUR (C)*	1,25%
	EUR	LU2769869889	- R EUR (C)*	1,50%
	EUR	LU2769869962	- R2 EUR (C)*	1,66%
	EUR	LU2819203675	- SE2 EUR (C)*	1,10%
Europe e UK Equity ¹	EUR	LU2769870036	- Z EUR (C)*	1,20%
	EUR	LU2823264267	- A EUR (C)*	3,36%
	EUR	LU2823264341	- A2 EUR (C)*	3,51%
	EUR	LU2823264770	- 1 EUR (C)*	1,22%
	EUR	LU2823264853	- 12 EUR (C)*	1,29%
	EUR	LU2823265587	- J14 EUR AD (D)*	0,67%
	GBP	LU2823265660	- J14 GBP AD (D)*	0,65%
	USD	LU2823265744	- J14 USD AD (D)*	0,67%
	EUR	LU2823265231	- R EUR (C)*	2,63%
	EUR	LU2823265314	- R2 EUR (C)*	2,77%
	GBP	LU2823265405	- R2 GBP (C)*	2,78%
	EUR	LU2823265827	- Z EUR (C)*	1,16%
European Equity Green e nology ²	EUR	LU1579337525	- A EUR (C)	1,88%
	EUR	LU2085676919	- A EUR AD (D)	1,88%
	EUR	LU2018721972	- F EUR (C)	2,82%
	EUR	LU1579337871	- F2 EUR (C)	3,07%
	EUR	LU1579337798	- G EUR (C)	2,38%
	EUR	LU1579337442	- 1 EUR (C)	0,86%
	GBP	LU2359308033	- 12 GBP (C)	0,96%
	EUR	LU1954166648	- M EUR (C)	1,06%
	EUR	LU2359307811	- R EUR AD (D)*	1,25%
	GBP	LU2359307902	- R2 GBP (C)*	1,34%
European Equity Value	EUR	LU2305762382	- Z EUR (C)	0,72%
	CZK	LU2176991771	- A CZK Hgd (C)	1,84%
	EUR	LU1883314244	- A EUR (C)	1,84%
	EUR	LU1883314327	- A EUR AD (D)	1,83%
	EUR	LU1883314673	- A EUR QD (D)	1,84%
	USD	LU1883314756	- A USD (C)	1,84%
	USD	LU1883314830	- A USD Hgd (C)	1,84%
	EUR	LU2339089836	- A2 EUR (C)	1,99%
	USD	LU2339090099	- A2 USD (C)	1,99%
	EUR	LU2032056272	- A5 EUR (C)	1,49%
	EUR	LU2032056199	- A6 EUR (C)	1,84%
	EUR	LU1883314913	- C EUR (C)	2,84%
	EUR	LU1883315134	- E2 EUR (C)	1,84%
	EUR	LU1883315217	- F EUR (C)	2,49%
	EUR	LU1883315308	- G EUR (C)	2,09%
	EUR	LU1998915455	- H EUR (C)	0,52%
	EUR	LU2477811371	- 117 EUR (C)	0,82%
	EUR	LU1883315480	- 12 EUR (C)	0,92%
	EUR	LU2490079600	- 12 EUR AD (D)	0,91%
	GBP	LU1897305436	- 12 GBP (C)	0,91%
	USD	LU2359308116	- 12 USD (C)	0,92%
	EUR	LU1883315647	- J2 EUR (C)	0,70%
	EUR	LU1883315720	- J2 EUR AD (D)	0,68%
	USD	LU2819203832	- J2 USD (C)*	0,68%
	USD	LU2819203915	- J2 USD QD (D)*	0,68%
	GBP	LU2052286916	- J3 GBP (C)	0,84%
	EUR	LU2052287054	- J3 GBP AD (D)	0,85%
	EUR	LU1883315993	- M2 EUR (C)	0,92%
	USD	LU1883316025	- P2 USD (C)	1,33%
	EUR	LU2183143846	- R EUR (C)	1,03%
	EUR	LU1883316298	- R2 EUR (C)	1,24%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	GBP	LU2259108475	- R3 GBP (C)	0,94%
	GBP	LU2259108558	- R3 GBP AO (O)	0,94%
	EUR	LU1894679239	- X EUR (C)	0,17%
	EUR	LU2040440310	- Z EUR (C)	0,63%
European Equity In come ESG ²	AUD	LU1883310846	- A2 AUD Hgd QTI (O)	1,83%
	CHF	LU1883310929	- A2 CHF Hgd SATI (O)	1,83%
	CZK	LU1883311067	- A2 CZK Hgd (C)	1,83%
	CZK	LU1883311141	- A2 CZK Hgd SATI (O)	1,83%
	EUR	LU1883311224	- A2 EUR (C)	1,83%
	EUR	LU1883311497	- A2 EUR Hgd QTI (O)*	1,83%
	EUR	LU1883311570	- A2 EUR MTI (O)	1,83%
	EUR	LU1883311653	- A2 EUR SATI (O)	1,83%
	SGO	LU1883311737	- A2 SGO Hgd QTI (O)	1,83%
	USO	LU1883311810	- A2 USO Hgd QTI (O)	1,83%
	EUR	LU2070307595	- A5 EUR (C)	1,48%
	EUR	LU1883312032	- C EUR (C)	2,83%
	EUR	LU1883312115	- C EUR SATI (O)	2,83%
	EUR	LU1883312206	- E2 EUR (C)	1,85%
	EUR	LU1883312388	- E2 EUR SATI (O)	1,83%
	EUR	LU1883312461	- G2 EUR SATI (O)	2,08%
	EUR	LU1998915372	- H EUR SATI (O)*	0,51%
	EUR	LU1883312545	- I2 EUR (C)	0,81%
	EUR	LU1883312628	- I2 EUR Hgd SATI (O)	0,82%
	EUR	LU1883312891	- I2 EUR SATI (O)	0,81%
	EUR	LU1883312974	- J2 EUR (C)	0,69%
	EUR	LU1883313196	- J2 EUR ATI (O)*	0,66%
	EUR	LU1883313279	- M2 EUR (C)	0,91%
	EUR	LU1883313436	- M2 EUR SATI (O)	0,91%
	EUR	LU1883313519	- R2 EUR (C)	1,23%
	EUR	LU1883313600	- R2 EUR SATI (O)	1,23%
	GBP	LU1883313782	- R2 GBP SATI (O)	1,23%
	USO	LU1883313949	- R2 USO Hgd SATI (O)	1,23%
	USO	LU1883314087	- R2 USO SATI (O)	1,23%
European Equity Small Cap	EUR	LU1883306497	- A EUR (C)	2,14%
	EUR	LU1880395964	- A EUR AO (O)	2,14%
	USO	LU1883306570	- A USO (C)	2,14%
	USO	LU1883306653	- A USO Hgd (C)	2,14%
	EUR	LU2070307322	- A5 EUR (C)*	1,74%
	EUR	LU1883306737	- B EUR (C)	2,85%
	USO	LU1883306810	- B USO (C)	2,84%
	EUR	LU1883306901	- C EUR (C)	2,84%
	USO	LU1883307032	- C USO (C)	2,84%
	USO	LU1883307115	- C USO Hgd (C)	2,84%
	EUR	LU1883307206	- E2 EUR (C)	1,84%
	EUR	LU1883307388	- F EUR (C)	2,69%
	EUR	LU1880396004	- F2 EUR (C)	2,94%
	EUR	LU1883307461	- G EUR (C)	2,24%
	EUR	LU1998915299	- H EUR (C)	0,53%
	EUR	LU1880396186	- I EUR (C)	0,87%
	EUR	LU1883307545	- I2 EUR (C)	0,97%
	USO	LU1883307628	- I2 USO (C)	0,97%
	USO	LU1883307891	- I2 USO Hgd (C)	0,97%
	EUR	LU1880396426	- M EUR (C)	0,93%
	EUR	LU1883307974	- M2 EUR (C)	0,98%
	USO	LU1883308196	- P2 USO (C)	1,29%
	EUR	LU1880396939	- R EUR (C)	1,14%
	EUR	LU1880397077	- R EUR AO (O)*	1,18%
	EUR	LU1883308279	- R2 EUR (C)	1,30%
	GBP	LU1883308352	- R2 GBP (C)	1,29%
	USO	LU1883310093	- R2 USO (C)	1,29%
	EUR	LU1883310176	- T EUR (C)*	2,86%
	USO	LU1883310259	- T USO (C)	2,83%
	USO	LU1883310333	- T USO Hgd (C)*	2,82%
	EUR	LU1883310416	- U EUR (C)	2,84%
	USO	LU1883310507	- U USO (C)	2,84%
	USO	LU1883310689	- U USO Hgd (C)	2,84%
	EUR	LU1880397317	- Z EUR (C)	0,76%
	EUR	LU1880397408	- Z EUR AO (O)*	0,70%
Equity Japan Target	EUR	LU0568583420	- A EUR (C)	2,28%
	EUR	LU0568583776	- A EUR AO (O)	2,28%
	EUR	LU0568583933	- A EUR Hgd (C)	2,28%
	JPY	LU0568583008	- A JPY (C)	2,28%
	JPY	LU0568583263	- A JPY AO (O)	2,30%
	USO	LU0987202867	- A USO Hgd (C)	2,28%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU2018721626	- F EUR Hgd (C)	2,82%
	EUR	LU0568584584	- F2 EUR Hgd (C)	3,08%
	JPY	LU0568584311	- F2 JPY (C)	3,08%
	EUR	LU0797053732	- G EUR Hgd (C)	2,38%
	JPY	LU0568584154	- G JPY (C)	2,37%
	EUR	LU0797053906	- 1 EUR Hgd (C)	1,12%
	JPY	LU0568582299	- 1 JPY (C)	1,06%
	GBP	LU1897303902	- 12 GBP (C)	1,16%
	GBP	LU2031983617	- 12 GBP QO (O)	1,16%
	EUR	LU0797053815	- M EUR HGO (C)	1,08%
	JPY	LU0568582612	- M JPY (C)	1,06%
	EUR	LU1049755694	- 0 EUR Hgd (C)	0,31%
	JPY	LU0823046148	- R JPY (C)	1,18%
	USO	LU2034728464	- X USO (C)	0,32%
	USO	LU2778930615	- X3 USO (C)*	0,28%
Global Ecology ESG	CHF	LU1883318666	- A CHF (C)	2,18%
	EUR	LU1883318740	- A EUR (C)	2,18%
	EUR	LU1883318823	- A EUR AO (O)	2,18%
	USO	LU1883319045	- A USO (C)	2,18%
	USO	LU1883319128	- A USO AO (O)	2,19%
	EUR	LU2070309450	- A2 EUR (C)	2,33%
	USO	LU2391858789	- A2 USO MTO3 (O)	2,33%
	ZAR	LU2391858862	- A2 ZAR Hgd MTO3 (O)	2,33%
	EUR	LU2032056439	- A5 EUR (C)	1,78%
	USO	LU1883319391	- B USO (C)	2,89%
	EUR	LU1883319474	- C EUR (C)	2,88%
	USO	LU1883319557	- C USO (C)	2,88%
	EUR	LU1883319714	- E2 EUR (C)	1,89%
	EUR	LU1883319805	- F EUR (C)	2,83%
	EUR	LU1883319987	- G EUR (C)	2,39%
	EUR	LU1998915539	- H EUR (C)	0,57%
	EUR	LU2305762549	- H EUR QO (O)	0,60%
	EUR	LU1883320050	- 12 EUR (C)	1,02%
	EUR	LU1883320134	- 12 EUR AO (O)	1,01%
	GBP	LU2176991342	- 12 GBP (C)	1,02%
	USO	LU1883320217	- 12 USO (C)	1,02%
	EUR	LU2305762465	- J12 EUR (C)	0,76%
	EUR	LU1883320308	- M2 EUR (C)	1,11%
	EUR	LU2279408673	- M2 EUR QO (O)	1,12%
	EUR	LU2183143929	- R EUR (C)	1,18%
	EUR	LU1883320480	- R2 EUR (C)	1,38%
	USO	LU1883320563	- R2 USO (C)	1,39%
	USO	LU1883320647	- U USO (C)	2,89%
	USO	LU2391858516	- U USO MTO3 (O)	2,89%
	ZAR	LU2391858607	- U ZAR HGO MTO3 (O)	2,86%
	USO	LU2034728118	- X USO (C)*	0,23%
	EUR	LU2085675358	- Z EUR (C)	0,76%
Global Equity ESG 1mprovers	EUR	LU2643912376	- A2 EUR (C)*	1,90%
	USO	LU2344284976	- A2 USO (C)	1,90%
	EUR	LU2643911998	- C EUR (C)*	2,70%
	USO	LU2643912020	- C USO (C)*	2,70%
	EUR	LU2344286328	- E2 EUR (C)	1,70%
	EUR	LU2490079782	- F EUR (C)	2,50%
	EUR	LU2490079865	- G EUR (C)	1,85%
	EUR	LU2344286245	- H EUR (C)	0,52%
	EUR	LU2344285510	- 12 EUR Hgd (C)	0,92%
	USO	LU2344285353	- 12 USO (C)	0,94%
	EUR	LU2440106289	- M2 EUR (C)	0,92%
	USO	LU2344285601	- R2 USO (C)	1,24%
	GBP	LU2462612370	- R3 GBP (C)*	0,93%
	USO	LU2344285940	- Z USO (C)	0,63%
Net Zero Ambition Global Equity	USO	LU2531474588	- A USO (C)	1,65%
	CHF	LU2762361132	- A2 CHF Hgd (C)*	1,98%
	EUR	LU2644250693	- A2 EUR (C)*	1,80%
	USO	LU2531478225	- A2 USO (C)	1,85%
	EUR	LU2531477250	- E2 EUR (C)	1,71%
	EUR	LU2531477508	- F EUR (C)	2,50%
	EUR	LU2531477417	- G EUR (C)	1,86%
	USO	LU2531478142	- 1 USO (C)	0,83%
	USO	LU2531478068	- 12 USO (C)	0,93%
	EUR	LU2531477680	- M2 EUR (C)	0,93%
	USO	LU2531477920	- R USO (C)	1,05%
	USO	LU2531477847	- R2 USO (C)	1,20%
	USO	LU2531477177	- Z USO (C)	0,66%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
Glo7al Equity In,ome ESG ²	CZK	LU1883320720	- A2 CZK Hgd QTI (O)	1,83%
	EUR	LU1883320993	- A2 EUR (C)	1,83%
	EUR	LU1883321025	- A2 EUR MTI (O)	1,83%
	EUR	LU1883321298	- A2 EUR QTI (O)	1,83%
	USO	LU1883321371	- A2 USO (C)	1,83%
	USO	LU2596443726	- A2 USO MTO3 (O)*	2,08%
	USO	LU1883321454	- A2 USO MTI (O)	1,83%
	USO	LU1883321538	- A2 USO QTI (O)	1,83%
	USO	LU1883321611	- C USO (C)	2,83%
	USO	LU1883321702	- C USO QTI (O)	2,83%
	EUR	LU1883321884	- E2 EUR (C)	1,83%
	EUR	LU1883321967	- E2 EUR QTI (O)	1,84%
	EUR	LU1883322007	- E2 EUR SATI (O)	1,83%
	EUR	LU1883322429	- F2 EUR (C)	2,73%
	EUR	LU2538405528	- G2 EUR (C)	2,08%
	EUR	LU1883322775	- G2 EUR SATI (O)	2,09%
	EUR	LU1998915612	- H EUR QTI (O)*	0,49%
	EUR	LU2696143077	- I19 EUR (C)*	0,55%
	EUR	LU1883322932	- I2 EUR (C)	0,81%
	EUR	LU1883323070	- I2 EUR QTI (O)	0,81%
	GBP	LU2574252743	- I2 GBP (C)	0,81%
	USO	LU1883323153	- I2 USO (C)	0,81%
	EUR	LU2002722341	- M2 EUR (C)	0,91%
	EUR	LU1883323310	- M2 EUR Hgd QTI (O)	0,91%
	EUR	LU2002722424	- M2 EUR SATI (O)	0,90%
	USO	LU1883323666	- P2 USO (C)	1,28%
	USO	LU1883323740	- P2 USO QTI (O)*	1,27%
	USO	LU1883324045	- Q-O USO QTI (O)	2,79%
	EUR	LU1883324128	- R2 EUR (C)	1,23%
	EUR	LU1883324391	- R2 EUR MTI (O)	1,22%
	EUR	LU1883324474	- R2 EUR QTI (O)	1,23%
	GBP	LU1883324557	- R2 GBP MTI (O)	1,23%
	USO	LU1883324631	- R2 USO MTI (O)	1,23%
	USO	LU1883324714	- R2 USO QTI (O)	1,23%
	USO	LU2596443569	- U USO MTO3 (O)*	2,87%
	EUR	LU2538405791	- X3 EUR QO (O)	0,26%
Japan Equity Engagement	EUR	LU1926208726	- A EUR (C)	1,84%
	USO	LU1923161894	- A USO (C)	1,84%
	EUR	LU1923162355	- C EUR (C)	3,09%
	USO	LU1923162272	- C USO (C)	3,09%
	EUR	LU1923162512	- E2 EUR (C)	1,79%
	EUR	LU1923162439	- E2 EUR Hgd (C)	1,78%
	EUR	LU1923162603	- F EUR (C)	2,64%
	EUR	LU1923162785	- G EUR (C)	1,89%
	EUR	LU1926209294	- I EUR (C)	1,02%
	JPY	LU2249602553	- I JPY (C)	1,01%
	EUR	LU1923163163	- I2 EUR (C)	1,12%
	GBP	LU2176991425	- I2 GBP (C)	1,13%
	USO	LU1923163080	- I2 USO (C)	1,12%
	EUR	LU1923162942	- M2 EUR (C)	1,02%
	EUR	LU1923162868	- M2 EUR Hgd (C)	1,01%
	EUR	LU1926209377	- R EUR (C)	1,14%
	EUR	LU1923163320	- R2 EUR (C)	1,29%
	GBP	LU2259110539	- R2 GBP (C)	1,28%
	USO	LU1923163247	- R2 USO (C)	1,29%
Japan Equity Value	EUR	LU2237438382	- Z EUR (C)	0,84%
	CZK	LU1049755934	- A2 CZK Hgd (C)	1,83%
	EUR	LU0557866588	- A2 EUR (C)	1,83%
	EUR	LU0557867800	- A2 EUR AO (O)	1,83%
	EUR	LU0945155991	- A2 EUR Hgd (C)	1,82%
	JPY	LU0248702192	- A2 JPY (C)	1,83%
	JPY	LU0248702275	- A2 JPY AO (O)	1,83%
	EUR	LU0945156296	- F2 EUR Hgd (C)	2,73%
	JPY	LU0557868360	- F2 JPY (C)	2,73%
	EUR	LU0945156023	- G2 EUR Hgd (C)	2,08%
	JPY	LU0248702358	- G2 JPY (C)	2,08%
	EUR	LU0945155728	- I2 EUR Hgd (C)	1,01%
	JPY	LU0248702432	- I2 JPY (C)	1,01%
	JPY	LU0276941282	- I2 JPY MO (O)*	1,01%
	EUR	LU1971433393	- M2 EUR Hgd (C)	0,92%
	JPY	LU0329447360	- M2 JPY (C)	0,92%
	JPY	LU0351776801	- Q-I9 JPY (C)*	0,61%
Montpensier Great European Models SRI	EUR	LU2349693155	- A2 EUR (C)	2,74%
	EUR	LU2414850482	- A5 EUR (C)*	1,82%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU2349693403	- E2 EUR (C)	2,56%
	EUR	LU2490079279	- F EUR (C)*	3,23%
	EUR	LU2490079352	- G EUR (C)	2,88%
	EUR	LU2349693239	- 12 EUR (C)	1,81%
	EUR	LU2349693312	- R2 EUR (C)	1,85%
Montpensier M Climate Solutions	EUR	LU2349693585	- A2 EUR (C)	1,56%
	EUR	LU2442834896	- A5 EUR (C)	0,82%
	EUR	LU2349693825	- E2 EUR (C)	1,38%
	EUR	LU2490078974	- F EUR (C)	2,23%
	EUR	LU2490079196	- G EUR (C)	1,55%
	EUR	LU2349693668	- 12 EUR (C)	0,64%
Global Equities 2	EUR	LU2349693742	- R2 EUR (C)	0,68%
	CZ	LU1894680591	- A CZ Hgd (C)	1,94%
	EUR	LU1883342377	- A EUR (C)	1,93%
	EUR	LU1883342534	- A EUR AO (O)	1,94%
	EUR	LU1880398125	- A EUR Hgd (C)	1,94%
	EUR	LU1880398398	- A EUR Hgd AO (O)	1,94%
	USO	LU1883342617	- A USO (C)	1,93%
	USO	LU1883342708	- A USO AO (O)	1,93%
	EUR	LU2070309377	- A2 EUR (C)	2,09%
	USO	LU1880398471	- A2 USO (C)	2,09%
	USO	LU1880398554	- A2 USO AO (O)	2,08%
	EUR	LU1883342880	- C EUR (C)	2,78%
	USO	LU1883342963	- C USO (C)	2,78%
	EUR	LU1883833607	- E2 EUR (C)	1,79%
	EUR	LU1883833789	- F EUR (C)	2,44%
	EUR	LU1880398638	- F2 EUR Hgd (C)	2,68%
	USO	LU1880398711	- F2 USO (C)	2,68%
	EUR	LU1883833862	- G EUR (C)	2,04%
	EUR	LU1880398802	- G EUR Hgd (C)	2,04%
	USO	LU1880398984	- G USO (C)	2,04%
	EUR	LU1880399016	- 1 EUR (C)	0,77%
	USO	LU1880399362	- 1 USO (C)	0,76%
	EUR	LU1883833946	- 12 EUR (C)	0,86%
	USO	LU1883834084	- 12 USO (C)	0,87%
	USO	LU1880400046	- M USO (C)	0,81%
	EUR	LU1883834167	- M2 EUR (C)	0,86%
	USO	LU2002723075	- M2 USO (C)*	0,86%
	USO	LU1883834241	- P2 USO (C)	1,23%
	EUR	LU1883834324	- R2 EUR (C)	1,18%
	USO	LU1883834597	- R2 USO (C)	1,19%
	GBP	LU2490080012	- R3 GBP (C)	0,86%
	USO	LU2034728035	- X USO (C)	0,11%
	EUR	LU1880401010	- Z EUR (C)	0,61%
	USO	LU2040440666	- Z USO (C)*	0,60%
US Equities Global 2	USO	LU1883848118	- A USO (C)	1,79%
	USO	LU1883848209	- C USO (C)*	2,80%
	USO	LU1883848381	- E2 USO (C)*	1,79%
	USO	LU1883848548	- M2 USO (C)	0,88%
	USO	LU1883848621	- P2 USO (C)	1,30%
US Equities ESG Improvers 2	CZ	LU2368112475	- A CZ Hgd (C)*	1,67%
	EUR	LU2146567529	- A EUR (C)	1,67%
	EUR	LU2146567792	- A EUR AO (O)	1,67%
	EUR	LU2146567875	- A EUR Hgd (C)	1,67%
	USO	LU2146567289	- A USO (C)	1,67%
	USO	LU2643912889	- A USO AO (O)*	1,67%
	USO	LU2643913002	- A2 USO (C)*	1,87%
	USO	LU2146567958	- B USO (C)	2,67%
	EUR	LU2146568170	- C EUR (C)	2,67%
	USO	LU2146568097	- C USO (C)	2,67%
	EUR	LU2146568253	- E2 EUR (C)	1,68%
	EUR	LU2146568337	- F EUR (C)	2,47%
	EUR	LU2643912533	- F EUR Hgd (C)*	2,47%
	USO	LU2643912616	- F USO (C)*	2,47%
	EUR	LU2146568410	- G EUR (C)	1,82%
	EUR	LU2643912459	- G EUR Hgd (C)*	1,82%
	USO	LU2643912707	- G USO (C)*	1,82%
	EUR	LU2643912962	- 1 EUR Hgd (C)*	0,81%
	USO	LU2146567446	- 1 USO (C)*	0,80%
	USO	LU2643911642	- 1 USO AO (O)*	0,80%
	EUR	LU2146568501	- 12 EUR (C)	0,90%
	GBP	LU2359306250	- 12 GBP (C)	0,91%
	USO	LU2146568683	- 12 USO (C)	0,90%
	EUR	LU2146568766	- M2 EUR (C)	0,90%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	USO	LU2146568840	- P2 USO (C)	1,26%
	USO	LU2359306417	- R USO (C)	1,02%
	EUR	LU2146569061	- R2 EUR (C)	1,22%
	GBP	LU2359306334	- R2 GBP (C)*	1,22%
	USO	LU2146568923	- R2 USO (C)	1,22%
	USO	LU2146569657	- Z USO (C)	0,64%
US E F d G ²	EUR	LU1883854199	- A EUR (C)	1,79%
	EUR	LU1883854272	- A EUR Hgd (C)	1,78%
	USO	LU1883854355	- A USO (C)	1,78%
	USO	LU1883854439	- A USO AO (O)	1,78%
	USO	LU2819204210	- A2 USO (C)*	2,04%
	EUR	LU2032056603	- A5 EUR (C)	1,68%
	EUR	LU1883854603	- C EUR (C)	2,78%
	USO	LU1883854785	- C USO (C)	2,78%
	EUR	LU1883854868	- E2 EUR (C)	1,78%
	EUR	LU1883854942	- E2 EUR Hgd (C)	1,78%
	EUR	LU1883855089	- F EUR (C)	2,43%
	EUR	LU1883855162	- G EUR (C)	2,03%
	EUR	LU2036673700	- G EUR Hgd (C)	2,03%
	EUR	LU2361678019	- 1 EUR (C)	0,76%
	EUR	LU1883855246	- 12 EUR (C)	0,86%
	EUR	LU1883855329	- 12 EUR Hgd (C)	0,86%
	EUR	LU1883855592	- 12 EUR Hgd AO (O)	0,85%
	GBP	LU1897311590	- 12 GBP (C)	0,86%
	USO	LU1883855675	- 12 USO (C)	0,86%
	USO	LU1883855758	- 12 USO AO (O)	0,86%
	EUR	LU2732984955	- J2 EUR (C)*	0,67%
	GBP	LU1883855832	- J2 GBP (C)	0,61%
	USO	LU1883855915	- J2 USO (C)	0,65%
	GBP	LU2052287484	- J3 GBP (C)	0,69%
	GBP	LU2052287567	- J3 GBP AO (O)	0,69%
	EUR	LU1883856053	- M2 EUR (C)	0,86%
	EUR	LU2002723661	- M2 EUR Hgd (C)	0,86%
	USO	LU1883856137	- P2 USO (C)	1,23%
	USO	LU1883856210	- Q-O USO (C)	2,75%
	EUR	LU2778930532	- R12 EUR (C)*	0,91%
	EUR	LU1883856301	- R2 EUR (C)	1,19%
	EUR	LU1883856483	- R2 EUR Hgd (C)	1,19%
	GBP	LU1883856566	- R2 GBP (C)	1,18%
	USO	LU1883856640	- R2 USO (C)	1,18%
	GBP	LU2259109283	- R3 GBP (C)	0,78%
	GBP	LU2259109366	- R3 GBP AO (O)	0,78%
	USO	LU2034727813	- X USO (C)	0,11%
	USO	LU2040440740	- Z USO (C)	0,60%
P US E M d C ³	EUR	LU0568602824	- A EUR (C)*	2,04%
	EUR	LU0568603129	- A EUR Hgd (C)*	2,04%
	USO	LU0568602667	- A USO (C)*	2,04%
	USO	LU0568602741	- A USO AO (O)*	2,04%
	EUR	LU2018723085	- F EUR Hgd (C)*	2,67%
	EUR	LU0568603558	- F2 EUR Hgd (C)*	2,94%
	USO	LU0568603475	- F2 USO (C)*	2,94%
	EUR	LU0797054037	- G EUR Hgd (C)*	2,24%
	USO	LU0568603392	- G USO (C)*	2,24%
	EUR	LU0568585391	- 1 EUR Hgd (C)*	0,93%
	USO	LU0568584741	- 1 USO (C)*	0,92%
	USO	LU0568585045	- 1 USO AO (O)*	0,92%
	USO	LU2330499059	- 12 USO (C)*	1,02%
	USO	LU2199618393	- P2 USO (C)*	1,29%
	USO	LU1600319724	- Q-113 USO (C)*	1,32%
	USO	LU1737509940	- Q-S2 USO (C)*	2,81%
US E R ²	EUR	LU1883859230	- A EUR (C)	1,77%
	EUR	LU1883859313	- A EUR Hgd (C)	1,79%
	USO	LU1883859404	- A USO (C)	1,79%
	EUR	LU2070308486	- A5 EUR (C)*	1,69%
	EUR	LU1883859586	- C EUR (C)	2,54%
	USO	LU1883859669	- C USO (C)	2,54%
	EUR	LU1883859743	- E2 EUR (C)	1,79%
	EUR	LU1883859826	- E2 EUR Hgd (C)	1,79%
	EUR	LU1883860089	- F EUR (C)	2,44%
	EUR	LU1883860162	- G EUR (C)	2,04%
	EUR	LU1883860246	- 12 EUR (C)	0,82%
	USO	LU1883860329	- 12 USO (C)	0,82%
	EUR	LU1883860592	- M2 EUR (C)	0,87%
	EUR	LU1883860675	- M2 EUR Hgd (C)	0,87%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	USO	LU1883860758	- P2 USO (C)	1,24%
	EUR	LU1883860832	- R2 EUR (C)	1,19%
	USO	LU1883860915	- R2 USO (C)	1,21%
	USO	LU2031986800	- Z USO (C)	0,62%
US Equity Research Value ²	CZK	LU1894682613	- A CZK Hgd (C)	1,79%
	EUR	LU1894682704	- A EUR (C)	1,79%
	EUR	LU1894682886	- A EUR AO (O)	1,79%
	EUR	LU1894682969	- A EUR Hgd (C)	1,79%
	USO	LU1894683009	- A USO (C)	1,79%
	USO	LU1894683181	- A USO AO (O)	1,79%
	USO	LU1894683264	- A2 USO (C)	1,95%
	USO	LU1894683348	- A2 USO AO (O)	1,94%
	USO	LU1894683421	- B USO (C)	2,79%
	EUR	LU1894683694	- C EUR (C)	2,79%
	USO	LU1894683777	- C USO (C)	2,79%
	EUR	LU1894683850	- E2 EUR (C)	1,79%
	EUR	LU1894683934	- E2 EUR Hgd (C)	1,79%
	EUR	LU1894684072	- F EUR (C)	2,44%
	EUR	LU1894684155	- F2 EUR Hgd (C)	2,69%
	USO	LU1894684239	- F2 USO (C)	2,69%
	EUR	LU1894684312	- G EUR (C)	2,04%
	EUR	LU1894684403	- G EUR Hgd (C)	2,04%
	USO	LU1894684585	- G USO (C)	2,04%
	EUR	LU1998916859	- H EUR (C)	0,47%
	EUR	LU1894684668	- 1 EUR Hgd (C)	0,77%
	USO	LU1894684742	- 1 USO (C)	0,77%
	USO	LU1894684825	- 1 USO AO (O)	0,77%
	EUR	LU1894685046	- 12 EUR (C)	0,87%
	USO	LU1894685129	- 12 USO (C)	0,87%
	EUR	LU1894685392	- M EUR HGO (C)	0,82%
	USO	LU1894685475	- M USO (C)	0,82%
	EUR	LU1894685558	- M2 EUR (C)	0,87%
	USO	LU1894685632	- P2 USO (C)	1,25%
	USO	LU1894685715	- Q-O USO (C)	2,75%
	USO	LU1894686366	- R USO (C)	1,00%
	USO	LU1894686440	- R USO AO (O)	0,99%
	EUR	LU1894686523	- R2 EUR (C)	1,19%
	EUR	LU1894686796	- R2 EUR Hgd (C)	1,19%
	USO	LU1894686879	- R2 USO (C)	1,19%
	GBP	LU2490078545	- R3 GBP (C)*	0,87%
	USO	LU2110862203	- Z USO (C)*	0,62%
Polen Capital Global Growth	CZK	LU2199618476	- A2 CZK Hgd (C)	2,10%
	EUR	LU1956955550	- A2 EUR (C)	2,10%
	EUR	LU2237438200	- A2 EUR AO (O)	2,10%
	EUR	LU1956955477	- A2 EUR Hgd (C)	2,10%
	SGO	LU2414850300	- A2 SGO Hgd (C)*	2,12%
	USO	LU1691799644	- A2 USO (C)	2,10%
	USO	LU2162036235	- C USO (C)	3,10%
	EUR	LU2199619011	- E2 EUR (C)	1,81%
	EUR	LU2199619102	- E2 EUR Hgd (C)	1,80%
	EUR	LU2199619367	- F EUR Hgd (C)	2,65%
	USO	LU2199619284	- F USO (C)	2,65%
	EUR	LU2199618807	- G EUR (C)	2,21%
	EUR	LU2199618989	- G EUR Hgd (C)	2,20%
	USO	LU2176991938	- G USO (C)	2,20%
	EUR	LU1956955634	- 12 EUR (C)	1,01%
	EUR	LU1956955717	- 12 EUR Hgd (C)	1,01%
	GBP	LU2052289001	- 12 GBP (C)	1,01%
	USO	LU1691799990	- 12 USO (C)	1,01%
	GBP	LU2110862385	- J3 GBP (C)	0,85%
	GBP	LU2110862468	- J3 GBP AO (O)	0,85%
	GBP	LU2224462106	- J3 GBP Hgd (C)	0,85%
	EUR	LU2002723745	- M2 EUR (C)	0,86%
	USO	LU2052289779	- P2 USO (C)	1,35%
	EUR	LU2183143259	- R EUR (C)	1,10%
	EUR	LU2183143333	- R EUR Hgd (C)	1,10%
	USO	LU2183143176	- R USO (C)	1,09%
	GBP	LU2208987334	- R3 GBP (C)	0,89%
	GBP	LU2208988142	- R3 GBP AO (O)	0,89%
Net Zero Ambition Top European Players	CZK	LU1883868736	- A CZK Hgd (C)	1,86%
	EUR	LU1883868819	- A EUR (C)	1,86%
	EUR	LU1880406910	- A EUR AO (O)	1,86%
	USO	LU1883868900	- A USO (C)	1,86%
	USO	LU1883869031	- A USO AO (O)	1,86%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	USO	LU1883869114	- A USO Hgd (C)	1,86%
	CHF	LU2762361058	- A2 CHF Hgd (C)*	6,30%
	USO	LU1880407132	- A2 USO (C)	2,01%
	USO	LU1880407215	- A2 USO AO (O)	2,01%
	EUR	LU2070308569	- A5 EUR (C)	1,50%
	EUR	LU1883869205	- B EUR (C)	2,87%
	USO	LU1883869387	- B USO (C)	2,86%
	EUR	LU1883869544	- C EUR (C)	2,86%
	USO	LU1883869627	- C USO (C)	2,86%
	USO	LU1883869890	- C USO Hgd (C)	2,86%
	EUR	LU1883869973	- E2 EUR (C)	1,86%
	EUR	LU1883870047	- F EUR (C)	2,51%
	EUR	LU1880407306	- F2 EUR (C)	2,76%
	EUR	LU1883870120	- G EUR (C)	2,11%
	EUR	LU1880407488	- 1 EUR (C)	0,84%
	EUR	LU1883870393	- 12 EUR (C)	0,94%
	USO	LU1883870476	- 12 USO (C)	0,94%
	USO	LU1883870559	- 12 USO Hgd (C)	0,93%
	EUR	LU1883870633	- J2 EUR (C)*	0,71%
	EUR	LU1883870716	- J2 EUR AO (O)*	0,69%
	EUR	LU1883870807	- M2 EUR (C)	0,94%
	USO	LU1883870989	- P2 USO (C)	1,31%
	USO	LU1883871011	- P2 USO Hgd (C)	1,30%
	EUR	LU1883871102	- R2 EUR (C)	1,28%
	GBP	LU1883871284	- R2 GBP (C)	1,26%
	USO	LU1883871367	- R2 USO (C)	1,26%
	USO	LU1883871441	- R2 USO Hgd (C)	1,25%
	EUR	LU1883871524	- T EUR (C)*	3,17%
	EUR	LU1883871953	- U EUR (C)	2,86%
	USO	LU1883872092	- U USO (C)	2,86%
	USO	LU1883872175	- U USO Hgd (C)	2,86%
	EUR	LU1880408379	- Z EUR (C)	0,67%
	EUR	LU1880408452	- Z EUR AO (O)	0,67%
US Pioneer Fund	CZK	LU1883872258	- A CZK Hgd (C)	1,79%
	EUR	LU1883872332	- A EUR (C)	1,79%
	EUR	LU2330498838	- A EUR AO (O)	1,79%
	USO	LU1883872415	- A USO (C)	1,79%
	EUR	LU2070308726	- A2 EUR (C)	1,94%
	USO	LU2237438978	- A2 USO (C)	1,94%
	USO	LU1883872506	- B USO (C)	2,53%
	EUR	LU1883872688	- C EUR (C)	2,54%
	EUR	LU1883872761	- C EUR Hgd (C)	2,54%
	USO	LU1883872845	- C USO (C)	2,53%
	EUR	LU1883872928	- E2 EUR (C)	1,79%
	EUR	LU1883873066	- E2 EUR Hgd (C)	1,78%
	EUR	LU1883873140	- F EUR (C)	2,44%
	EUR	LU1883873223	- G EUR (C)	2,03%
	USO	LU2428739630	- 115 USO (C)	0,80%
	EUR	LU1883873496	- 12 EUR (C)	0,86%
	EUR	LU1883873579	- 12 EUR Hgd (C)	0,86%
	USO	LU1883873652	- 12 USO (C)	0,86%
	EUR	LU1883873736	- M2 EUR (C)	0,87%
	EUR	LU1883873819	- M2 EUR Hgd (C)	0,86%
	EUR	LU2347635711	- OR EUR (C)*	0,55%
	USO	LU1883873900	- P2 USO (C)	1,24%
	EUR	LU2450198820	- R EUR (C)	1,07%
	EUR	LU2450198747	- R EUR Hgd (C)	0,99%
	USO	LU2450199042	- R USO (C)	1,00%
	EUR	LU1883874031	- R2 EUR (C)	1,19%
	USO	LU1883874114	- R2 USO (C)	1,19%
	GBP	LU2490080103	- R3 GBP (C)*	0,87%
	USO	LU1883874205	- T USO (C)	2,54%
	USO	LU1883874387	- U USO (C)	2,53%
	USO	LU2034727904	- X USO (C)	0,11%
	EUR	LU2040440823	- Z EUR (C)	0,53%
	USO	LU2031987014	- Z USO (C)	0,60%
A i E ui Fo u 2	EUR	LU0557854147	- A EUR (C)	2,04%
	USO	LU0119085271	- A USO (C)	2,05%
	USO	LU0119085867	- A USO AO (O)	2,05%
	USO	LU0823038988	- A2 USO (C)	2,25%
	USO	LU0823039010	- A2 USO AO (O)	2,24%
	EUR	LU2032055381	- A5 EUR (C)*	1,54%
	EUR	LU1882444166	- C EUR (C)	3,20%
	USO	LU1882444240	- C USO (C)	3,20%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU1882444323	- E2 EUR (C)	1,84%
	EUR	LU1882444596	- F EUR (C)	2,80%
	USO	LU00557854493	- F2 USO (C)	3,05%
	EUR	LU1882444679	- G EUR (C)	2,33%
	EUR	LU1103154735	- G EUR Hgd (C)	2,34%
	USO	LU0119086162	- G USO (C)	2,35%
	USO	LU0119082419	- 1 USO (C)*	1,06%
	USO	LU1882444836	- 12 USO (C)	1,08%
	USO	LU1880382806	- 12 USO AO (O)	1,07%
	USO	LU0329440605	- M USO (C)	0,95%
	EUR	LU1882444919	- M2 EUR (C)	1,03%
	EUR	LU1882445056	- M2 EUR AO (O)	1,02%
	EUR	LU1882445130	- R2 EUR (C)	1,34%
	USO	LU1882445213	- R2 USO (C)	1,29%
	EUR	LU2040439908	- Z EUR (C)	0,85%
China A Shares	USO	LU2440810880	- A USO (C)	2,11%
	USO	LU2440810708	- A2 USO (C)	2,31%
	EUR	LU2440811342	- E2 EUR (C)	2,21%
	EUR	LU2440811698	- F EUR (C)	3,15%
	EUR	LU2440811425	- G EUR (C)	2,59%
	USO	LU2440811003	- 1 USO (C)	1,15%
	USO	LU2440810963	- 12 USO (C)	1,25%
	USO	LU2440811268	- R USO (C)	1,36%
	USO	LU2440811185	- R2 USO (C)	1,51%
	USO	LU2440811771	- Z USO (C)	0,88%
China Equity	EUR	LU1882445569	- A EUR (C)	2,16%
	EUR	LU1880383101	- A EUR AO (O)	2,17%
	USO	LU1882445643	- A USO (C)	2,15%
	USO	LU1880383283	- A USO AO (O)	2,15%
	USO	LU1880383366	- A2 USO (C)	2,30%
	USO	LU1880383440	- A2 USO AO (O)	2,30%
	EUR	LU2070305623	- A5 EUR (C)	1,71%
	USO	LU1882445726	- B USO (C)	2,86%
	EUR	LU1882445999	- C EUR (C)	2,85%
	USO	LU1882446021	- C USO (C)	2,85%
	EUR	LU1882446294	- E2 EUR (C)	1,85%
	EUR	LU1882446377	- F EUR (C)	2,80%
	USO	LU1880383523	- F2 USO (C)	3,06%
	EUR	LU1882446450	- G EUR (C)	2,36%
	USO	LU1880383796	- G USO (C)	2,36%
	EUR	LU2339089240	- H EUR (C)	0,52%
	USO	LU1880383879	- 1 USO (C)	0,93%
	EUR	LU1882446534	- 12 EUR (C)	0,98%
	GBP	LU2259109523	- 12 GBP (C)	0,99%
	USO	LU1882446617	- 12 USO (C)	0,98%
	USO	LU1880384091	- 12 USO MTO2 (O)*	1,06%
	USO	LU1880384174	- M USO (C)	0,99%
	EUR	LU1882446708	- M2 EUR (C)	1,04%
	USO	LU1882446880	- P2 USO (C)	1,20%
	USO	LU1880384331	- Q-14 USO (C)	0,84%
	USO	LU1880385148	- R USO (C)	1,11%
	EUR	LU1882446963	- R2 EUR (C)	1,20%
	GBP	LU2259109879	- R2 GBP (C)*	1,27%
	USO	LU1882447003	- R2 USO (C)	1,20%
	USO	LU1882447185	- T USO (C)	2,87%
	USO	LU1882447268	- U USO (C)	2,90%
	USO	LU2034728381	- X USO (C)	0,13%
	EUR	LU2040440070	- Z EUR (C)	0,67%
Emerging Europe Middle East and Africa	CZK	LU1882447342	- A CZK (C)	2,25%
	EUR	LU1882447425	- A EUR (C)	2,25%
	USO	LU1882447698	- A USO (C)	2,25%
	USO	LU1882447771	- A USO AO (O)	2,25%
	EUR	LU1882447854	- B EUR (C)	2,95%
	USO	LU1882447938	- B USO (C)	2,94%
	EUR	LU1882448076	- C EUR (C)	2,95%
	USO	LU1882448159	- C USO (C)	2,95%
	USO	LU1882448233	- C USO AO (O)	2,95%
	EUR	LU1882448316	- E2 EUR (C)	1,95%
	EUR	LU1882448407	- F EUR (C)	2,90%
	EUR	LU1882448589	- G EUR (C)	2,45%
	EUR	LU1882448662	- 12 EUR (C)	1,12%
	USO	LU1882448746	- 12 USO (C)	1,07%
	EUR	LU1882448829	- M2 EUR (C)	1,13%
	EUR	LU1882449041	- R2 EUR (C)	1,40%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU2600584523	- SP EUR (C)	-
	EUR	LU1882449124	- T EUR (C)	2,91%
	USO	LU1882449397	- T USO (C)	2,97%
	EUR	LU1882449470	- U EUR (C)	2,96%
	USO	LU1882449553	- U USO (C)	2,94%
Emerging Markets Equity Focus	CHF	LU1808314444	- A CHF Hgd (C)	2,04%
	EUR	LU0552028184	- A EUR (C)	2,03%
	EUR	LU0552028341	- A EUR AO (O)	2,03%
	EUR	LU0613075240	- A EUR Hgd (C)	2,05%
	USO	LU0319685854	- A USO (C)	2,04%
	USO	LU0319686076	- A USO AO (O)	2,04%
	EUR	LU2070309880	- A2 EUR (C)	2,08%
	USO	LU0823040885	- A2 USO (C)	2,18%
	EUR	LU2032055209	- A5 EUR (C)	1,74%
	EUR	LU2032055464	- A6 EUR (C)	2,14%
	EUR	LU2036674005	- E2 EUR (C)	1,94%
	USO	LU2018721543	- F USO (C)	2,89%
	USO	LU0557857595	- F2 USO (C)	3,14%
	EUR	LU0552028770	- G EUR (C)	2,44%
	USO	LU0319686159	- G USO (C)	2,44%
	USO	LU1998918046	- H USO (C)	0,61%
	USO	LU0319685342	- I USO (C)	1,07%
	USO	LU2696142939	- I18 USO (C)*	0,55%
	EUR	LU2098275659	- I2 EUR (C)	1,17%
	GBP	LU1897303738	- I2 GBP (C)	1,17%
	SEK	LU2384576026	- I2 SEK (C)	1,17%
	USO	LU2609514240	- I2 USO (C)*	1,19%
	USO	LU2696143150	- I20 USO (C)*	0,53%
	EUR	LU2801257689	- I21 EUR (C)*	1,02%
	USO	LU2664275570	- J13 USO (C)*	0,48%
	USO	LU2085675788	- J2 USO (C)	0,89%
	EUR	LU2643913184	- J5 EUR (C)*	0,74%
	USO	LU0329442304	- M USO (C)	1,07%
	EUR	LU2237439190	- M2 EUR (C)	1,12%
	USO	LU2002720568	- M2 USO (C)	1,12%
	USO	LU2052289340	- P2 USO (C)	1,29%
	CZK	LU1706528780	- Q-A5 CZK (C)	2,26%
	GBP	LU1891089317	- Q-1 GBP (C)	0,51%
	USO	LU0729060128	- Q-14 USO (C)	0,57%
	USO	LU0906530919	- Q-18 USO (C)	0,90%
	EUR	LU1600318916	- Q-OF EUR (C)	0,22%
	USO	LU0319685698	- Q-X USO (C)*	0,75%
	EUR	LU0823040455	- R EUR Hgd (C)	1,22%
	GBP	LU0987197331	- R GBP Hgd (C)	1,23%
	USO	LU1661675402	- R USO (C)	1,22%
	EUR	LU2446087871	- R2 EUR (C)	1,35%
	USO	LU1998920885	- X USO (C)	0,21%
	CAO	LU2643911725	- X19 CAO (C)*	0,21%
	USO	LU2132231270	- Z USO (C)	0,74%
Emerging Markets Equity Focus ex China ¹	EUR	LU2778930706	- A EUR (C)*	2,60%
	EUR	LU2778930888	- A EUR Hgd (C)*	2,60%
	USO	LU2665730813	- A USO (C)*	2,49%
	USO	LU2665730904	- A2 USO (C)*	2,64%
	EUR	LU2665725227	- E2 EUR (C)*	2,29%
	EUR	LU2665725573	- F EUR (C)*	3,50%
	EUR	LU2665725730	- G EUR (C)*	2,78%
	USO	LU2665725060	- I USO (C)*	1,40%
	USO	LU2665725144	- I2 USO (C)*	1,51%
	EUR	LU2665725656	- M2 EUR (C)*	1,45%
	EUR	LU2778930961	- R EUR (C)*	1,71%
	EUR	LU2778931001	- R EUR Hgd (C)*	1,70%
	USO	LU2665725490	- R USO (C)*	1,59%
Emerging Markets Equity ESG Improvers	USO	LU2665728080	- R2 USO (C)*	1,74%
	USO	LU2665725813	- Z USO (C)*	1,12%
	EUR	LU2386146430	- A2 EUR (C)	2,14%
	USO	LU2386146513	- A2 USO (C)	2,13%
	EUR	LU2551097079	- A3 EUR (C)	1,90%
	EUR	LU2386147164	- E2 EUR (C)	1,94%
	EUR	LU2490078628	- F EUR (C)	2,84%
	EUR	LU2490078891	- G EUR (C)	2,23%
	USO	LU2386146786	- H USO QO (O)	0,61%
	USO	LU2386146604	- I2 USO (C)	1,05%
	USO	LU2386146869	- M2 USO QO (O)*	1,08%
	USO	LU2386147081	- R2 USO (C)	1,33%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
Emerging World Equity	GBP	LU2462612297	- R3 GBP (C)*	1,07%
	USO	LU2386146943	- Z USO QO (O)	0,78%
	CZK	LU1049754457	- A CZK Hgd (C)	2,14%
	EUR	LU0557858130	- A EUR (C)	2,14%
	EUR	LU0557858213	- A EUR AO (O)	2,14%
	USO	LU0347592197	- A USO (C)	2,14%
	USO	LU0347592270	- A USO AO (O)	2,14%
	EUR	LU1882465757	- C EUR (C)	3,29%
	USO	LU1882465831	- C USO (C)	3,29%
	EUR	LU1882465914	- E2 EUR (C)	1,94%
	EUR	LU1882466052	- F EUR (C)	2,89%
	USO	LU0557858304	- F2 USO (C)	3,14%
	EUR	LU1882466136	- G EUR (C)	2,44%
	USO	LU0347592353	- G USO (C)	2,44%
	EUR	LU1998918392	- H EUR (C)	0,61%
	EUR	LU0906531487	- I EUR (C)	1,07%
	USO	LU0347592437	- I USO (C)	1,07%
	EUR	LU1882466219	- I2 EUR (C)	1,16%
	GBP	LU2052289266	- I2 GBP (C)	1,18%
	USO	LU1882466300	- I2 USO (C)	1,17%
	USO	LU0347591975	- M USO (C)	1,07%
	EUR	LU1882466482	- M2 EUR (C)	1,12%
	EUR	LU1327395288	- O EUR (C)	0,21%
	EUR	LU2566039264	- OR EUR (C)*	0,09%
	USO	LU1882466565	- P2 USO (C)	1,49%
	USO	LU0552028853	- Q-O1 USO (C)	0,27%
	EUR	LU1737510872	- R EUR (C)	1,24%
	USO	LU0823041859	- R USO (C)	1,24%
	EUR	LU1882466649	- R2 EUR (C)	1,39%
	USO	LU1882466722	- R2 USO (C)	1,39%
	EUR	LU1882467456	- X EUR (C)	0,21%
	USO	LU2031984854	- Z USO (C)	0,84%
Latin America Equity	EUR	LU0552029406	- A EUR (C)	2,13%
	USO	LU0201575346	- A USO (C)	2,13%
	USO	LU0201602173	- A USO AO (O)	2,14%
	USO	LU0823046494	- A2 USO (C)	2,29%
	USO	LU0823046577	- A2 USO AO (O)	2,29%
	EUR	LU2070308213	- A5 EUR (C)*	1,77%
	USO	LU0557869764	- F2 USO (C)	3,14%
	EUR	LU0552029661	- G EUR (C)	2,43%
	USO	LU0201575858	- G USO (C)	2,44%
	USO	LU0201576070	- I USO (C)	1,00%
	USO	LU0201602413	- I USO AO (O)	1,06%
	GBP	LU2052288961	- I2 GBP (C)	1,16%
	USO	LU0329447527	- M USO (C)	1,08%
	USO	LU0276938817	- Q-X USO (C)	0,89%
	USO	LU0823047039	- R USO (C)	1,23%
	USO	LU0823047112	- R USO AO (O)	1,23%
Equity MENA	EUR	LU0569690554	- A EUR (C)	2,30%
	EUR	LU0569690471	- A EUR Hgd (C)	2,30%
	USO	LU0568613946	- A USO (C)	2,30%
	USO	LU0568614084	- A USO AO (O)	2,30%
	USO	LU0823047385	- A2 USO (C)	2,46%
	EUR	LU0568614597	- F2 EUR Hgd (C)	3,30%
	USO	LU0568614324	- F2 USO (C)	3,30%
	EUR	LU0568614241	- G EUR Hgd (C)	2,60%
	USO	LU0568614167	- G USO (C)	2,60%
	EUR	LU0568613607	- I EUR Hgd (C)	1,23%
	USO	LU0568613433	- I USO (C)	1,23%
	USO	LU0568613516	- I USO AO (O)	1,23%
	USO	LU0568613789	- M USO (C)	1,24%
	USO	LU2070304147	- Z USO QO (O)*	1,03%
Net Zero Ambition Emerging Markets Equity	USO	LU2569079176	- A USO (C)	2,00%
	CHF	LU2762361215	- A2 CHF Hgd (C)*	1,17%
	USO	LU2569079259	- A2 USO (C)	2,20%
	EUR	LU2569079762	- E2 EUR (C)	2,00%
	EUR	LU2569079846	- F EUR (C)	2,90%
	EUR	LU2569079929	- G EUR (C)	2,31%
	EUR	LU2569080265	- H EUR (C)	0,68%
	USO	LU2569079333	- I USO (C)	1,05%
	USO	LU2569079416	- I2 USO (C)	1,14%
	EUR	LU2569080000	- M2 EUR (C)	1,14%
	USO	LU2569079507	- R USO (C)	1,25%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	USO	LU2569079689	- R2 USO (C)	1,40%
	USO	LU2569080182	- Z USO (C)	0,85%
New Silk Road	EUR	LU1941681014	- A EUR (C)	1,95%
	EUR	LU2018721386	- F EUR (C)	2,90%
	EUR	LU1941681105	- F2 EUR (C)	3,16%
	EUR	LU1941681873	- G EUR (C)	2,15%
	EUR	LU2036674690	- H EUR (C)	0,66%
	EUR	LU1941681287	- I EUR (C)	1,05%
	GBP	LU2031984268	- I2 GBP (C)	1,13%
	EUR	LU1941681444	- M EUR (C)	1,13%
	EUR	LU1941681790	- R EUR (C)	1,19%
	USO	LU1941681527	- R USO (C)	1,15%
Russian Equity	EUR	LU1883867761	- A EUR (C)	0,42%
	USO	LU1883867845	- A USO (C)	0,42%
	EUR	LU1883867928	- C EUR (C)	0,42%
	HUF	LU1883868066	- C HUF (C)	0,42%
	EUR	LU1883868140	- E2 EUR (C)	0,42%
	EUR	LU1883868223	- F EUR (C)	0,42%
	EUR	LU1883868496	- G EUR (C)	0,42%
	EUR	LU1883868579	- M2 EUR (C)	0,25%
	EUR	LU1883868652	- R2 EUR (C)	0,41%
	EUR	LU2414850565	- Z EUR (C)	0,25%
SBI FM India Equity	CZK	LU2716742528	- A CZK (C)*	2,16%
	EUR	LU0552029232	- A EUR (C)	2,13%
	EUR	LU0552029315	- A EUR AO (O)	2,13%
	USO	LU0236501697	- A USO (C)	2,13%
	USO	LU0236502158	- A USO AO (O)	2,13%
	USO	LU0823045413	- A2 USO (C)	2,28%
	EUR	LU2032056785	- A5 EUR (C)	1,72%
	USO	LU0557865937	- F2 USO (C)	3,13%
	EUR	LU2778931183	- G EUR (C)*	1,92%
	USO	LU0236502315	- G USO (C)	2,43%
	USO	LU0236502588	- I USO (C)	1,05%
	USO	LU0236502661	- I USO AO (O)	1,05%
	GBP	LU2052289183	- I2 GBP (C)	1,16%
	USO	LU2330498754	- I2 USO (C)	1,16%
	USO	LU0329446719	- M USO (C)	1,06%
	USO	LU2002724123	- M2 USO (C)	1,11%
	USO	LU0557866406	- O USO (C)	0,19%
	USO	LU2052289852	- P2 USO (C)	1,28%
	USO	LU0236503040	- Q-I4 USO (C)	0,91%
	USO	LU1880406837	- Q-I6 USO (C)	1,25%
	USO	LU0351777106	- Q-I9 USO (C)	0,76%
	GBP	LU2259110612	- R2 GBP (C)	1,38%
	USO	LU2034728548	- X USO (C)	0,19%
Euroland Equity Oynamic Multi Factors	EUR	LU1691800590	- A EUR (C)	1,11%
	EUR	LU1691800673	- I EUR (C)	0,54%
	EUR	LU1691800830	- Q-X EUR (C)	0,48%
	EUR	LU1691800756	- R EUR (C)	0,86%
Euroland Equity Risk Parity	EUR	LU1328850950	- A EUR (C)	0,98%
	EUR	LU2070306944	- A5 EUR (C)*	0,98%
	EUR	LU1328850448	- I EUR (C)	0,60%
	EUR	LU1328850521	- I EUR AO (O)	0,61%
	EUR	LU2098277358	- J2 EUR (C)*	0,53%
	EUR	LU2034727490	- X EUR (C)*	0,31%
European Equity Conservative	CHF	LU1808314287	- A CHF Hgd (C)	1,93%
	EUR	LU0755949848	- A EUR (C)	1,94%
	EUR	LU0755949921	- A EUR AO (O)	1,93%
	EUR	LU1103154495	- A2 EUR (C)	2,08%
	EUR	LU2032055977	- A5 EUR (C)	1,66%
	EUR	LU2018720651	- F EUR (C)	2,58%
	EUR	LU0755950184	- F2 EUR (C)	2,83%
	EUR	LU0755950002	- G EUR (C)	2,18%
	EUR	LU1998919283	- H EUR (C)	0,62%
	EUR	LU0755949418	- I EUR (C)	0,82%
	EUR	LU2031984698	- I2 EUR (C)	0,89%
	EUR	LU0755949681	- M EUR (C)	0,90%
	EUR	LU1737510526	- Q-I17 EUR (C)	0,75%
	EUR	LU1567497968	- Q-0F EUR (C)	0,41%
	EUR	LU0945156700	- R EUR (C)	1,03%
	EUR	LU2034727656	- X EUR (C)*	0,28%
	EUR	LU1638831559	- Z EUR AO (O)	0,64%
European Equity Oynamic Multi Factors	EUR	LU1691800913	- A EUR (C)	1,17%
	EUR	LU2070307165	- A5 EUR (C)*	1,20%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU1691801051	- I EUR (C)	0,60%
	EUR	LU2298072187	- M2 EUR (C)	0,70%
	EUR	LU1691801218	- Q-X EUR (C)	0,55%
	EUR	LU1691801135	- R EUR (C)	0,91%
European Equity Ris Parity ⁴	EUR	LU1691800087	- A EUR (C)*	1,36%
	EUR	LU2070307249	- A5 EUR (C)*	1,40%
	EUR	LU1691800160	- I EUR (C)*	1,00%
	EUR	LU1691800244	- I EUR AD (D)*	1,00%
Global Equity Conservative	EUR	LU0985951127	- A EUR (C)	1,77%
	EUR	LU0985951473	- A EUR AD (D)	1,77%
	EUR	LU0987200739	- A EUR Hgd (C)	1,77%
	USD	LU0801842559	- A USD (C)	1,77%
	USD	LU0801842716	- A USD AD (D)	1,77%
	USD	LU1534099194	- A2 USD (C)	2,12%
	USD	LU0801842989	- F2 USD (C)	2,88%
	EUR	LU1534099434	- G EUR (C)	2,21%
	EUR	LU1534098543	- G EUR Hgd (C)	2,22%
	USD	LU0801842807	- G USD (C)	2,22%
	USD	LU1998919952	- H USD (C)	0,65%
	EUR	LU0801841585	- I EUR (C)	0,86%
	USD	LU0801841312	- I USD (C)	0,90%
	EUR	LU2002722267	- M2 EUR (C)	1,05%
	USD	LU1650130260	- Q-I13 USD (C)	0,55%
	EUR	LU1638825668	- R EUR (C)*	0,65%
	USD	LU2034727573	- X USD (C)*	0,36%
	EUR	LU1743287739	- Z EUR (C)	0,68%
Global Equity Dynamic Multi Factors	USD	LU1691801309	- A USD (C)	1,06%
	EUR	LU1860902680	- I EUR	0,52%
	USD	LU1691801564	- I USD (C)	0,53%
	USD	LU1691802026	- Q-X USD (C)	0,46%
	USD	LU1691801721	- R USD (C)	0,82%
	CAD	LU2279408830	- X CAD (C)	0,21%
European Convertible Bond	EUR	LU0568615057	- A EUR (C)	1,78%
	EUR	LU0568615214	- A EUR AD (D)	1,78%
	EUR	LU2070307082	- A5 EUR (C)*	1,36%
	EUR	LU2018721899	- F EUR (C)	2,25%
	EUR	LU0568615487	- F2 EUR (C)	2,44%
	EUR	LU0568615305	- G EUR (C)	1,98%
	EUR	LU0568614670	- I EUR (C)	0,95%
	EUR	LU0568614837	- M EUR (C)	0,94%
	EUR	LU2002721459	- M2 EUR AD (D)*	1,02%
	EUR	LU0987194742	- R EUR (C)	1,07%
	EUR	LU0987194825	- R EUR AD (D)	1,08%
	EUR	LU2132231197	- Z EUR (C)	0,82%
Montpensier Global Convertible Bond	EUR	LU0119108826	- A EUR (C)	1,58%
	EUR	LU0119109048	- A EUR AD (D)	1,57%
	EUR	LU2070307751	- A5 EUR (C)*	1,09%
	EUR	LU0557862835	- F2 EUR (C)	2,22%
	EUR	LU0119109550	- G EUR (C)	1,77%
	EUR	LU2036674344	- H EUR (C)	0,53%
	EUR	LU0119108156	- I EUR (C)	0,88%
	USD	LU0613078699	- I USD Hgd (C)*	0,90%
	GBP	LU2259109796	- I2 GBP (C)	0,97%
	EUR	LU2002721962	- M2 EUR AD (D)*	0,84%
	EUR	LU0839541918	- R EUR (C)	1,07%
	GBP	LU2259110455	- R2 GBP (C)	1,13%
	EUR	LU2224462015	- Z EUR (C)	0,73%
Euro Aggregate Bond	EUR	LU0616241476	- A EUR (C)	1,32%
	EUR	LU0616241559	- A EUR AD (D)	1,32%
	EUR	LU1103159536	- A2 EUR (C)	1,41%
	EUR	LU1103159619	- A2 EUR AD (D)	1,41%
	EUR	LU1882467613	- A2 EUR MTD (D)	1,41%
	EUR	LU1882467704	- A2 EUR QTD (D)	1,41%
	USD	LU1882467886	- A2 USD Hgd (C)	1,40%
	EUR	LU2070306357	- A5 EUR (C)*	1,20%
	EUR	LU1882467969	- C EUR (C)	2,41%
	EUR	LU1882468009	- E2 EUR (C)	1,21%
	EUR	LU1882468181	- E2 EUR AD (D)	1,21%
	EUR	LU1882468264	- E2 EUR QTD (D)	1,21%
	EUR	LU1882468348	- F EUR (C)	1,71%
	EUR	LU1882468421	- F EUR AD (D)	1,71%
	EUR	LU0616241989	- F2 EUR (C)	1,85%
	EUR	LU0616241807	- G EUR (C)	1,42%
	EUR	LU1998918475	- H EUR (C)	0,50%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU0616240585	- 1 EUR (C)	0,74%
	EUR	LU1882468694	- 12 EUR (C)	0,79%
	EUR	LU0616240825	- 12 EUR MD (D)	0,79%
	EUR	LU1882468777	- 12 EUR QTD (D)	0,75%
	SEK	LU2477811884	- 12 SEK Hgd (C)	0,79%
	USD	LU1882468850	- 12 USD Hgd (C)	0,77%
	EUR	LU1882468934	- J2 EUR (C)	0,67%
	EUR	LU0616241047	- M EUR (C)	0,79%
	EUR	LU1882469072	- M2 EUR (C)	0,85%
	EUR	LU1882469155	- M2 EUR AD (D)	0,84%
	EUR	LU1882469239	- M2 EUR QTD (D)	0,84%
	EUR	LU0616241393	- 0 EUR (C)	0,35%
	EUR	LU0839528493	- R EUR (C)	0,84%
	EUR	LU0839528733	- R EUR AD (D)	0,86%
	EUR	LU1882469312	- R2 EUR (C)	0,93%
	EUR	LU1882469403	- R2 EUR AD (D)	0,96%
	EUR	LU1882469585	- R2 EUR MTD (D)*	0,95%
	USD	LU1882469668	- R2 USD Hgd AD (D)	0,96%
	EUR	LU2085674898	- Z EUR (C)	0,64%
Euro Corporate ESG Bond ²	CZK	LU1049751511	- A CZK Hgd (C)	1,27%
	EUR	LU0119099819	- A EUR (C)	1,26%
	EUR	LU0119100179	- A EUR AD (D)	1,26%
	EUR	LU0839528907	- A2 EUR (C)	1,36%
	EUR	LU0839529202	- A2 EUR AD (D)	1,35%
	EUR	LU1882469742	- A2 EUR MTD (D)	1,36%
	USD	LU0987187969	- A2 USD (C)	1,37%
	USD	LU1882470088	- A2 USD Hgd MTD (D)*	1,35%
	USD	LU1882470161	- A2 USD MTD (D)	1,36%
	EUR	LU2070306431	- A5 EUR (C)*	1,15%
	EUR	LU1882470245	- C EUR (C)	2,43%
	USD	LU1882470591	- C USD (C)	2,37%
	USD	LU1882470674	- C USD MTD (D)*	2,30%
	EUR	LU1882521765	- E2 EUR (C)	1,16%
	EUR	LU1882522060	- E2 EUR QTD (D)	1,16%
	EUR	LU1882522144	- F EUR (C)	1,66%
	EUR	LU0557859294	- F2 EUR (C)	1,81%
	EUR	LU0119100252	- G EUR (C)	1,37%
	EUR	LU1998918715	- H EUR QTD (D)*	0,28%
	EUR	LU0119099496	- 1 EUR (C)	0,69%
	EUR	LU1882472373	- 12 EUR (C)	0,74%
	EUR	LU1882472456	- 12 EUR AD (D)	0,69%
	EUR	LU0158083906	- 12 EUR MD (D)	0,74%
	EUR	LU1882472530	- 12 EUR QTD (D)	0,75%
	EUR	LU0329442999	- M EUR (C)	0,77%
	EUR	LU1882472704	- M2 EUR (C)	0,77%
	EUR	LU1882472886	- M2 EUR AD (D)	0,79%
	EUR	LU0557859377	- 0 EUR (C)*	0,35%
	EUR	LU0839529467	- R EUR (C)	0,68%
	EUR	LU0839529897	- R EUR AD (D)	0,83%
	EUR	LU1882473009	- R2 EUR (C)	0,98%
	USD	LU1882473181	- R2 USD (C)*	0,93%
	EUR	LU1998921008	- X EUR (C)	0,26%
	EUR	LU2070304063	- Z EUR (C)	0,60%
Euro Corporate Short Term 1mpact Green Bond ²	EUR	LU0945151578	- A EUR (C)	0,92%
	EUR	LU0945151818	- F2 EUR (C)	1,41%
	EUR	LU0945151735	- G EUR (C)	0,94%
	EUR	LU2036674260	- H EUR (C)	0,42%
	EUR	LU0945150927	- 1 EUR (C)	0,54%
	EUR	LU0945151065	- 1 EUR AD (D)	0,44%
	CHF	LU2498476154	- 12 CHF Hgd (C)	0,60%
	EUR	LU0945151149	- M EUR (C)	0,58%
	EUR	LU2002721020	- M2 EUR (C)	0,64%
	EUR	LU0945151495	- 0R EUR (C)	0,29%
	EUR	LU0987188264	- R EUR (C)	0,64%
Euro Government Bond	EUR	LU0518421895	- A EUR (C)	1,06%
	EUR	LU0518421978	- A EUR AD (D)	1,06%
	EUR	LU1882473264	- A2 EUR (C)	1,16%
	EUR	LU1882473348	- A2 EUR AD (D)	1,16%
	EUR	LU1882473421	- A2 EUR MTD (D)	1,16%
	USD	LU1882473694	- A2 USD (C)	1,16%
	USD	LU1882473777	- A2 USD MTD (D)	1,23%
	EUR	LU2070306514	- A5 EUR (C)*	1,09%
	EUR	LU1882473850	- C EUR (C)	2,26%
	EUR	LU1882473934	- C EUR MTD (D)	1,94%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	USD	LU1882474072	- C USD (C)	2,26%
	USD	LU1882474155	- C USD MTD (D)	2,26%
	EUR	LU1882474239	- E2 EUR (C)	0,96%
	EUR	LU1882474312	- E2 EUR QTD (D)	0,97%
	EUR	LU1882474403	- F EUR (C)	1,46%
	EUR	LU0557859450	- F2 EUR (C)	1,61%
	EUR	LU0557859708	- G EUR (C)	1,16%
	EUR	LU1998918988	- H EUR QTD (D)*	0,34%
	EUR	LU0518422273	- I EUR (C)	0,59%
	EUR	LU1882474585	- I2 EUR (C)	0,64%
	EUR	LU0557859534	- M EUR (C)	0,59%
	EUR	LU1882474668	- M2 EUR (C)	0,64%
	EUR	LU1882474742	- M2 EUR QTD (D)	0,64%
	EUR	LU0557859617	- O EUR (C)	0,17%
	EUR	LU1103151475	- R EUR (C)	0,70%
	EUR	LU1882474825	- R2 EUR (C)	0,76%
	EUR	LU1998921263	- X EUR (C)	0,19%
	EUR	LU2085674971	- Z EUR (C)	0,45%
Euro Inflation Bond	EUR	LU0201576401	- A EUR (C)	1,16%
	EUR	LU0201602504	- A EUR AD (D)	1,16%
	EUR	LU2070306860	- A5 EUR (C)*	1,11%
	EUR	LU2018720495	- F EUR (C)	1,51%
	EUR	LU0557860110	- F2 EUR (C)	1,66%
	EUR	LU0201576666	- G EUR (C)	1,22%
	EUR	LU0201577045	- I EUR (C)	0,65%
	EUR	LU0201602843	- I EUR AD (D)	0,65%
	EUR	LU0329443377	- M EUR (C)	0,64%
	EUR	LU0906523039	- OR EUR (C)	0,25%
	EUR	LU0752741818	- Q-X EUR (C)	0,50%
	EUR	LU0839532099	- R EUR (C)	0,77%
	EUR	LU0839532255	- R EUR AD (D)	0,77%
Strategic Bond	CZK	LU1882475806	- A CZK Hgd (C)	1,59%
	EUR	LU1882475988	- A EUR (C)	1,59%
	EUR	LU1882476010	- A EUR AD (D)	1,59%
	EUR	LU1882476101	- C EUR (C)	2,34%
	EUR	LU1882476283	- E2 EUR (C)	1,53%
	EUR	LU1882476366	- E2 EUR AD (D)	1,53%
	EUR	LU1882476440	- E2 EUR QTD (D)	1,53%
	EUR	LU1882476523	- F EUR (C)	2,04%
	EUR	LU1882476796	- F EUR AD (D)	2,03%
	EUR	LU1882476879	- F EUR QTD (D)	2,04%
	EUR	LU1894679072	- G EUR AD (D)	1,74%
	EUR	LU1894679155	- G EUR QD (D)	1,75%
	EUR	LU1998915026	- H EUR QTD (D)*	0,53%
	EUR	LU1883302660	- I2 EUR (C)	0,87%
	EUR	LU1883302744	- I2 EUR QD (D)	0,87%
	EUR	LU1883302827	- M2 EUR (C)	0,82%
	EUR	LU1883303049	- M2 EUR AD (D)	0,82%
	EUR	LU1883303395	- R2 EUR (C)	0,99%
	EUR	LU1883303478	- R2 EUR AD (D)*	0,95%
	EUR	LU2085675192	- Z EUR (C)	0,60%
Euro High Yield Bond	CZK	LU1049751867	- A CZK Hgd (C)	1,58%
	EUR	LU0119110723	- A EUR (C)	1,58%
	EUR	LU0119110996	- A EUR AD (D)	1,58%
	USD	LU0987188777	- A USD Hgd (C)	1,58%
	AUD	LU2098274686	- A2 AUD Hgd MTD3 (D)	1,70%
	EUR	LU0839530044	- A2 EUR (C)	1,69%
	EUR	LU2098274769	- A2 EUR MTD3 (D)	1,69%
	USD	LU1650130187	- A2 USD Hgd MD (D)	1,68%
	USD	LU2098274843	- A2 USD Hgd MTD3 (D)	1,69%
	ZAR	LU2098274926	- A2 ZAR Hgd MTD3 (D)	1,70%
	EUR	LU2070306605	- A5 EUR (C)*	1,07%
	EUR	LU2018719729	- F EUR (C)	2,09%
	EUR	LU2018719992	- F EUR MTD (D)	2,08%
	EUR	LU0557859880	- F2 EUR (C)	2,23%
	EUR	LU0906522494	- F2 EUR MD (D)	2,23%
	AUD	LU1327396179	- G AUD Hgd MD (D)	1,81%
	EUR	LU0119111028	- G EUR (C)	1,78%
	EUR	LU0906522734	- G EUR MD (D)	1,78%
	USD	LU1327396336	- G USD Hgd MD (D)	1,78%
	EUR	LU0119109980	- I EUR (C)	0,72%
	EUR	LU0194908405	- I EUR AD (D)	0,71%
	USD	LU0987188850	- I USD Hgd (C)	0,71%
	EUR	LU0187736193	- I2 EUR MD (D)	0,76%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	GBP	LU1897298805	- 12 GBP (C)	0,75%
	GBP	LU1897298987	- 12 GBP Hgd (C)	0,76%
	EUR	LU0329443294	- M EUR (C)	0,76%
	EUR	LU0557859963	- 0 EUR (C)*	0,23%
	EUR	LU0839530630	- R EUR (C)	0,89%
	AUD	LU2070304733	- U AUD HGD MTD3 (D)	2,69%
	EUR	LU2070304816	- U EUR MTD3 (D)	2,69%
	USD	LU2070304907	- U USD HGD MTD3 (D)	2,69%
	ZAR	LU2070305037	- U ZAR HGD MTD3 (D)	2,69%
	EUR	LU1998921347	- X EUR (C)	0,21%
	EUR	LU2132230207	- Z EUR (C)	0,58%
Euro High Yield Short Term Bond	CZK	LU1049751941	- A CZK Hgd (C)	1,47%
	EUR	LU0907331507	- A EUR (C)	1,47%
	EUR	LU0907331689	- A EUR AD (D)	1,47%
	EUR	LU2070306787	- A5 EUR (C)*	1,07%
	EUR	LU2018720065	- F EUR (C)	1,98%
	EUR	LU2018720222	- F EUR MTD (D)	1,97%
	EUR	LU0907331929	- F2 EUR (C)	2,11%
	EUR	LU0945157427	- F2 EUR MD (D)	2,12%
	EUR	LU0907331846	- G EUR (C)	1,67%
	EUR	LU0945157344	- G EUR MD (D)	1,67%
	EUR	LU0907330798	- 1 EUR (C)	0,65%
	EUR	LU0907330871	- 1 EUR AD (D)	0,65%
	EUR	LU2414849989	- J2 EUR (C)	0,61%
	EUR	LU0907331176	- M EUR (C)	0,70%
	EUR	LU2002721293	- M2 EUR (C)	0,75%
	EUR	LU2002721376	- M2 EUR AD (D)*	0,75%
	EUR	LU0907331259	- 0 EUR (C)	0,20%
	EUR	LU0987189072	- R EUR (C)	0,77%
	EUR	LU2036674187	- X EUR (C)	0,21%
Global Subordinated Bond	EUR	LU1883334275	- A EUR (C)	1,55%
	USD	LU2183144141	- A2 USD Hgd (C)*	1,65%
	EUR	LU2070308130	- A5 EUR (C)*	1,05%
	EUR	LU1883334358	- E2 EUR (C)	1,55%
	EUR	LU1883334432	- E2 EUR QTD (D)	1,55%
	EUR	LU2085676752	- G EUR (C)	1,75%
	EUR	LU2085676836	- G EUR QTD (D)	1,76%
	EUR	LU2098276202	- H EUR (C)	0,32%
	EUR	LU1998915703	- H EUR QTD (D)*	0,30%
	USD	LU2085675945	- 1 USD Hgd (C)	0,71%
	EUR	LU1883334515	- 12 EUR (C)	0,78%
	EUR	LU1883334606	- 12 EUR QD (D)	0,79%
	GBP	LU1897308299	- 12 GBP (C)	0,78%
	GBP	LU2132230629	- 12 GBP Hgd (C)	0,78%
	USD	LU2085676083	- 12 USD Hgd (C)	0,77%
	EUR	LU2237439273	- J4 EUR QTD (D)	0,36%
	EUR	LU1883334861	- M2 EUR (C)	0,83%
	EUR	LU1883334945	- M2 EUR QTD (D)	0,83%
	EUR	LU1883334788	- Q-J2 EUR AD (D)*	0,51%
	EUR	LU1883335082	- R2 EUR (C)	0,90%
	GBP	LU2259109440	- R3 GBP Hgd (C)	0,82%
	EUR	LU2085675432	- Z EUR QD (D)	0,57%
Pioneer Global High Yield Bond	AUD	LU1883834670	- A AUD MTD3 (D)	1,64%
	CZK	LU1883834753	- A CZK Hgd (C)	1,64%
	EUR	LU1883834837	- A EUR (C)	1,64%
	EUR	LU1883834910	- A EUR AD (D)	1,64%
	USD	LU1883835057	- A USD (C)	1,64%
	USD	LU1883835305	- A USD MG1 (D)	1,64%
	USD	LU1883835131	- A USD MTD (D)	1,64%
	USD	LU1883835214	- A USD MTD3 (D)	1,64%
	ZAR	LU1883835487	- A ZAR MTD3 (D)	1,64%
	AUD	LU1883835560	- B AUD MTD3 (D)*	2,49%
	USD	LU1883835644	- B USD (C)*	2,51%
	USD	LU1883836022	- B USD MG1 (D)	2,49%
	USD	LU1883835990	- B USD MTD3 (D)	2,49%
	ZAR	LU1883836295	- B ZAR MTD3 (D)	2,49%
	EUR	LU1883836378	- C EUR (C)	2,49%
	USD	LU1883836451	- C USD (C)	2,49%
	USD	LU1883836535	- C USD MTD (D)	2,49%
	EUR	LU1883836618	- E2 EUR (C)	1,49%
	EUR	LU1883836709	- E2 EUR QTD (D)	1,49%
	EUR	LU1883836881	- F EUR (C)	1,99%
	EUR	LU1883836964	- F EUR QTD (D)	1,99%
	EUR	LU1894680674	- G EUR Hgd AD (D)	1,69%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU1998916263	- H EUR Hgd QTO (O)*	0,42%
	EUR	LU1883837004	- 12 EUR (C)	0,67%
	EUR	LU1883837186	- 12 EUR Hgd (C)	0,67%
	USO	LU1883837343	- 12 USO (C)	0,67%
	EUR	LU1883837426	- M2 EUR (C)	0,72%
	EUR	LU1883837699	- M2 EUR AO (O)	0,72%
	EUR	LU1883837772	- M2 EUR Hgd (C)	0,71%
	EUR	LU1883837855	- M2 EUR Hgd QTO (O)*	0,72%
	USO	LU1883838077	- P2 USO MTO (O)*	1,02%
	USO	LU1883838150	- Q-O USO MTO (O)	2,46%
	GBP	LU1883838317	- R2 GBP (C)	0,89%
	USO	LU1883838408	- R2 USO (C)	0,89%
	USO	LU1883838663	- T USO MG1 (O)	2,49%
	ZAR	LU1883838747	- T ZAR MTO3 (O)	2,49%
	USO	LU1883839125	- U USO MG1 (O)*	2,49%
	USO	LU1883839042	- U USO MTO3 (O)*	2,51%
	USO	LU2031986123	- Z USO (C)	0,50%
Global High Yield ESG 1mprovers Bond ²	EUR	LU2359304396	- A2 EUR (C)*	1,49%
	USO	LU2280507844	- A2 USO (C)	1,51%
	USO	LU2359304479	- A2 USO AO (O)*	1,51%
	EUR	LU2280508578	- E2 EUR (C)	1,49%
	EUR	LU2280508495	- E2 EUR Hgd (C)*	1,49%
	EUR	LU2490079436	- F EUR (C)	2,04%
	EUR	LU2490079519	- G EUR (C)	1,70%
	EUR	LU2330498671	- H EUR Hgd QO (O)*	0,42%
	USO	LU2280509204	- H USO (C)*	0,40%
	GBP	LU2359304719	- 12 GBP (C)	0,68%
	SEK	LU2477811702	- 12 SEK Hgd (C)	0,67%
	USO	LU2280508909	- 12 USO (C)	0,67%
	EUR	LU2450199398	- M2 EUR Hgd (C)	0,72%
	USO	LU2280509113	- M2 USO (C)*	0,72%
	GBP	LU2359304636	- R2 GBP (C)*	0,88%
	USO	LU2280508735	- R2 USO (C)	0,89%
	USO	LU2359304552	- R2 USO AO (O)*	0,89%
	USO	LU2280509030	- Z USO (C)	0,52%
US High Yield Bond ²	AUO	LU1883861053	- A AUO MTO3 (O)	1,64%
	EUR	LU1883861137	- A EUR (C)	1,64%
	EUR	LU1883861210	- A EUR Hgd (C)	1,64%
	EUR	LU1883861301	- A EUR MTO (O)	1,64%
	USO	LU1883861483	- A USO (C)	1,64%
	USO	LU1883861723	- A USO MG1 (O)	1,64%
	USO	LU1883861566	- A USO MTO (O)	1,64%
	USO	LU1883861640	- A USO MTO3 (O)	1,64%
	ZAR	LU1883861996	- A ZAR MTO3 (O)	1,64%
	AUO	LU1883862028	- B AUO MTO3 (O)	2,49%
	USO	LU1883862374	- B USO (C)	2,48%
	USO	LU1883862614	- B USO MG1 (O)	2,49%
	USO	LU1883862531	- B USO MTO3 (O)	2,49%
	ZAR	LU1883862705	- B ZAR MTO3 (O)	2,49%
	EUR	LU1883862887	- C EUR (C)	2,49%
	USO	LU1883863000	- C USO (C)	2,49%
	USO	LU1883863182	- C USO MTO (O)	2,49%
	EUR	LU1883863265	- E2 EUR (C)	1,49%
	EUR	LU1883863349	- E2 EUR Hgd (C)	1,49%
	EUR	LU1883863422	- F EUR (C)	1,99%
	EUR	LU1998916933	- H EUR (C)	0,28%
	EUR	LU2098276111	- H EUR Hgd (C)*	0,27%
	EUR	LU1883863695	- 12 EUR (C)	0,67%
	EUR	LU1883863778	- 12 EUR Hgd (C)	0,67%
	GBP	LU1897311913	- 12 GBP Hgd (C)	0,66%
	USO	LU1883863851	- 12 USO (C)	0,67%
	USO	LU1883863935	- 12 USO QO (O)	0,67%
	EUR	LU1883864073	- M2 EUR (C)	0,72%
	EUR	LU1883864156	- M2 EUR Hgd (C)	0,72%
	USO	LU1883864230	- P2 USO (C)*	1,00%
	USO	LU1883864313	- P2 USO MTO (O)	0,99%
	USO	LU1883864404	- Q-O USO MTO (O)	2,46%
	EUR	LU1883864586	- R2 EUR (C)	0,89%
	EUR	LU1883864669	- R2 EUR Hgd (C)	0,89%
	USO	LU1883864743	- R2 USO (C)	0,89%
	AUO	LU1883864826	- T AUO MTO3 (O)	2,49%
	USO	LU1883865047	- T USO (C)	2,49%
	USO	LU1883865393	- T USO MG1 (O)	2,49%
	ZAR	LU1883865476	- T ZAR MTO3 (O)	2,49%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	AUD	LU1883865559	- U AUD MTD3 (D)	2,47%
	USD	LU1883865633	- U USD (C)	2,47%
	USD	LU1883865807	- U USD MGI (D)	2,49%
	USD	LU1883865716	- U USD MTD3 (D)	2,48%
	ZAR	LU1883865989	- U ZAR MTD3 (D)	2,48%
	USD	LU2031986636	- Z USD (C)	0,51%
European Subordinated Bond ESG	EUR	LU1328849358	- A2 EUR (C)	1,66%
	EUR	LU1328849432	- A2 EUR AD (D)	1,65%
	EUR	LU2414850052	- A5 EUR (C)*	1,27%
	EUR	LU2401725424	- A6 EUR (C)	1,30%
	EUR	LU1328849606	- F2 EUR (C)	2,35%
	EUR	LU1328849515	- G EUR (C)	1,91%
	EUR	LU1998920455	- H EUR (C)	0,48%
	EUR	LU2279408590	- H EUR QTD (D)*	0,28%
	EUR	LU1328848970	- I EUR (C)	0,93%
	EUR	LU2477812007	- I2 EUR AD (D)	0,94%
	EUR	LU2002724479	- M2 EUR (C)	0,97%
	EUR	LU2279408327	- M2 EUR QTD (D)	0,98%
	EUR	LU1328849788	- R2 EUR (C)	1,04%
	EUR	LU1328849861	- R2 EUR AD (D)	1,03%
	EUR	LU2132230389	- Z EUR (C)	0,73%
Global Aggregate Bond	CHF	LU0945157773	- A CHF Hgd (C)	1,30%
	CZK	LU1049752758	- A CZK Hgd (C)	1,30%
	EUR	LU0557861274	- A EUR (C)	1,31%
	EUR	LU0557861357	- A EUR AD (D)	1,30%
	EUR	LU0906524193	- A EUR Hgd (C)	1,31%
	EUR	LU0906524276	- A EUR Hgd AD (D)	1,30%
	EUR	LU1327396765	- A EUR MD (D)	1,31%
	USD	LU0319688015	- A USD (C)	1,30%
	USD	LU0319688288	- A USD AD (D)	1,30%
	USD	LU0906524433	- A USD MD (D)	1,30%
	EUR	LU1883316371	- A2 EUR (C)	1,45%
	EUR	LU2070309617	- A2 EUR AD (D)	1,45%
	EUR	LU1883316454	- A2 EUR MTD (D)	1,45%
	SGD	LU1327396849	- A2 SGD (C)	1,46%
	SGD	LU1049752089	- A2 SGD Hgd MD (D)	1,45%
	SGD	LU1327396922	- A2 SGD MD (D)	1,42%
	USD	LU1049752592	- A2 USD (C)	1,45%
	USD	LU1049752162	- A2 USD MD (D)	1,45%
	EUR	LU2032056355	- A5 EUR (C)	1,20%
	USD	LU1883316702	- B USD MTD (D)	2,46%
	EUR	LU1883316884	- C EUR (C)	2,46%
	USD	LU1883317007	- C USD (C)	2,46%
	USD	LU1883317189	- C USD MTD (D)	2,43%
	EUR	LU1883317262	- E2 EUR (C)	1,30%
	EUR	LU1883317346	- E2 EUR QTD (D)	1,31%
	EUR	LU1883317429	- F EUR (C)	1,80%
	EUR	LU2208986013	- F EUR Hgd (C)	1,81%
	EUR	LU2018719646	- F EUR Hgd MTD (D)	1,80%
	USD	LU2208986872	- F USD (C)	1,81%
	EUR	LU0613077535	- F2 EUR Hgd (C)	1,95%
	EUR	LU0613077709	- F2 EUR Hgd MD (D)	1,95%
	USD	LU0557861431	- F2 USD (C)	1,95%
	USD	LU1250884811	- F2 USD MD (D)	1,96%
	EUR	LU0613076990	- G EUR Hgd (C)	1,50%
	EUR	LU0613077295	- G EUR Hgd MD (D)	1,50%
	EUR	LU1706545289	- G EUR Hgd QD (D)	1,50%
	GBP	LU0797053575	- G GBP Hgd AD (D)	1,50%
	USD	LU0319688361	- G USD (C)	1,50%
	USD	LU1327397060	- G USD MD (D)	1,50%
	EUR	LU1998919796	- H EUR Hgd QTD (D)*	0,63%
	CAD	LU0906524789	- I CAD Hgd AD (D)	0,78%
	CHF	LU0945157690	- I CHF Hgd (C)	0,78%
	EUR	LU0839535514	- I EUR (C)	0,79%
	EUR	LU0839535860	- I EUR AD (D)	0,78%
	EUR	LU0839535357	- I EUR Hgd (C)	0,78%
	EUR	LU0987191722	- I EUR Hgd AD (D)	0,78%
	GBP	LU0987191565	- I GBP Hgd (C)	0,79%
	GBP	LU0987191649	- I GBP Hgd AD (D)	0,78%
	USD	LU0319687637	- I USD (C)	0,78%
	USD	LU0319687710	- I USD AD (D)	0,78%
	USD	LU1327396419	- I USD MD (D)	0,78%
	EUR	LU1883317692	- I2 EUR (C)	0,83%
	EUR	LU1883317775	- I2 EUR Hgd (C)	0,83%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	GBP	LU1897299365	- 12 GBP (C)	0,84%
	GBP	LU2031983880	- 12 GBP QD (D)	0,82%
	USD	LU1883317858	- 12 USD (C)	0,84%
	USD	LU2330497350	- 12 USD AD (D)	0,85%
	USD	LU2330497434	- 12 USD MTD (D)	0,86%
	EUR	LU0613076487	- M EUR HGD (C)	0,78%
	USD	LU0329444938	- M USD (C)	0,78%
	EUR	LU1883317932	- M2 EUR (C)	0,83%
	EUR	LU2002721889	- M2 EUR Hgd (C)	0,83%
	EUR	LU2002721616	- M2 EUR Hgd AD (D)	0,84%
	EUR	LU1883318070	- M2 EUR Hgd QTD (D)	0,83%
	EUR	LU1883318153	- M2 EUR QTD (D)	0,84%
	USD	LU2002721707	- M2 USD (C)	0,84%
	USD	LU0557861514	- 0 USD (C)	0,34%
	USD	LU1392371701	- 0R USD AD (D)	0,33%
	USD	LU1883318237	- P2 USD (C)	1,05%
	EUR	LU1378916545	- Q-10 EUR Hgd (C)*	0,78%
	USD	LU1103162241	- Q-111 USD (C)	0,83%
	EUR	LU1854487466	- Q-119 EUR Hgd	0,65%
	GBP	LU0839533659	- Q-R GBP (C)	1,07%
	GBP	LU0839533816	- Q-R GBP AD (D)	1,07%
	GBP	LU0906524862	- Q-R GBP Hgd (C)	1,07%
	GBP	LU0906524946	- Q-R GBP Hgd AD (D)	1,07%
	EUR	LU1508889729	- Q-R2 EUR Hgd (C)	0,57%
	CHF	LU1250884738	- R CHF Hgd (C)	0,90%
	CHF	LU1873222944	- R CHF Hgd AD (D)	0,90%
	EUR	LU1327397144	- R EUR (C)	0,91%
	EUR	LU1327397227	- R EUR AD (D)	0,90%
	EUR	LU0839534111	- R EUR Hgd (C)	0,88%
	EUR	LU0839534384	- R EUR Hgd AD (D)	0,90%
	USD	LU0839534624	- R USD (C)	0,91%
	USD	LU0839534970	- R USD AD (D)	0,90%
	GBP	LU2259110299	- R2 GBP (C)*	0,97%
	USD	LU1883318583	- R2 USD (C)	0,95%
	EUR	LU2085676323	- X EUR Hgd AD (D)	0,33%
	EUR	LU2347636446	- Z EUR Hgd (C)	0,67%
Global Bond	EUR	LU0557861860	- A EUR (C)	1,27%
	EUR	LU0557861944	- A EUR AD (D)	1,27%
	USD	LU0119133188	- A USD (C)	1,27%
	USD	LU0119133691	- A USD AD (D)	1,27%
	USD	LU0839533063	- A2 USD (C)	1,37%
	USD	LU0839533220	- A2 USD AD (D)	1,45%
	EUR	LU2070307678	- A5 EUR (C)*	1,19%
	EUR	LU2018722194	- F EUR Hgd MTD (D)	1,57%
	EUR	LU0557862082	- F2 EUR Hgd (C)	1,72%
	EUR	LU0613078343	- F2 EUR Hgd MD (D)	1,72%
	USD	LU0557862165	- F2 USD (C)	1,72%
	EUR	LU0557862678	- G EUR Hgd (C)	1,27%
	EUR	LU0613078186	- G EUR Hgd MD (D)	1,28%
	USD	LU0119133931	- G USD (C)	1,27%
	USD	LU0119131489	- 1 USD (C)	0,70%
	GBP	LU2052288888	- 12 GBP (C)	0,75%
	EUR	LU1971432742	- M EUR (C)	0,70%
	EUR	LU1971432825	- M EUR AD (D)*	0,72%
	EUR	LU0557862322	- M EUR HGD (C)	0,69%
	USD	LU0329445158	- M USD (C)	0,70%
	USD	LU2052289423	- P2 USD (C)	1,00%
	EUR	LU0228160049	- Q-115 EUR AD (D)	0,90%
	GBP	LU2259110372	- R2 GBP (C)*	0,87%
Global Corporate Bond	EUR	LU0557863056	- A EUR (C)	1,32%
	EUR	LU0557863130	- A EUR AD (D)	1,33%
	EUR	LU0839536322	- A EUR Hgd (C)	1,31%
	EUR	LU0906525240	- A EUR Hgd MD (D)	1,32%
	USD	LU0319688791	- A USD (C)	1,32%
	USD	LU0319688874	- A USD AD (D)	1,31%
	USD	LU1103153331	- A2 USD (C)	1,42%
	EUR	LU2070307835	- A5 EUR (C)*	1,12%
	EUR	LU2018722780	- F EUR Hgd MTD (D)	1,72%
	EUR	LU1103153091	- F2 EUR Hgd MD (D)	1,86%
	USD	LU0557863213	- F2 USD (C)	1,87%
	EUR	LU1103152879	- G EUR Hgd MD (D)	1,42%
	USD	LU0319688957	- G USD (C)	1,41%
	EUR	LU1998919879	- H EUR Hgd (C)	0,55%
	EUR	LU2110861148	- H EUR Hgd QTD (D)*	0,54%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU0839536082	- 1 EUR Hgd (C)	0,70%
	USO	LU0319688445	- 1 USO (C)	0,69%
	USO	LU2183143416	- 12 USO (C)	0,75%
	CHF	LU2782805787	- J19 CHF Hgd (C)*	0,93%
	EUR	LU2782805431	- J19 EUR Hgd (C)*	0,98%
	GBP	LU2782805514	- J19 GBP Hgd (C)*	0,42%
	GBP	LU2782805605	- J19 GBP Hgd QO (O)*	0,49%
	USO	LU2782805357	- J19 USO (C)*	0,97%
	EUR	LU1971433120	- M EUR HGO (C)	0,70%
	USO	LU0329445315	- M USO (C)	0,70%
	EUR	LU2002722002	- M2 EUR Hgd (C)	0,75%
	EUR	LU2110861221	- M2 EUR Hgd QTO (O)	0,74%
	USO	LU2002722184	- M2 USO (C)*	0,75%
	EUR	LU1103153174	- O EUR Hgd (C)	0,25%
	USO	LU0557863304	- O USO (C)	0,25%
	USO	LU1327397573	- Q-14 USO (C)	0,79%
	EUR	LU0906525596	- R EUR Hgd (C)	0,87%
	EUR	LU0906525679	- R EUR Hgd AO (O)	0,86%
	USO	LU1737510369	- R USO (C)	0,87%
	EUR	LU1998921693	- X EUR Hgd (C)	0,25%
	USO	LU2401725697	- X USO (C)	0,25%
Global Corporate ESG 1mprovers Bond	CZK	LU2359305104	- A2 CZK Hgd (C)*	1,42%
	EUR	LU2330497517	- A2 EUR Hgd (C)	1,42%
	USO	LU2280506101	- A2 USO (C)	1,43%
	USO	LU2359305369	- A2 USO AO (O)*	1,44%
	EUR	LU2280506879	- E2 EUR (C)	1,21%
	EUR	LU2280506796	- E2 EUR Hgd (C)*	1,22%
	EUR	LU2280506523	- F EUR (C)	1,75%
	EUR	LU2280506366	- G EUR (C)	1,42%
	USO	LU2280507505	- H USO (C)	0,55%
	EUR	LU2330497608	- 12 EUR Hgd (C)	0,75%
	GBP	LU2359305872	- 12 GBP (C)	0,75%
	USO	LU2280507257	- 12 USO (C)	0,75%
	USO	LU2359305443	- 12 USO AO (O)	0,74%
	EUR	LU2450199125	- M2 EUR Hgd (C)	0,75%
	USO	LU2280507414	- M2 USO (C)*	0,75%
	GBP	LU2359305799	- R2 GBP (C)*	0,97%
	USO	LU2280507091	- R2 USO (C)	0,98%
	USO	LU2359305526	- R2 USO AO (O)*	0,98%
	EUR	LU2330497780	- Z EUR Hgd (C)	0,59%
	USO	LU2280507331	- Z USO (C)	0,59%
Net Zero Ambition Global Corporate Bond	USO	LU2531475981	- A USO (C)*	1,27%
	CHF	LU2762361306	- A2 CHF Hgd (C)*	1,41%
	USO	LU2531475809	- A2 USO (C)*	1,36%
	EUR	LU2531475122	- F EUR (C)*	1,67%
	EUR	LU2531475049	- G EUR (C)*	1,37%
	EUR	LU2531474828	- G EUR Hgd (C)*	1,37%
	EUR	LU2533008764	- H EUR Hgd (C)	0,51%
	USO	LU2531475718	- 1 USO (C)*	0,65%
	USO	LU2531475635	- 12 USO (C)*	0,70%
	USO	LU2801257929	- J20 USO (C)*	0,38%
	EUR	LU2531475395	- M2 EUR (C)*	0,70%
	USO	LU2531475551	- R USO (C)*	0,83%
	USO	LU2531475478	- R2 USO (C)*	0,92%
	EUR	LU2531478498	- Z EUR Hgd (C)	0,55%
	EUR	LU2531478571	- Z EUR Hgd QTO (O)*	0,55%
	USO	LU2531474745	- Z USO (C)	0,54%
	USO	LU2531474661	- Z USO QTO (O)*	0,55%
Global High Yield Bond	EUR	LU1162499526	- A EUR Hgd (C)	1,41%
	USO	LU1162499369	- A USO (C)	1,41%
	EUR	LU2070307918	- A5 EUR (C)*	1,01%
	EUR	LU2018722863	- F EUR Hgd MTO (O)	2,01%
	EUR	LU1162500042	- F2 EUR Hgd (C)	2,16%
	EUR	LU1250883417	- F2 EUR Hgd MO (O)	2,16%
	USO	LU1162499955	- F2 USO (C)	2,16%
	EUR	LU1162499872	- G EUR Hgd (C)	1,71%
	EUR	LU1250883334	- G EUR Hgd MO (O)	1,71%
	USO	LU1162499799	- G USO (C)	1,71%
	USO	LU1998920026	- H USO (C)	0,44%
	EUR	LU1162498981	- 1 EUR Hgd (C)	0,64%
	USO	LU1162498718	- 1 USO (C)	0,64%
	GBP	LU2330497947	- 114 GBP Hgd QO (O)	0,38%
	GBP	LU1897300478	- 12 GBP (C)	0,70%
	GBP	LU2031984003	- 12 GBP QO (O)	0,68%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	USO	LU2330497863	- I2 USO (C)	0,69%
	GBP	LU2052287138	- J3 GBP (C)	0,68%
	GBP	LU2110861650	- J3 GBP Hgd (C)	0,67%
	GBP	LU2052287211	- J3 GBP QO (O)	0,66%
	USO	LU1162499286	- 0 USO (C)	0,14%
	USO	LU2052289696	- P2 USO (C)	1,00%
	GBP	LU1891089077	- Q-I21 GBP Hgd (C)	0,38%
	GBP	LU2259108806	- R3 GBP (C)*	0,77%
	GBP	LU2259108988	- R3 GBP Hgd (C)	0,76%
	GBP	LU2259109010	- R3 GBP QO (O)*	0,75%
	USO	LU1998921776	- X USO (C)	0,14%
Global Inflation Short Ouration Bond	EUR	LU0442405998	- A EUR (C)	1,13%
	EUR	LU0442406376	- A EUR AO (O)	1,17%
	EUR	LU0906528699	- A EUR MO (O)*	1,20%
	EUR	LU1883324805	- A2 EUR (C)	1,27%
	EUR	LU2070308056	- A5 EUR (C)	1,11%
	EUR	LU1883324987	- E2 EUR (C)	1,01%
	EUR	LU2018722277	- F EUR (C)	1,51%
	EUR	LU0557864377	- F2 EUR (C)	1,67%
	EUR	LU0442406459	- G EUR (C)	1,21%
	USO	LU0752743277	- G USO Hgd (C)	1,22%
	EUR	LU1998920299	- H EUR (C)	0,40%
	EUR	LU0442406616	- I EUR (C)	0,65%
	USO	LU0752743194	- I USO Hgd (C)*	0,56%
	EUR	LU0442406533	- M EUR (C)	0,64%
	EUR	LU1883325109	- M2 EUR (C)	0,70%
	EUR	LU0557864534	- 0 EUR (C)	0,22%
	EUR	LU1272328227	- Q-I13 EUR (C)	0,29%
	USO	LU1272326445	- Q-I13 USO Hgd (C)	0,29%
Global Short Term Bond ¹	EUR	LU0839539771	- R EUR (C)	0,74%
	EUR	LU0839539938	- R EUR AO (O)	0,70%
	EUR	LU1883325281	- R2 EUR (C)	0,82%
	USO	LU2665725904	- A USO (C)*	0,74%
	USO	LU2665726118	- A2 USO (C)*	0,83%
	EUR	LU2665726209	- E2 EUR (C)*	1,02%
	EUR	LU2665726035	- G EUR Hgd (C)*	0,93%
	EUR	LU2665726381	- H EUR (C)*	0,39%
	USO	LU2665726464	- I USO (C)*	0,47%
	USO	LU2665728163	- I2 USO (C)*	0,51%
Global Total Return Bond	EUR	LU2665726621	- M2 EUR (C)*	0,59%
	USO	LU2665726977	- R USO (C)*	0,53%
	USO	LU2665727199	- R2 USO (C)*	0,56%
	USO	LU2665726894	- Z USO (C)*	0,44%
	EUR	LU1253539594	- A EUR (C)	0,97%
	EUR	LU1253539677	- A EUR AO (O)	0,97%
	EUR	LU1253539750	- A EUR QO (O)*	0,61%
	EUR	LU2018722350	- F EUR QTO (O)	1,46%
	EUR	LU1253540097	- F2 EUR (C)	1,60%
	EUR	LU1583992539	- F2 EUR QO (O)	1,60%
Impact Green Bonds	EUR	LU1253539917	- G EUR (C)	1,15%
	EUR	LU1583994071	- G EUR QO (O)	1,15%
	EUR	LU1253539248	- I EUR (C)	0,46%
	EUR	LU1253539321	- I EUR AO (O)*	0,48%
	EUR	LU2002722853	- M2 EUR (C)	0,54%
	EUR	LU2349692348	- A2 EUR (C)	1,08%
	EUR	LU2349692421	- E2 EUR (C)	0,88%
	EUR	LU2349692694	- F2 EUR (C)*	1,52%
	EUR	LU2349692777	- G2 EUR (C)	1,20%
	EUR	LU2349692850	- I2 EUR (C)	0,34%
Optimal Yield	GBP	LU2401725770	- I2 GBP (C)	0,32%
	EUR	LU2349692934	- J2 EUR (C)	0,28%
	JPY	LU2440106446	- J2 JPY Hgd (C)*	0,26%
	JPY	LU2713449028	- J8 JPY Hgd (C)*	0,27%
	EUR	LU2349693072	- R2 EUR (C)	0,64%
	GBP	LU2414850136	- R2 GBP (C)	0,63%
	EUR	LU1883336569	- A EUR (C)	1,56%
	EUR	LU1883336643	- A EUR AO (O)	1,56%
	SEK	LU1883336726	- A SEK Hgd (C)	1,56%
	USO	LU1883336999	- A USO Hgd (C)	1,56%
	USO	LU1883337021	- A USO Hgd MTO (O)	1,56%
	EUR	LU2259111180	- A2 EUR (C)	1,71%
	EUR	LU2259111263	- A2 EUR AO (O)	1,71%
	EUR	LU1883337294	- C EUR (C)	1,31%
	EUR	LU1883337377	- E2 EUR (C)	1,51%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU1883337450	- E2 EUR QTD (D)	1,51%
	EUR	LU1883337534	- F EUR (C)	2,01%
	EUR	LU1883337617	- F EUR QTD (D)	2,01%
	EUR	LU2176991185	- G EUR (C)	1,71%
	EUR	LU1894680088	- G EUR QD (D)	1,71%
	EUR	LU2098276038	- H EUR (C)	0,27%
	EUR	LU1998916008	- H EUR QTD (D)*	0,30%
	EUR	LU1883337708	- 12 EUR (C)	0,69%
	USD	LU1883337963	- 12 USD Hgd (C)*	0,69%
	EUR	LU1883338003	- M2 EUR (C)	0,74%
	EUR	LU1883338268	- R2 EUR (C)	0,91%
	EUR	LU1883338342	- R2 EUR AD (D)	0,91%
	GBP	LU1883338425	- R2 GBP (C)	0,91%
	SEK	LU1883338771	- R2 SEK Hgd (C)*	0,91%
	USD	LU1883338854	- R2 USD AD (D)	0,91%
	USD	LU1883338938	- R2 USD Hgd (C)*	0,91%
	USD	LU1883339076	- R2 USD Hgd MTD (D)*	0,91%
	EUR	LU2428739713	- X EUR (C)*	0,13%
Optimal Yield Short Term	EUR	LU1883339233	- A EUR (C)	1,24%
	EUR	LU1883339316	- E2 EUR (C)	1,24%
	EUR	LU1883339407	- E2 EUR QTD (D)	1,24%
	EUR	LU1883339589	- F EUR (C)	1,74%
	EUR	LU1883339662	- F EUR QTD (D)	1,74%
	EUR	LU1894680161	- G EUR (C)	1,44%
	EUR	LU1894680245	- G EUR AD (D)	1,44%
	EUR	LU1883339746	- 12 EUR (C)	0,73%
	EUR	LU1883339829	- M2 EUR (C)	0,72%
	EUR	LU1883340082	- M2 EUR QTD (D)*	0,74%
	EUR	LU1883340165	- R2 EUR (C)	0,94%
Strategi 1 ome ²	AUD	LU1883840644	- A AUD MTD3 (D)	1,79%
	CHF	LU1883840727	- A CHF Hgd (C)	1,79%
	CZK	LU1883840990	- A CZK Hgd (C)	1,79%
	EUR	LU1883841022	- A EUR (C)	1,79%
	EUR	LU1883841295	- A EUR Hgd (C)	1,79%
	EUR	LU1883841378	- A EUR Hgd AD (D)	1,79%
	EUR	LU1883841451	- A EUR Hgd MG1 (D)	1,79%
	USD	LU1883841535	- A USD (C)	1,79%
	USD	LU1883841881	- A USD MG1 (D)	1,79%
	USD	LU1883841618	- A USD MTD (D)	1,78%
	USD	LU1883841709	- A USD MTD3 (D)	1,79%
	ZAR	LU1883841964	- A ZAR MTD3 (D)	1,79%
	EUR	LU2070309294	- A2 EUR (C)	1,98%
	EUR	LU2070308999	- A2 EUR AD (D)*	1,99%
	USD	LU2574252404	- A2 USD MD (D)	1,99%
	EUR	LU2032056512	- A5 EUR (C)	0,99%
	AUD	LU1883842004	- B AUD MTD3 (D)	2,29%
	USD	LU1883842186	- B USD (C)	2,28%
	USD	LU1883842426	- B USD MG1 (D)	2,28%
	USD	LU1883842343	- B USD MTD3 (D)	2,29%
	ZAR	LU1883842699	- B ZAR MTD3 (D)	2,28%
	EUR	LU1883842772	- C EUR (C)	2,29%
	EUR	LU1883842855	- C EUR Hgd (C)	2,29%
	EUR	LU1883842939	- C EUR Hgd MG1 (D)	2,29%
	USD	LU1883843077	- C USD (C)	2,29%
	USD	LU1883843150	- C USD MTD (D)	2,29%
	EUR	LU1883843234	- E2 EUR (C)	1,48%
	EUR	LU1883843317	- E2 EUR AD (D)	1,48%
	EUR	LU1883843408	- E2 EUR Hgd (C)	1,48%
	EUR	LU1883843580	- E2 EUR Hgd AD (D)	1,48%
	EUR	LU1883843663	- E2 EUR Hgd QTD (D)	1,48%
	EUR	LU1883843747	- E2 EUR QTD (D)	1,49%
	EUR	LU1883843820	- F EUR (C)	1,98%
	EUR	LU1883844042	- F EUR AD (D)	1,98%
	EUR	LU1883844125	- F EUR Hgd (C)	1,98%
	EUR	LU1883844398	- F EUR Hgd AD (D)	1,98%
	EUR	LU1883844471	- F EUR QTD (D)	1,99%
	EUR	LU2036673379	- G EUR (C)	1,69%
	EUR	LU2036673619	- G EUR Hgd (C)	1,69%
	EUR	LU1894682456	- G EUR Hgd AD (D)	1,69%
	EUR	LU1894682530	- G EUR Hgd QD (D)	1,69%
	EUR	LU2036673452	- G EUR QTD (D)	1,69%
	EUR	LU1998916420	- H EUR Hgd QTD (D)*	0,41%
	EUR	LU1883844554	- 12 EUR (C)	0,82%
	EUR	LU1883844638	- 12 EUR Hgd (C)	0,82%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU1883844711	- 12 EUR Hgd QTO (O)*	0,81%
	EUR	LU1883844802	- 12 EUR QO (O)	0,82%
	GBP	LU1883844984	- 12 GBP Hgd (C)	0,81%
	USO	LU1883845106	- 12 USO (C)	0,82%
	USO	LU1883845288	- 12 USO QO (O)	0,82%
	USO	LU2347634748	- 14 USO QTO (O)	0,60%
	EUR	LU1883845361	- M2 EUR (C)	0,77%
	EUR	LU2002723232	- M2 EUR Hgd (C)	0,77%
	USO	LU1883845528	- P2 USO (C)	1,08%
	USO	LU1883845791	- P2 USO MTO (O)	1,09%
	USO	LU1883845874	- Q-O USO MTO (O)	2,26%
	EUR	LU1883846096	- R2 EUR (C)	0,98%
	EUR	LU1883846179	- R2 EUR AO (O)	0,99%
	EUR	LU1883846252	- R2 EUR Hgd (C)	0,99%
	EUR	LU1883846336	- R2 EUR Hgd AO (O)	0,99%
	EUR	LU1883846419	- R2 EUR Hgd MG1 (O)	0,99%
	GBP	LU1883846500	- R2 GBP (C)*	0,97%
	GBP	LU1883846682	- R2 GBP AO (O)	0,99%
	USO	LU1883846765	- R2 USO (C)	0,99%
	USO	LU1883846849	- R2 USO AO (O)	0,98%
	AUO	LU1883847060	- T AUO MTO3 (O)	2,29%
	USO	LU1883847144	- T USO (C)	2,27%
	USO	LU1883847490	- T USO MG1 (O)	2,29%
	USO	LU1883847227	- T USO MTO3 (O)	2,29%
	ZAR	LU1883847573	- T ZAR MTO3 (O)	2,28%
	AUO	LU1883847656	- U AUO MTO3 (O)	2,28%
	USO	LU1883847730	- U USO (C)	2,28%
	USO	LU1883847904	- U USO MG1 (O)	2,28%
	USO	LU1883847813	- U USO MTO3 (O)	2,28%
	ZAR	LU1883848035	- U ZAR MTO3 (O)	2,28%
	EUR	LU2085675515	- Z EUR HGO QTO (O)	0,57%
Net Zero Ambition US Corporate Bond ²	USO	LU2559893917	- A USO (C)	1,21%
	CHF	LU2762361488	- A2 CHF Hgd (C)*	1,11%
	USO	LU2559894055	- A2 USO (C)	1,30%
	EUR	LU2559895375	- E2 EUR (C)	1,10%
	EUR	LU2559894642	- F EUR (C)	1,60%
	EUR	LU2559894725	- G EUR (C)	1,30%
	USO	LU2559894998	- H USO (C)	0,32%
	USO	LU2559894139	- 1 USO (C)	0,54%
	USO	LU2559894212	- 12 USO (C)	0,59%
	EUR	LU2559894568	- M2 EUR (C)	0,63%
	USO	LU2559894303	- R USO (C)	0,66%
	USO	LU2559894485	- R2 USO (C)	0,74%
	USO	LU2559895029	- Z USO (C)	0,47%
	USO	LU2559895292	- Z USO QTO (O)	0,47%
US Bond ²	EUR	LU1880401101	- A EUR (C)	1,04%
	EUR	LU1880401283	- A EUR AO (O)	1,11%
	EUR	LU1880401366	- A EUR Hgd (C)	1,04%
	USO	LU1880401523	- A USO (C)	1,04%
	USO	LU1880401796	- A USO AO (O)	1,04%
	AUO	LU2070305110	- A2 AUO Hgd MTO3 (O)	1,34%
	EUR	LU1883848977	- A2 EUR (C)	1,34%
	EUR	LU2070309021	- A2 EUR AO (O)	1,34%
	EUR	LU1883849199	- A2 EUR Hgd (C)	1,33%
	EUR	LU1883849272	- A2 EUR MTO (O)	1,34%
	EUR	LU1883849355	- A2 EUR QO (O)	1,35%
	GBP	LU1883849439	- A2 GBP Hgd QO (O)	1,34%
	SGO	LU1883849512	- A2 SGO Hgd (C)	1,34%
	SGO	LU2237438549	- A2 SGO Hgd MG1 (O)	1,34%
	USO	LU1883849603	- A2 USO (C)	1,34%
	USO	LU1883849785	- A2 USO AO (O)	1,34%
	USO	LU2574252586	- A2 USO MO (O)	1,35%
	USO	LU1883850015	- A2 USO MG1 (O)	1,34%
	USO	LU1883849868	- A2 USO MTO (O)	1,34%
	USO	LU1883849942	- A2 USO MTO3 (O)	1,34%
	ZAR	LU2098275063	- A2 ZAR Hgd MTO3 (O)*	1,34%
	ZAR	LU1883850288	- A2 ZAR MTO3 (O)	1,34%
	USO	LU2347634235	- A2-7 USO (C)	1,29%
	EUR	LU2070308304	- A5 EUR (C)*	0,98%
	AUO	LU2070305201	- B AUO Hgd MTO3 (O)	2,29%
	USO	LU1883850361	- B USO (C)	2,29%
	USO	LU1883850791	- B USO MG1 (O)	2,29%
	USO	LU1883850528	- B USO MTO3 (O)	2,29%
	ZAR	LU2070305383	- B ZAR Hgd MTO3 (O)	2,29%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	USO	LU1883850874	- C USO (C)	2,29%
	USO	LU1883850957	- C USO MTO (O)	2,28%
	CHF	LU1883851096	- E2 CHF Hgd (C)	1,09%
	EUR	LU1883851179	- E2 EUR (C)	1,09%
	EUR	LU1883851252	- E2 EUR Hgd (C)	1,09%
	USO	LU1883851336	- E2 USO (C)	1,09%
	EUR	LU1883851419	- F EUR (C)	1,59%
	EUR	LU2018722947	- F EUR Hgd QTO (O)	1,59%
	USO	LU2208987094	- F USO (C)	1,59%
	EUR	LU1880402091	- F2 EUR Hgd (C)	1,74%
	EUR	LU1880402174	- F2 EUR Hgd QTO (O)	1,74%
	USO	LU1880402257	- F2 USO (C)	1,73%
	EUR	LU1880402331	- G EUR Hgd (C)	1,29%
	EUR	LU1880402414	- G EUR Hgd MTO (O)	1,29%
	EUR	LU1880402505	- G EUR Hgd QTO (O)	1,29%
	USO	LU1880402687	- G USO (C)	1,29%
	USO	LU1998916776	- H USO (C)*	0,26%
	EUR	LU1880402760	- 1 EUR Hgd (C)	0,52%
	USO	LU1880402844	- 1 USO (C)	0,52%
	USO	LU1880402927	- 1 USO AO (O)	0,52%
	CHF	LU2162036151	- 12 CHF Hgd (C)	0,57%
	EUR	LU1883851500	- 12 EUR (C)	0,57%
	EUR	LU1883851682	- 12 EUR Hgd (C)	0,57%
	GBP	LU1897310782	- 12 GBP (C)	0,56%
	GBP	LU2031984185	- 12 GBP QO (O)	0,55%
	USO	LU1883851765	- 12 USO (C)	0,57%
	USO	LU1883851849	- 12 USO AO (O)	0,57%
	USO	LU2176990534	- J2 USO (C)	0,48%
	EUR	LU1880403065	- M EUR HGO (C)	0,57%
	EUR	LU1883851922	- M2 EUR (C)	0,62%
	USO	LU2002723406	- M2 USO (C)	0,62%
	USO	LU1880403222	- O USO (C)	0,12%
	USO	LU1883852060	- P2 USO (C)	0,84%
	USO	LU1883852144	- P2 USO MTO (O)	0,83%
	USO	LU1883852227	- Q-O USO MTO (O)	2,26%
	EUR	LU1880404204	- Q-0F EUR (C)	0,22%
	EUR	LU2183144067	- R EUR (C)	0,65%
	EUR	LU1880404626	- R EUR Hgd (C)	0,64%
	USO	LU1880405276	- R USO (C)	0,64%
	USO	LU1880405359	- R USO AO (O)	0,64%
	EUR	LU1883852573	- R2 EUR (C)	0,73%
	EUR	LU1883852656	- R2 EUR Hgd (C)	0,74%
	EUR	LU1883852730	- R2 EUR QO (O)	0,76%
	USO	LU1883852904	- R2 USO (C)	0,73%
	USO	LU1883853118	- T USO (C)	2,30%
	USO	LU1883853381	- T USO MG1 (O)	2,28%
	USO	LU1883853209	- T USO MTO3 (O)	2,30%
	ZAR	LU1883853464	- T ZAR MTO3 (O)	2,29%
	AUO	LU2070305466	- U AUO HGO MTO3 (O)	2,29%
	USO	LU1883853548	- U USO (C)	2,29%
	USO	LU1883853894	- U USO MG1 (O)	2,29%
	USO	LU1883853621	- U USO MTO3 (O)	2,29%
	ZAR	LU1883853977	- U ZAR MTO3 (O)	2,28%
	USO	LU1998917311	- X USO (C)	0,12%
	USO	LU2031986479	- Z USO (C)*	0,46%
US C B d ²	EUR	LU1162498122	- A EUR Hgd (C)	1,20%
	USO	LU1162497827	- A USO (C)	1,20%
	USO	LU1162498049	- A USO AO (O)	1,20%
	USO	LU2659282425	- A2 USO MO (O)*	1,29%
	USO	LU2732984872	- C USO (C)*	2,32%
	EUR	LU1162498635	- F2 EUR Hgd (C)	1,74%
	USO	LU1162498551	- F2 USO (C)	1,75%
	EUR	LU1162498478	- G EUR Hgd (C)	1,30%
	USO	LU1162498395	- G USO (C)	1,29%
	EUR	LU1162497314	- 1 EUR Hgd (C)	0,52%
	USO	LU1162497157	- 1 USO (C)	0,52%
	EUR	LU2162036078	- 12 EUR Hgd (C)	0,57%
	JPY	LU2401725853	- 12 JPY (C)	0,57%
	SEK	LU2477811967	- 12 SEK Hgd (C)	0,57%
	USO	LU2224462361	- 12 USO (C)*	0,57%
	USO	LU2098277606	- J2 USO (C)*	0,48%
	EUR	LU1162497660	- M EUR HGO (C)	0,57%
	USO	LU1162497587	- M USO (C)	0,57%
	EUR	LU2085676166	- M2 EUR (C)	0,62%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU2002723588	- M2 EUR Hgd (C)	0,62%
	EUR	LU2305762622	- M2 EUR Hgd QTO (O)	0,62%
	USO	LU1162497744	- 0 USO (C)	0,12%
	USO	LU2659282698	- P2 USO (C)*	0,84%
	SEK	LU1408339320	- Q-A3 SEK Hgd (C)	0,91%
	USO	LU2790898634	- R2 USO (C)*	0,87%
	EUR	LU2347636016	- Z EUR Hgd (C)	0,42%
US Short Term Bond ²	AUO	LU2585852754	- A2 AUO Hgd MTO3 (O)*	0,74%
	EUR	LU1882441816	- A2 EUR (C)	0,73%
	HKO	LU2585852671	- A2 HKO MTO3 (O)*	0,76%
	CNH	LU2585852838	- A2 RMB Hgd MTO3 (O)*	0,75%
	USO	LU1882441907	- A2 USO (C)	0,73%
	USO	LU1882442111	- A2 USO AO (O)	0,73%
	USO	LU2574252669	- A2 USO MO (O)	0,75%
	USO	LU1882442202	- A2 USO MTO (O)	0,72%
	USO	LU2585852598	- A2 USO MTO3 (O)	0,75%
	ZAR	LU2596443304	- A2 ZAR Hgd MTO3 (O)	0,73%
	USO	LU1882442467	- B USO (C)	1,73%
	USO	LU2596443130	- B USO MTO3 (O)	1,73%
	ZAR	LU2596443056	- B ZAR Hgd MTO3 (O)	1,73%
	EUR	LU1882442541	- C EUR (C)	1,73%
	USO	LU1882442897	- C USO (C)	1,73%
	USO	LU1882442970	- C USO MTO (O)	1,72%
	EUR	LU1882443192	- E2 EUR (C)	0,73%
	EUR	LU1882443275	- F EUR (C)	1,18%
	EUR	LU2085676596	- G EUR (C)	0,83%
	EUR	LU1998917071	- H EUR (C)	0,29%
	USO	LU1882443358	- 12 USO (C)	0,44%
	EUR	LU1882443432	- M2 EUR (C)	0,49%
	USO	LU1882443515	- P2 USO (C)	0,58%
	EUR	LU1882443606	- R2 EUR (C)	0,49%
	USO	LU1882443788	- R2 USO (C)	0,47%
	USO	LU1882443861	- T USO (C)	1,74%
	USO	LU1882443945	- U USO (C)	1,74%
	USO	LU2596442918	- U USO MTO3 (O)	1,73%
	ZAR	LU2596442835	- U ZAR HGO MTO3 (O)	1,73%
	USO	LU2031986552	- Z USO (C)*	0,31%
Asia 1n ome ESG Bond ¹	USO	LU2665729302	- A USO (C)*	1,55%
	SGO	LU2665729641	- A2 SGO HGO MG1 (O)*	1,65%
	USO	LU2665729484	- A2 USO (C)*	1,69%
	USO	LU2665726548	- A2 USO MG1 (O)*	1,69%
	EUR	LU2665729724	- E2 EUR (C)*	1,64%
	EUR	LU2665729997	- G EUR Hgd (C)*	1,67%
	EUR	LU2665730060	- H EUR (C)*	0,60%
	USO	LU2665730144	- 1 USO (C)*	0,79%
	USO	LU2665730227	- 12 USO (C)*	0,85%
	EUR	LU2665730490	- M2 EUR (C)*	0,89%
	USO	LU2665730573	- R USO (C)*	1,05%
	USO	LU2665730656	- R2 USO (C)*	1,13%
	USO	LU2665730730	- Z USO (C)*	0,70%
China RMB Aggregate Bond	USO	LU2534777094	- A USO (C)	1,78%
	EUR	LU2534778738	- A2 EUR Hgd (C)	1,88%
	USO	LU2534776955	- A2 USO (C)	1,87%
	USO	LU2534778225	- A2 USO Hgd (C)	1,88%
	EUR	LU2534777763	- E2 EUR AO (O)	1,73%
	EUR	LU2534777250	- F EUR AO (O)	2,24%
	EUR	LU2534777334	- G EUR AO (O)	2,02%
	EUR	LU2534777680	- G EUR Hgd (C)	2,03%
	USO	LU2534779207	- 1 USO (C)	0,76%
	EUR	LU2534778654	- 12 EUR Hgd (C)	0,86%
	USO	LU2534779116	- 12 USO (C)	0,86%
	USO	LU2534778068	- 12 USO Hgd (C)	0,86%
	EUR	LU2534777177	- M2 EUR (C)	0,86%
	USO	LU2534779389	- R USO (C)	0,98%
	EUR	LU2534778571	- R2 EUR Hgd (C)	1,08%
	USO	LU2534778902	- R2 USO (C)	1,08%
	USO	LU2534777920	- R2 USO Hgd (C)	1,08%
	EUR	LU2534778498	- Z EUR Hgd (C)	0,66%
	USO	LU2534778811	- Z USO (C)	0,66%
	USO	LU2534777847	- Z USO Hgd (C)	0,66%
Emerging Markets Blended Bond	EUR	LU1161086159	- A EUR (C)	1,50%
	EUR	LU1161086316	- A EUR AO (O)	1,47%
	USO	LU1543731449	- A USO Hgd (C)	1,48%
	EUR	LU1534096844	- A2 EUR (C)	1,61%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU2070310110	- A2 EUR AD (D)	1,63%
	SGD	LU1534096091	- A2 SGD Hgd (C)	1,68%
	SGD	LU1534095879	- A2 SGD Hgd MD (D)	1,66%
	EUR	LU2070305896	- A5 EUR (C)*	1,05%
	EUR	LU2036673965	- E2 EUR (C)	1,54%
	EUR	LU2018719489	- F EUR (C)	2,07%
	EUR	LU2018719562	- F EUR QTD (D)	2,08%
	EUR	LU1161086589	- F2 EUR (C)	2,23%
	EUR	LU1600318759	- F2 EUR QD (D)	2,24%
	EUR	LU1161086407	- G EUR (C)	1,79%
	EUR	LU1600318833	- G EUR QD (D)	1,79%
	EUR	LU1161085698	- I EUR (C)	0,72%
	EUR	LU2538405445	- I2 EUR (C)	0,81%
	EUR	LU2034727227	- J2 EUR (C)	0,68%
	EUR	LU1161085938	- M EUR (C)	0,71%
	EUR	LU2002720485	- M2 EUR (C)	0,75%
	EUR	LU1534097065	- OR EUR AD (D)*	0,23%
	EUR	LU1161085854	- Q-I11 EUR (C)	0,36%
	GBP	LU1361117796	- Q-I14 GBP Hgd (C)	0,18%
	EUR	LU1600318676	- Q-OF EUR AD (D)	0,17%
Emerging Markets Bond	EUR	LU2630492929	- X3 EUR QD (D)*	0,14%
	EUR	LU2347636289	- Z EUR (C)	0,60%
	AUD	LU1882449637	- A AUD MTD3 (D)	1,68%
	CZK	LU1882449710	- A CZK Hgd (C)	1,68%
	EUR	LU1882449801	- A EUR (C)	1,68%
	EUR	LU1882449983	- A EUR AD (D)	1,68%
	EUR	LU1882450056	- A EUR Hgd (C)	1,68%
	EUR	LU1882450130	- A EUR Hgd AD (D)	1,68%
	EUR	LU1882450213	- A EUR MTD (D)	1,68%
	USD	LU1882450304	- A USD (C)	1,68%
	USD	LU1882450486	- A USD AD (D)	1,68%
	USD	LU1882450726	- A USD MGI (D)	1,68%
	USD	LU1882450569	- A USD MTD (D)	1,68%
	USD	LU1882450643	- A USD MTD3 (D)	1,69%
	ZAR	LU1882450999	- A ZAR MTD3 (D)	1,68%
	AUD	LU2110860256	- A2 AUD Hgd MTD3 (D)	1,78%
	EUR	LU2070310037	- A2 EUR (C)	1,78%
	EUR	LU2070309963	- A2 EUR AD (D)	1,78%
	HKD	LU2110860330	- A2 HKD MTD3 (D)	1,77%
	CNH	LU2401860049	- A2 RMB Hgd MTD3 (D)	1,78%
	SGD	LU2237438622	- A2 SGD Hgd MGI (D)	1,78%
	USD	LU2110860504	- A2 USD (C)	1,78%
	USD	LU2237438895	- A2 USD MGI (D)	1,77%
	USD	LU2110860769	- A2 USD MTD3 (D)	1,78%
	AUD	LU1882451021	- B AUD MTD3 (D)	2,52%
	EUR	LU1882451294	- B EUR (C)	2,51%
	USD	LU1882451377	- B USD (C)	2,53%
	USD	LU1882451617	- B USD MGI (D)	2,52%
	USD	LU1882451534	- B USD MTD3 (D)	2,53%
	ZAR	LU1882451708	- B ZAR MTD3 (D)	2,53%
	EUR	LU1882451880	- C EUR (C)	2,53%
	EUR	LU1882451963	- C EUR MTD (D)	2,53%
	USD	LU1882452003	- C USD (C)	2,53%
	USD	LU1882452185	- C USD MTD (D)	2,53%
	EUR	LU1882452268	- E2 EUR (C)	1,53%
	EUR	LU1882452425	- E2 EUR Hgd (C)	1,53%
	EUR	LU1882452698	- E2 EUR QTD (D)	1,53%
	USD	LU1882452771	- E2 USD (C)*	1,50%
	USD	LU1882452854	- E2 USD AD (D)	1,53%
	EUR	LU1882452938	- F EUR (C)	2,03%
	EUR	LU1882453076	- F EUR QTD (D)	2,03%
	EUR	LU2036673023	- G EUR (C)	1,73%
	EUR	LU2834370277	- G EUR Hgd (C)*	5,90%
	EUR	LU1894676722	- G EUR Hgd AD (D)	1,73%
	EUR	LU2036673296	- G EUR QTD (D)	1,73%
	EUR	LU1998914052	- H EUR (C)	0,57%
	EUR	LU1998914136	- H EUR Hgd (C)*	0,56%
	EUR	LU1998914219	- H EUR QTD (D)*	0,57%
	CHF	LU2110860843	- I2 CHF Hgd (C)*	0,72%
	EUR	LU1882453159	- I2 EUR (C)	0,72%
	EUR	LU1882453233	- I2 EUR Hgd (C)	0,72%
	EUR	LU1882453316	- I2 EUR Hgd AD (D)	0,72%
	EUR	LU1882453407	- I2 EUR QTD (D)	0,72%
	GBP	LU1897302250	- I2 GBP (C)	0,72%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	GBP	LU1882453589	- I2 GBP Hgd QO (O)	0,72%
	USO	LU1882453662	- I2 USO (C)	0,72%
	USO	LU1882453746	- I2 USO QO (O)	0,71%
	USO	LU1882453829	- I2 USO QTO (O)	0,72%
	EUR	LU1882454124	- J2 EUR Hgd (C)	0,62%
	GBP	LU2052287724	- J3 GBP (C)	0,76%
	GBP	LU2052287997	- J3 GBP QO (O)	0,75%
	EUR	LU2085676240	- M EUR (C)*	0,72%
	EUR	LU1882454553	- M2 EUR (C)	0,77%
	EUR	LU1882454637	- M2 EUR AO (O)	0,77%
	EUR	LU1882454710	- M2 EUR Hgd (C)	0,77%
	USO	LU1882454983	- P2 USO (C)	1,03%
	USO	LU1882455014	- P2 USO MTO (O)	1,03%
	USO	LU1882455105	- Q-O USO MTO (O)	2,49%
	EUR	LU1882455287	- R2 EUR (C)	0,93%
	EUR	LU1882455360	- R2 EUR Hgd (C)	0,94%
	GBP	LU1882455444	- R2 GBP (C)	0,93%
	USO	LU1882455527	- R2 USO (C)	0,94%
	USO	LU1882455790	- R2 USO AO (O)	0,94%
	GBP	LU2259108632	- R3 GBP (C)*	0,84%
	GBP	LU2259108715	- R3 GBP QO (O)*	0,86%
	AUO	LU1882455873	- T AUO MTO3 (O)	2,53%
	EUR	LU1882455956	- T EUR (C)*	2,55%
	USO	LU1882456095	- T USO (C)	2,54%
	USO	LU1882456251	- T USO MGI (O)	2,53%
	USO	LU1882456178	- T USO MTO3 (O)	2,54%
	ZAR	LU1882456335	- T ZAR MTO3 (O)	2,53%
	AUO	LU1882456418	- U AUO MTO3 (O)	2,53%
	EUR	LU1882456509	- U EUR (C)	2,53%
	USO	LU1882456681	- U USO (C)	2,52%
	USO	LU1882456848	- U USO MGI (O)	2,52%
	USO	LU1882456764	- U USO MTO3 (O)	2,53%
	ZAR	LU1882456921	- U ZAR MTO3 (O)	2,53%
	EUR	LU1882457069	- X EUR (C)	0,17%
	EUR	LU2085674625	- Z EUR Hgd AO (O)	0,56%
	USO	LU2040440153	- Z USO (C)	0,56%
Emerging Markets Corporate Bond	EUR	LU0755948790	- A EUR (C)	1,89%
	EUR	LU0755948873	- A EUR AO (O)	1,89%
	EUR	LU0755948956	- A EUR Hgd (C)	1,88%
	USO	LU0755948444	- A USO (C)	1,89%
	USO	LU0755948527	- A USO AO (O)	1,89%
	EUR	LU2070305979	- A5 EUR (C)*	1,04%
	EUR	LU2018722608	- F EUR Hgd MTO (O)	2,24%
	EUR	LU0755949335	- F2 EUR Hgd (C)	2,39%
	EUR	LU0945158151	- F2 EUR Hgd MO (O)	2,38%
	USO	LU0755949251	- F2 USO (C)	2,39%
	EUR	LU0755949178	- G EUR Hgd (C)	1,94%
	EUR	LU0945158078	- G EUR Hgd MO (O)	1,93%
	USO	LU0755949095	- G USO (C)	1,94%
	USO	LU1998917824	- H USO (C)	0,60%
	USO	LU0755947982	- I EUR (C)	0,76%
	EUR	LU0755948014	- I EUR AO (O)	0,76%
	EUR	LU0755947800	- I EUR Hgd (C)	0,77%
	EUR	LU2339089083	- I EUR Hgd AO (O)	0,77%
	USO	LU0755947636	- I USO (C)	0,77%
	USO	LU0755947719	- I USO AO (O)	0,77%
	EUR	LU2176992076	- J2 EUR AO (O)	0,65%
	EUR	LU1971433047	- M EUR (C)*	0,81%
	EUR	LU0755948287	- M EUR HGO (C)	0,81%
	USO	LU0755948105	- M USO (C)	0,81%
	EUR	LU1103155898	- O EUR Hgd (C)	0,20%
	USO	LU0755948360	- O USO (C)	0,20%
	EUR	LU2052290199	- Z EUR QO (O)	0,62%
	USO	LU2036672488	- Z USO (C)	0,62%
	USO	LU2052289936	- Z USO QO (O)	0,62%
Emerging Markets Green Bond	USO	LU2138398024	- A USO (C)	1,72%
	AUO	LU2305762200	- A2 AUO Hgd MTO3 (O)	1,88%
	HKO	LU2305762119	- A2 HKO MTO3 (O)	1,88%
	CNH	LU2305763786	- A2 RMB Hgd MTO3 (O)	1,87%
	USO	LU2138387506	- A2 USO (C)	1,89%
	USO	LU2305762036	- A2 USO MTO3 (O)	1,88%
	EUR	LU2138390393	- E2 EUR (C)	1,67%
	EUR	LU2259110968	- E2 EUR Hgd (C)	1,67%
	EUR	LU2138390716	- F EUR (C)	2,12%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU2138390559	- G EUR (C)	1,72%
	EUR	LU2259111008	- G EUR Hgd (C)	1,72%
	EUR	LU2138389544	- H EUR (C)	0,60%
	EUR	LU2339089166	- H EUR QO (O)*	0,58%
	USO	LU2138388066	- 1 USO (C)	0,81%
	EUR	LU2138388736	- 12 EUR Hgd (C)	0,86%
	GBP	LU2359303745	- 12 GBP (C)	0,86%
	GBP	LU2138388579	- 12 GBP Hgd (C)	0,85%
	USO	LU2138388223	- 12 USO (C)	0,85%
	EUR	LU2138389387	- J EUR Hgd (C)	0,65%
	USO	LU2138388900	- J USO (C)	0,67%
	EUR	LU2138389460	- J2 EUR Hgd (C)	0,70%
	USO	LU2138389114	- J2 USO (C)	0,73%
	EUR	LU2138389890	- M2 EUR (C)*	0,86%
	EUR	LU2138390047	- M2 EUR Hgd (C)	0,86%
	USO	LU2138387688	- R USO (C)	1,08%
	GBP	LU2259109952	- R2 GBP (C)	1,18%
	GBP	LU2347634581	- R2 GBP Hgd (C)	1,17%
	USO	LU2138387845	- R2 USO (C)	1,17%
	EUR	LU2347636875	- R4 EUR Hgd (C)	0,62%
	EUR	LU2368111824	- R4 EUR Hgd (O)	0,63%
	GBP	LU2347634318	- R4 GBP Hgd (C)	0,64%
	GBP	LU2368111741	- R4 GBP Hgd AO (O)	0,62%
	USO	LU2347634409	- R4 USO (C)*	0,61%
	USO	LU2368112046	- R4 USO AO (O)*	0,63%
	USO	LU2138390989	- SE USO (C)	0,81%
	EUR	LU2279408756	- Z EUR Hgd (C)	0,66%
Emerging Markets Corporate High Yield Bond	EUR	LU1882457143	- A EUR (C)	2,05%
	EUR	LU1882457226	- A EUR AO (O)	2,05%
	USO	LU1882457572	- A USO (C)	2,05%
	USO	LU1882457655	- A USO MTO (O)	2,04%
	USO	LU2762361728	- A2 USO (C)*	2,17%
	USO	LU2762361645	- A2 USO MO (O)*	2,18%
	EUR	LU1882457739	- C EUR (C)	3,04%
	USO	LU1882457903	- C USO (C)	3,04%
	USO	LU1882458034	- C USO MTO (O)	3,04%
	EUR	LU1882458117	- E2 EUR (C)	1,89%
	EUR	LU1882458208	- E2 EUR QTO (O)	1,89%
	EUR	LU1882458380	- F EUR QTO (O)	2,40%
	EUR	LU2085676679	- G EUR QTO (O)	2,10%
	EUR	LU1882458463	- 12 EUR (C)	1,08%
	EUR	LU1882458547	- 12 EUR Hgd (C)	1,08%
	EUR	LU2596442678	- 12 EUR Hgd AO (O)	1,09%
	USO	LU1882458620	- 12 USO (C)	1,08%
	USO	LU1882458976	- P2 USO (C)	1,31%
	USO	LU1882459198	- P2 USO MTO (O)*	1,30%
	EUR	LU1882459271	- R2 EUR (C)	1,24%
	EUR	LU1882459354	- R2 EUR AO (O)	1,24%
	USO	LU1882459438	- R2 USO (C)	1,23%
	EUR	LU2098275733	- Z EUR (C)	0,80%
	USO	LU2052290272	- Z USO (C)	0,81%
Emerging Markets Hard Currency Bond	EUR	LU0907913460	- A EUR (C)	1,59%
	EUR	LU0907913544	- A EUR AO (O)	1,58%
	EUR	LU1534102832	- A2 EUR (C)	1,75%
	EUR	LU1534103137	- A2 EUR MO (O)	1,74%
	SGO	LU1534103723	- A2 SGO Hgd (C)	1,74%
	SGO	LU1534104291	- A2 SGO Hgd MO (O)	1,71%
	USO	LU1534102592	- A2 USO Hgd MO (O)	1,75%
	EUR	LU2070306191	- A5 EUR (C)*	1,04%
	EUR	LU0907913890	- F2 EUR (C)	2,29%
	EUR	LU0907913627	- G EUR (C)	1,84%
	EUR	LU1998918129	- H EUR (C)*	0,68%
	EUR	LU0907912579	- 1 EUR (C)	0,67%
	EUR	LU0907912652	- 1 EUR AO (O)	0,67%
	EUR	LU2801257416	- 1 EUR MO (O)*	0,69%
	USO	LU1543737727	- 1 USO (C)	0,67%
	USO	LU0907912736	- 1 USO Hgd (C)	0,67%
	CHF	LU2070304659	- 12 CHF Hgd (C)	0,77%
	GBP	LU2052288706	- 12 GBP (C)	0,78%
	EUR	LU2176989445	- J2 EUR (C)	0,64%
	EUR	LU0907913031	- M EUR (C)	0,78%
	EUR	LU2002720642	- M2 EUR (C)	0,83%
	EUR	LU2002720725	- M2 EUR AO (O)*	0,83%
	EUR	LU0907913114	- 0 EUR (C)	0,21%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	USO	LU1191004966	- Q-10 USO Hgd (C)	0,52%
	USO	LU1602583905	- Q-114 USO Hgd (C)	0,87%
	EUR	LU1756691595	- R EUR (C)	0,94%
	EUR	LU1998920968	- X EUR (C)	0,21%
	EUR	LU2279408244	- Z EUR (C)	0,55%
Emerging Markets Local Currency Bond	CZK	LU1880385494	- A CZK Hgd (C)	1,80%
	EUR	LU1882459511	- A EUR (C)	1,79%
	EUR	LU1882459602	- A EUR AO (O)	1,79%
	USO	LU1882459784	- A USO (C)	1,80%
	USO	LU1882459867	- A USO AO (O)	1,80%
	USO	LU1882460014	- A USO MG1 (O)	1,80%
	USO	LU1882459941	- A USO MTO3 (O)	1,79%
	EUR	LU2070309708	- A2 EUR AO (O)	1,89%
	USO	LU1880385817	- A2 USO (C)	1,90%
	USO	LU1880385908	- A2 USO AO (O)	1,88%
	EUR	LU2070306274	- A5 EUR (C)*	1,04%
	USO	LU1882460287	- B USO MG1 (O)	2,65%
	USO	LU1882460105	- B USO MTO3 (O)	2,64%
	EUR	LU1882460444	- E2 EUR (C)	1,74%
	EUR	LU1882460527	- E2 EUR AO (O)	1,74%
	EUR	LU1882460790	- E2 EUR QTO (O)	1,75%
	EUR	LU1882460873	- F EUR (C)	2,24%
	EUR	LU1882460956	- F EUR AO (O)	2,24%
	EUR	LU1882461178	- F EUR QTO (O)	2,25%
	EUR	LU1880386039	- F2 EUR Hgd (C)	2,40%
	EUR	LU1880386112	- F2 EUR Hgd MTO (O)	2,39%
	USO	LU1880386203	- F2 USO (C)	2,39%
	EUR	LU1880386385	- G EUR Hgd (C)	1,94%
	EUR	LU1880386468	- G EUR Hgd MTO (O)	1,94%
	USO	LU1880386542	- G USO (C)	1,94%
	EUR	LU1998914300	- H EUR (C)	0,61%
	EUR	LU1880386625	- 1 EUR Hgd (C)	0,73%
	USO	LU1880387607	- 1 USO (C)	0,72%
	EUR	LU2297685658	- 111 EUR Hgd (C)	0,75%
	EUR	LU1882461251	- 12 EUR (C)	0,78%
	EUR	LU1882461335	- 12 EUR AO (O)	0,78%
	EUR	LU1882461418	- 12 EUR QO (O)	0,78%
	GBP	LU2031984425	- 12 GBP QO (O)	0,78%
	USO	LU1882461509	- 12 USO (C)	0,78%
	EUR	LU1895000252	- J2 EUR (C)	0,68%
	EUR	LU2428739804	- J2 EUR AO (O)	0,67%
	USO	LU2176989957	- J2 USO (C)	0,64%
	EUR	LU1880387946	- M EUR HGO (C)	0,87%
	USO	LU1880388084	- M USO (C)	0,83%
	EUR	LU1882461681	- M2 EUR (C)	0,89%
	EUR	LU1882461764	- M2 EUR AO (O)	0,88%
	USO	LU2002720998	- M2 USO (C)*	0,84%
	USO	LU1880388167	- 0 USO (C)	0,22%
	USO	LU1880388910	- R USO (C)*	0,05%
	EUR	LU2391858433	- R11 EUR Hgd (C)	0,95%
	EUR	LU1882461848	- R2 EUR (C)	1,05%
	GBP	LU2259110026	- R2 GBP (C)*	1,05%
	USO	LU1882461921	- R2 USO (C)	1,04%
	USO	LU1882462143	- T USO MG1 (O)*	2,62%
	USO	LU1882462069	- T USO MTO3 (O)	2,64%
	USO	LU1882462499	- U USO MG1 (O)	2,65%
	USO	LU1882462226	- U USO MTO3 (O)	2,64%
	USO	LU1998917238	- X USO (C)	0,21%
	EUR	LU2052288532	- Z EUR AO (O)	0,60%
	EUR	LU2052288458	- Z EUR QO (O)*	0,58%
Emerging Markets Short Term Bond	CZK	LU1882462572	- A2 CZK Hgd (C)	1,59%
	EUR	LU1882462655	- A2 EUR (C)	1,60%
	EUR	LU1882462739	- A2 EUR Hgd (C)	1,59%
	USO	LU1882462812	- A2 USO (C)	1,59%
	USO	LU1882462903	- A2 USO MTO (O)	1,59%
	USO	LU1882463034	- C USO (C)	2,59%
	USO	LU1882463117	- C USO MTO (O)	2,59%
	EUR	LU1882463208	- E2 EUR (C)	1,59%
	EUR	LU1882463380	- E2 EUR Hgd (C)	1,59%
	EUR	LU1882463463	- E2 EUR Hgd QTO (O)	1,59%
	EUR	LU1882463547	- E2 EUR QTO (O)	1,59%
	EUR	LU1882463893	- F2 EUR QTO (O)	2,24%
	EUR	LU2036672645	- G2 EUR (C)	1,80%
	EUR	LU1894676995	- G2 EUR Hgd (C)	1,79%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU2036672991	- G2 EUR Hgd QTO (O)	1,80%
	EUR	LU2036672728	- G2 EUR QTO (O)	1,78%
	EUR	LU1998914565	- H EUR QO (O)*	0,65%
	EUR	LU1882464198	- 12 EUR Hgd (C)	0,84%
	EUR	LU1882464271	- 12 EUR Hgd AO (O)	0,82%
	EUR	LU1882464354	- 12 EUR Hgd QTO (O)	0,82%
	GBP	LU1897303142	- 12 GBP (C)	0,82%
	GBP	LU2176991268	- 12 GBP Hgd (C)	0,82%
	USO	LU1882464511	- 12 USO (C)*	0,90%
	EUR	LU1882464602	- M2 EUR (C)*	0,85%
	EUR	LU1882464784	- M2 EUR Hgd (C)	0,82%
	USO	LU1882464941	- P2 USO (C)*	1,22%
	EUR	LU1882465088	- R2 EUR (C)	1,09%
	EUR	LU1882465161	- R2 EUR Hgd (C)	1,09%
	EUR	LU1882464438	- X EUR (C)	0,27%
	USO	LU2098275816	- Z USO (C)*	0,73%
Asia Multi-Asset Target 1income ¹	USO	LU2665727355	- A2 USO (C)*	2,13%
	EUR	LU2665727439	- E2 EUR (C)*	2,24%
	EUR	LU2665727512	- G2 EUR Hgd (C)*	2,58%
	EUR	LU2665727603	- H EUR (C)*	0,70%
	USO	LU2665727785	- 12 USO (C)*	1,24%
	EUR	LU2665728247	- J2 EUR Hgd (C)*	1,05%
	USO	LU2665729567	- J2 USO (C)*	1,04%
	EUR	LU2665727868	- M2 EUR (C)*	1,23%
Euro Multi-Asset Target 1income	USO	LU2665727942	- R2 USO (C)*	1,58%
	CZK	LU1882475046	- A2 CZK Hgd (C)	1,98%
	CZK	LU1882475129	- A2 CZK Hgd QT1 (O)	1,97%
	EUR	LU1882475392	- A2 EUR (C)	1,98%
	EUR	LU1882475475	- A2 EUR QT1 (O)	1,97%
	EUR	LU1882475558	- E2 EUR QT1 (O)	1,97%
	EUR	LU1882475632	- G2 EUR QT1 (O)	2,17%
	EUR	LU2347634664	- 12 EUR QT1 (O)*	0,93%
Global Multi-Asset	EUR	LU2490078461	- M2 EUR (C)	1,05%
	EUR	LU1882475715	- M2 EUR QT1 (O)	1,05%
	EUR	LU1883327816	- A EUR (C)	1,97%
	USO	LU1883327907	- A USO (C)	1,97%
	EUR	LU2183143689	- A2 EUR (C)	2,17%
	USO	LU2183143762	- A2 USO (C)	2,17%
	EUR	LU1883328038	- C EUR (C)	2,97%
	USO	LU1883328111	- C USO (C)	2,97%
	EUR	LU1883328202	- E2 EUR (C)	1,97%
	EUR	LU1883328384	- F EUR (C)	2,47%
	EUR	LU1883328467	- G EUR (C)	2,17%
	CZK	LU2199618633	- 12 CZK Hgd (C)	0,95%
	EUR	LU1883328541	- 12 EUR (C)	0,95%
	GBP	LU1897306830	- 12 GBP (C)	0,96%
	USO	LU1883328624	- 12 USO (C)	0,95%
Global Multi-Asset Conservative	USO	LU1883328897	- 12 USO Hgd (C)	0,95%
	EUR	LU1883328970	- M2 EUR (C)	1,05%
	EUR	LU1883329192	- R2 EUR (C)	1,32%
	EUR	LU1883329432	- A EUR (C)	1,68%
	EUR	LU2339089596	- A EUR QO (O)*	1,70%
	USO	LU2339089323	- A10 USO Hgd (C)	1,74%
	EUR	LU2183143507	- A2 EUR (C)	1,84%
	CHF	LU1883329358	- A9 CHF Hgd (C)	1,75%
	EUR	LU1883329515	- C EUR (C)	2,69%
	EUR	LU1883329606	- E2 EUR (C)	1,58%
	EUR	LU2330498085	- E2 EUR AO (O)	1,58%
	EUR	LU1883329788	- F EUR (C)	2,24%
	EUR	LU1883329861	- G EUR (C)	1,88%
	EUR	LU1883329945	- G EUR QTO (O)	1,88%
	EUR	LU2079696212	- 1 EUR (C)	0,77%
	CZK	LU2199618559	- 12 CZK Hgd (C)	0,87%
	EUR	LU2079696568	- 12 EUR (C)	0,87%
	GBP	LU1897307218	- 12 GBP (C)	0,87%
	JPY	LU2450199471	- 12 JPY Hgd (C)*	0,87%
	USO	LU1883330018	- 12 USO Hgd (C)	0,87%
	EUR	LU2510724003	- J11 EUR (C)*	0,67%
	JPY	LU2359305955	- J2 JPY Hgd (C)*	0,73%
	JPY	LU2713448996	- J7 JPY Hgd (C)*	0,76%
	EUR	LU1883330109	- M2 EUR (C)	0,87%
	EUR	LU1883330281	- R2 EUR (C)	1,23%
	EUR	LU2391858359	- R5 EUR (C)	1,00%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
Global Multi-Asset Target Income	CZK	LU1883330364	- A2 CZK Hgd (C)	2,01%
	CZK	LU1883330448	- A2 CZK Hgd QTI (O)	2,01%
	EUR	LU1883330521	- A2 EUR (C)	2,01%
	EUR	LU1883330794	- A2 EUR Hgd (C)	2,01%
	EUR	LU1883330877	- A2 EUR Hgd QTI (O)	2,01%
	EUR	LU1883330950	- A2 EUR QTI (O)	2,01%
	GBP	LU2368112129	- A2 GBP Hgd (C)	2,01%
	HUF	LU1883331099	- A2 HUF Hgd QTI (O)	2,01%
	RON	LU1883331255	- A2 RON Hgd (C)	2,01%
	USO	LU1883331339	- A2 USO (C)	2,01%
	USO	LU1883331412	- A2 USO MTI (O)	2,01%
	USO	LU1883331503	- A2 USO QTI (O)	2,01%
	USO	LU1883331685	- C USO (C)	3,01%
	USO	LU1883331768	- C USO QTI (O)	3,01%
	EUR	LU1883331842	- E2 EUR (C)*	2,03%
	EUR	LU1883331925	- E2 EUR Hgd SATI (O)	2,01%
	EUR	LU1883332063	- E2 EUR QTI (O)	2,01%
	EUR	LU1883332147	- E2 EUR SATI (O)	2,01%
	EUR	LU1883332576	- G2 EUR Hgd QTI (O)	2,21%
	USO	LU1883332659	- I2 USO (C)	0,99%
	EUR	LU1883332816	- M2 EUR Hgd (C)	1,09%
	EUR	LU1883332907	- M2 EUR SATI (O)	1,08%
	USO	LU1883333038	- M2 USO (C)	1,09%
	USO	LU1883333202	- P2 USO (C)*	1,49%
	USO	LU1883333384	- P2 USO QTI (O)*	1,48%
	USO	LU1883333467	- Q-O USO QTI (O)*	2,93%
	EUR	LU1883333541	- R2 EUR (C)*	1,27%
	EUR	LU1883333624	- R2 EUR Hgd QTI (O)	1,36%
	EUR	LU1883333897	- R2 EUR QTI (O)	1,36%
	USO	LU1883333970	- R2 USO (C)	1,37%
	USO	LU1883334192	- R2 USO MTI (O)	1,36%
	USO	LU1883331172	- R2 USO QTI (O)	1,37%
Net Zero Ambition Multi-Asset	CZK	LU1327398548	- A CZK Hgd (C)	1,84%
	EUR	LU0907915168	- A EUR (C)	1,84%
	EUR	LU0907915242	- A EUR AO (O)	1,84%
	CHF	LU2762361561	- A2 CHF Hgd (C)*	2,13%
	EUR	LU2018720735	- F EUR (C)	2,42%
	EUR	LU0907915598	- F2 EUR (C)	2,69%
	EUR	LU0907915325	- G EUR (C)	2,14%
	EUR	LU0907914518	- I EUR (C)	0,95%
	EUR	LU0907914609	- I EUR AO (O)	0,93%
	USO	LU2330498168	- I USO (C)	0,95%
	CZK	LU2199618716	- I2 CZK Hgd (C)	1,03%
	EUR	LU0907914781	- M EUR (C)	1,07%
	EUR	LU2002722770	- M2 EUR (C)	1,13%
	EUR	LU1049757476	- R EUR (C)	1,24%
	EUR	LU1049757559	- R EUR AO (O)*	1,26%
Multi-Asset Real Return	CZK	LU1650130344	- A CZK Hgd (C)	1,33%
	EUR	LU1253540170	- A EUR (C)	1,33%
	EUR	LU1253540410	- A EUR AO (O)	1,33%
	EUR	LU2018720818	- F EUR (C)	2,13%
	EUR	LU2018721030	- F EUR QTO (O)	2,13%
	EUR	LU1253541814	- F2 EUR (C)	2,33%
	EUR	LU1327398381	- F2 EUR QO (O)	2,33%
	EUR	LU1253541574	- G EUR (C)	1,78%
	EUR	LU1327398209	- G EUR QO (O)	1,78%
	EUR	LU1253540840	- I EUR (C)	0,61%
	EUR	LU1253541145	- I EUR AO (O)*	0,48%
	EUR	LU1327398035	- M EUR (C)	0,71%
	JPY	LU1253542036	- Q-I JPY Hgd (C)	0,56%
	JPY	LU1253542119	- Q-I JPY Hgd AO (O)	0,56%
Multi-Asset Sustainable Future	CHF	LU2110861817	- A CHF Hgd (C)	1,51%
	CZK	LU2176991698	- A CZK Hgd (C)	1,51%
	EUR	LU1941681956	- A EUR (C)	1,51%
	EUR	LU1941682095	- A EUR AO (O)	1,51%
	USO	LU1941682681	- A USO (C)	1,51%
	EUR	LU2040441128	- A2 EUR (C)	1,66%
	EUR	LU2036673882	- E2 EUR (C)	1,46%
	EUR	LU2018721113	- F EUR (C)	2,31%
	EUR	LU1941682418	- F2 EUR (C)	2,46%
	EUR	LU1941682335	- G EUR (C)	1,56%
	EUR	LU1941682178	- I EUR (C)	0,64%
	EUR	LU2462611307	- I16 EUR (C)	0,82%
	EUR	LU2031984342	- I2 EUR (C)	0,74%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	GBP	LU2359308629	- I2 GBP (C)	0,72%
	EUR	LU2085675861	- J2 EUR (C)	0,64%
	EUR	LU1941682509	- M EUR (C)	0,69%
	EUR	LU2011223687	- M2 EUR (C)	0,74%
	EUR	LU1941682251	- R EUR (C)	0,95%
	EUR	LU2359306094	- R EUR AO (O)	0,96%
	GBP	LU2359308546	- R2 GBP (C)*	1,05%
	EUR	LU2391859084	- R5 EUR (C)	0,75%
Pioneer Flexible Opportunities	CZK	LU1883340249	- A CZK Hgd (C)	1,79%
	EUR	LU1883340322	- A EUR (C)	1,79%
	EUR	LU1883340595	- A EUR Hgd (C)	1,79%
	USO	LU1883340678	- A USO (C)	1,79%
	EUR	LU1883340751	- C EUR Hgd (C)	2,79%
	USO	LU1883340835	- C USO (C)	2,79%
	EUR	LU1883340918	- E2 EUR (C)	1,79%
	EUR	LU1883341056	- E2 EUR Hgd (C)	1,79%
	EUR	LU1883341130	- F EUR (C)	2,29%
	EUR	LU1894680328	- G EUR (C)	1,99%
	EUR	LU1883341213	- G EUR Hgd (C)	1,99%
	USO	LU1883341486	- I USO (C)*	0,68%
	USO	LU2330498598	- I2 USO (C)	0,78%
	USO	LU1883341643	- P USO (C)	1,14%
	USO	LU1883341726	- Q-O USO AO (O)*	2,74%
	EUR	LU1837136800	- R EUR (C)	1,04%
	EUR	LU1883341999	- R EUR Hgd (C)*	1,04%
	GBP	LU1883342021	- R GBP (C)	1,04%
	USO	LU1883342294	- R USO (C)	1,04%
Income Opportunities ²	AUO	LU2585853059	- A2 AUO Hgd-MTO3 (O)*	1,79%
	EUR	LU1894680757	- A2 EUR (C)	1,79%
	EUR	LU1894680831	- A2 EUR Hgd (C)	1,78%
	EUR	LU1894680914	- A2 EUR Hgd QTO (O)*	1,78%
	EUR	LU1894681052	- A2 EUR QTO (O)	1,80%
	HKO	LU2585853133	- A2 HKO MTO3 (O)*	1,80%
	CNH	LU2585853307	- A2 RMB Hgd-MTO3 (O)*	1,80%
	USO	LU1883839398	- A2 USO (C)	1,80%
	USO	LU2574252313	- A2 USO MO (O)	1,81%
	USO	LU1894681136	- A2 USO MGI (O)	1,79%
	USO	LU2585852911	- A2 USO MTO3 (O)*	1,81%
	USO	LU1894681219	- A2 USO QTO (O)	1,80%
	USO	LU1883839471	- C USO (C)	2,80%
	EUR	LU1883839554	- E2 EUR (C)	1,79%
	EUR	LU1883839638	- E2 EUR Hgd (C)	1,79%
	EUR	LU1883839711	- E2 EUR Hgd QTI (O)	1,78%
	EUR	LU1894681300	- E2 EUR PHgd QTI (O)	1,79%
	EUR	LU1883839802	- E2 EUR QTI (O)	1,79%
	EUR	LU1883839984	- G EUR (C)	1,99%
	EUR	LU1883840057	- G EUR Hgd (C)	1,98%
	EUR	LU1883840131	- G EUR Hgd QTI (O)	1,98%
	EUR	LU1894681482	- G EUR PHgd QTI (O)	1,99%
	EUR	LU1883840214	- G EUR QTI (O)	1,99%
	EUR	LU1894681565	- I2 EUR (C)	0,76%
	EUR	LU1894681649	- I2 EUR Hgd (C)	0,76%
	EUR	LU1894681722	- I2 EUR Hgd QTO (O)*	0,76%
	EUR	LU1894681995	- I2 EUR QTO (O)	0,75%
	USO	LU1883840305	- I2 USO (C)	0,77%
	USO	LU1894682027	- I2 USO QTO (O)	0,76%
	USO	LU2110862112	- I3 USO QTI (O)	0,76%
	EUR	LU2002723158	- M2 EUR (C)	0,86%
	EUR	LU1883840487	- M2 EUR Hgd QTO (O)*	0,86%
	USO	LU1883840560	- P2 USO (C)	1,24%
	USO	LU1894682290	- R2 USO (C)	1,14%
	USO	LU1894682373	- R2 USO QTO (O)*	1,12%
Real Assets Target Income	AUO	LU2538405957	- A2 AUO Hgd MTI (O)*	1,95%
	EUR	LU1883866011	- A2 EUR (C)	1,95%
	EUR	LU1883866102	- A2 EUR Hgd MTI (O)	1,95%
	EUR	LU1883866284	- A2 EUR Hgd QTI (O)	1,95%
	EUR	LU1883866367	- A2 EUR QTI (O)	1,95%
	HKO	LU2498475776	- A2 HKO MTI (O)	1,95%
	CNH	LU2538405874	- A2 RMB Hgd MTI (O)*	1,95%
	SGO	LU2462611489	- A2 SGO Hgd (C)	1,95%
	SGO	LU2462611562	- A2 SGO Hgd MTI (O)	1,95%
	USO	LU1883866441	- A2 USO (C)	1,95%
	USO	LU2462611646	- A2 USO MTI (O)	1,95%
	USO	LU1883866524	- A2 USO QTI (O)	1,95%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU2477811538	- E2 EUR (C)*	1,95%
	EUR	LU1883866797	- E2 EUR ATI (D)	1,95%
	EUR	LU1883866870	- E2 EUR Hgd SATI (D)	1,95%
	EUR	LU1883867092	- F2 EUR ATI (D)	2,70%
	EUR	LU2477811454	- G2 EUR (C)*	2,15%
	EUR	LU1883867258	- G2 EUR Hgd QTI (D)	2,15%
	USD	LU2237438465	- H USD (C)	0,53%
	EUR	LU1883867332	- I2 EUR (C)	0,93%
	EUR	LU1883867415	- I2 EUR Hgd QTI (D)	0,95%
	USD	LU1883867506	- I2 USD (C)	0,93%
	EUR	LU2477811611	- M2 EUR (C)*	1,04%
	EUR	LU2002723828	- M2 EUR Hgd SATI (D)*	0,92%
	USD	LU2002724040	- M2 USD ATI (D)	1,03%
	EUR	LU1883867688	- R2 EUR (C)	1,30%
	EUR	LU2070303842	- Z EUR QD (D)	0,82%
	USD	LU2085675606	- Z USD QTI (D)	0,82%
Target Coupon	EUR	LU1386074709	- A2 EUR AD (D)	1,04%
	EUR	LU1386074964	- F2 EUR AD (D)	1,65%
	EUR	LU1386074881	- G2 EUR AD (D)	1,25%
	EUR	LU1386074618	- I2 EUR AD (D)	0,56%
	EUR	LU2002724396	- M2 EUR AD (D)	0,66%
Absolute Return Credit	EUR	LU1638825742	- Q-A4 EUR AD (D)	1,01%
	EUR	LU1622150198	- A EUR (C)	1,19%
	USD	LU1622150867	- A USD (C)	1,25%
	USD	LU1622150941	- A USD Hgd (C)	1,20%
	EUR	LU1622151246	- F2 EUR (C)	2,14%
	EUR	LU1622151329	- G EUR (C)	1,59%
	EUR	LU1622150271	- I EUR (C)	0,66%
	GBP	LU1622150438	- I GBP Hgd (C)	0,66%
	GBP	LU2052288615	- I2 GBP (C)	0,72%
	EUR	LU1622151592	- M EUR (C)	0,55%
Absolute Return Multi-Strategy	EUR	LU1622150511	- O EUR (C)	0,21%
	EUR	LU1622151162	- R EUR (C)	0,90%
	CZK	LU1882439240	- A CZK Hgd (C)	1,72%
	EUR	LU1882439323	- A EUR (C)	1,70%
	USD	LU1882439679	- A USD Hgd (C)	1,71%
	EUR	LU2070310201	- A2 EUR (C)	1,94%
	EUR	LU2032054905	- A5 EUR (C)	1,58%
	EUR	LU1882439752	- C EUR (C)	2,72%
	USD	LU1882439919	- C USD Hgd (C)	2,72%
	EUR	LU1882440099	- E2 EUR (C)	1,63%
	EUR	LU1882440255	- F EUR (C)	2,28%
	EUR	LU1882440339	- G EUR (C)	1,92%
	EUR	LU1998913914	- H EUR (C)	0,59%
	EUR	LU1882440503	- I EUR (C)	0,96%
	GBP	LU1894676300	- I GBP (C)	0,95%
	GBP	LU1894676482	- I GBP Hgd (C)	0,97%
	EUR	LU1882440685	- I2 EUR (C)	1,08%
	GBP	LU1897298045	- I2 GBP (C)	1,03%
	GBP	LU2047618173	- I2 GBP Hgd (C)	1,07%
	EUR	LU1882440925	- J EUR (C)	0,86%
	GBP	LU2052286833	- J3 GBP (C)	0,96%
	JPY	LU2713448723	- J6 JPY Hgd (C)*	1,03%
	EUR	LU1882441147	- M2 EUR (C)	0,98%
	USD	LU2098276384	- P2 USD Hgd (C)*	1,54%
	EUR	LU1894676565	- Q-I22 EUR QTD (D)	0,85%
	EUR	LU1882441220	- R EUR (C)	1,33%
	GBP	LU1882441576	- R GBP Hgd (C)	1,24%
	USD	LU1882441659	- R USD Hgd (C)	1,24%
	GBP	LU2259108392	- R3 GBP (C)	1,03%
	EUR	LU1894676649	- X EUR (C)	0,37%
	EUR	LU2110859837	- Z EUR (C)	0,81%
Absolute Return Global Opportunities Bond	CZK	LU1894677373	- A CZK Hgd (C)	1,20%
	EUR	LU1894677027	- A EUR (C)	1,18%
	USD	LU1894677290	- A USD (C)	1,21%
	EUR	LU1894677613	- C EUR (C)	2,19%
	EUR	LU1894677704	- C EUR MTD (D)	2,21%
	USD	LU1894677886	- C USD (C)	2,20%
	EUR	LU1894678009	- E2 EUR (C)	1,30%
	EUR	LU1894678181	- F EUR (C)	1,95%
	EUR	LU1894678264	- G EUR (C)	1,60%
	EUR	LU1998914995	- H EUR (C)	0,39%
	EUR	LU1894678348	- I EUR (C)	0,62%
	EUR	LU2339089752	- I2 EUR (C)	0,69%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU1894678694	- M2 EUR (C)	0,71%
	EUR	LU2498475859	- OR EUR (C)	0,22%
	EUR	LU1837134698	- R EUR (C)	0,79%
	GBP	LU1894678777	- R GBP (C)*	0,82%
	EUR	LU1894678934	- SE EUR (C)*	0,24%
	EUR	LU2040440237	- Z EUR (C)	0,42%
Quantitative Global Absolute Return Bond ²	USO	LU2247575652	- A2 USO (C)	1,60%
	USO	LU2247577195	- H USO (C)	0,53%
	GBP	LU2819203162	- 12 GBP (C)*	0,72%
	USO	LU2247576031	- 12 USO (C)	0,82%
	GBP	LU2819203329	- J2 GBP (C)*	0,62%
	GBP	LU2819203246	- R2 GBP (C)*	1,09%
	USO	LU2247575819	- R2 USO (C)	1,10%
	EUR	LU2247576205	- Z EUR Hgd (C)	0,58%
Global Macro Bonds & Currencies ⁴	USO	LU2247576387	- Z USO (C)	0,59%
	EUR	LU0996172093	- A EUR (C)*	1,69%
	EUR	LU0996172176	- A EUR AO (O)*	1,70%
	USO	LU1073017714	- A USO Hgd AO (O)*	1,72%
	EUR	LU2018724992	- F EUR (C)*	2,26%
	EUR	LU0996172507	- F2 EUR (C)*	2,43%
	EUR	LU1103150238	- F2 EUR MO (O)*	2,46%
	EUR	LU0996172333	- G EUR (C)*	1,89%
	EUR	LU1103150071	- G EUR MO (O)*	1,90%
	USO	LU0996172416	- G USO Hgd (C)*	1,92%
	EUR	LU0996171368	- 1 EUR (C)*	1,00%
	EUR	LU0996171798	- M EUR (C)*	0,92%
Global Macro Bonds & Currencies Low Vol	EUR	LU0996171954	- O EUR (C)*	0,12%
	EUR	LU0210817283	- AE (C)	1,08%
	EUR	LU0244994728	- AE (O)	1,01%
	GBP	LU0615785101	- AHG (C)	1,19%
	USO	LU0752743517	- AHU (C)	1,06%
	USO	LU0752743608	- AHU (O)*	0,93%
	EUR	LU0557852794	- FE (C)	1,40%
	EUR	LU0210817879	- 1E (C)	0,64%
	EUR	LU0329439698	- ME (C)	0,74%
	EUR	LU0906519359	- OR (C)	0,33%
	EUR	LU0987185328	- RE (C)	0,91%
	EUR	LU0210817440	- SE (C)	1,17%
Absolute Return Forex	USO	LU0752743863	- SHU (C)	1,16%
	EUR	LU0568619638	- A EUR (C)	1,27%
	EUR	LU0568619711	- A EUR AO (O)	1,29%
	USO	LU1883326172	- A USO (C)	1,26%
	EUR	LU1883326768	- C EUR (C)	2,03%
	USO	LU1883326925	- C USO (C)	1,99%
	USO	LU1883327063	- C USO MTO (O)*	1,85%
	EUR	LU1883327147	- E2 EUR (C)	1,12%
	EUR	LU1883327220	- F EUR (C)	1,77%
	EUR	LU0568620057	- F2 EUR (C)	1,97%
	EUR	LU0568619802	- G EUR (C)	1,44%
	EUR	LU0568619042	- 1 EUR (C)	0,85%
	EUR	LU0568619398	- M EUR (C)	0,80%
	EUR	LU1883327576	- M2 EUR (C)	0,85%
	EUR	LU0568619554	- O EUR (C)	0,37%
	EUR	LU0987184941	- R EUR (C)	1,19%
Multi-Strategy Growth	USO	LU1883327659	- R USO (C)*	1,12%
	EUR	LU2040440401	- Z EUR (C)	0,69%
	EUR	LU1883335165	- A EUR (C)	1,81%
	EUR	LU1883335249	- A EUR AO (O)	1,83%
	USO	LU1883335322	- A USO Hgd (C)	1,83%
	EUR	LU1883335678	- E2 EUR (C)	1,71%
	EUR	LU1883335751	- G EUR (C)	2,02%
	EUR	LU1998915968	- H EUR (C)	0,57%
	EUR	LU1883335835	- 1 EUR (C)	1,00%
	EUR	LU1883335918	- 1 EUR AO (O)	1,01%
	GBP	LU1894679312	- 1 GBP (C)	1,01%
	GBP	LU1894679403	- 1 GBP Hgd (C)	1,01%
	USO	LU1883336056	- 1 USO Hgd (C)*	1,10%
	CHF	LU2359308207	- 12 CHF Hgd (C)	0,86%
	EUR	LU1883336130	- 12 EUR (C)	1,09%
	EUR	LU1894679585	- 12 EUR AO (O)*	1,20%
	GBP	LU1897309008	- 12 GBP (C)	1,10%
	GBP	LU2049412971	- 12 GBP Hgd (C)	1,15%
	NOK	LU1894679742	- 12 NOK Hgd (C)	1,12%
	GBP	LU2052287302	- J3 GBP (C)	0,95%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU1883336213	- M2 EUR (C)	1,01%
	EUR	LU1883336304	- M2 EUR AD (D)	0,85%
	USD	LU2098276467	- P2 USD Hgd (C)*	1,58%
	EUR	LU1837136479	- R EUR (C)	1,24%
	GBP	LU2259109101	- R3 GBP (C)*	1,12%
	GBP	LU2330498242	- R3 GBP Hgd (C)	1,03%
	EUR	LU1894679825	- X EUR (C)	0,36%
	USD	LU2224462288	- X USD Hgd (C)	0,36%
Volatility Euro	CHF	LU0613079408	- A CHF Hgd (C)	1,60%
	EUR	LU0272941971	- A EUR (C)	1,59%
	EUR	LU0272942359	- A EUR AD (D)	1,59%
	EUR	LU2070308643	- A5 EUR (C)*	1,42%
	EUR	LU2018721469	- F EUR (C)	2,38%
	EUR	LU0557872123	- F2 EUR (C)	2,54%
	EUR	LU0272942433	- G EUR (C)	1,99%
	EUR	LU1998920539	- H EUR (C)	0,60%
	CHF	LU0613079150	- I CHF Hgd (C)	0,95%
	EUR	LU0272941112	- I EUR (C)	0,97%
	EUR	LU0272941385	- I EUR AD (D)	1,03%
	GBP	LU1897298128	- I2 GBP (C)	1,09%
	EUR	LU2098275220	- J EUR (C)*	0,85%
	EUR	LU0329449069	- M EUR (C)	0,96%
	EUR	LU2002724552	- M2 EUR (C)	0,99%
	EUR	LU0557872396	- O EUR (C)	0,23%
	EUR	LU0272944215	- Q-H EUR (C)	2,22%
	EUR	LU1638825312	- Q-R3 EUR AD (D)	0,83%
	EUR	LU0839525630	- R EUR (C)	1,04%
	EUR	LU0839525986	- R EUR AD (D)	1,08%
	GBP	LU0906520951	- R GBP Hgd AD (D)	1,25%
	EUR	LU2040441045	- Z EUR (C)	0,79%
Volatility World	CHF	LU0752741651	- A CHF Hgd (C)	1,61%
	EUR	LU0557872479	- A EUR (C)	1,60%
	EUR	LU0557872552	- A EUR AD (D)	1,59%
	EUR	LU0442406889	- A EUR Hgd (C)	1,59%
	EUR	LU0644000290	- A EUR Hgd AD (D)	1,59%
	GBP	LU0615786091	- A GBP Hgd (C)	1,60%
	SGD	LU0752742626	- A SGD Hgd (C)	1,64%
	USD	LU0319687124	- A USD (C)	1,60%
	USD	LU0319687397	- A USD AD (D)	1,60%
	USD	LU1103150824	- A2 USD (C)	1,74%
	EUR	LU2018722434	- F EUR Hgd (C)	2,33%
	USD	LU2018722517	- F USD (C)	2,34%
	EUR	LU0644000456	- F2 EUR Hgd (C)	2,55%
	USD	LU0557872800	- F2 USD (C)	2,55%
	EUR	LU0644000373	- G EUR Hgd (C)	2,00%
	USD	LU0319687470	- G USD (C)	2,00%
	EUR	LU1998920612	- H EUR Hgd (C)*	0,57%
	CHF	LU0752741578	- I CHF Hgd (C)	0,98%
	EUR	LU0487547167	- I EUR Hgd (C)	0,98%
	GBP	LU0442407184	- I GBP Hgd AD (D)	0,97%
	USD	LU0319686829	- I USD (C)	0,99%
	GBP	LU1897298391	- I2 GBP (C)	1,06%
	EUR	LU2098275493	- J EUR Hgd (C)*	0,71%
	USD	LU2098275576	- J USD (C)*	0,81%
	EUR	LU1954167539	- M EUR HGD (C)	0,99%
	USD	LU0329449143	- M USD (C)	0,97%
	EUR	LU2002724636	- M2 EUR Hgd (C)	1,02%
	USD	LU0319687553	- Q-H USD (C)	2,27%
	AUD	LU1120874604	- Q-I0 AUD Hgd AD (D)	1,03%
	EUR	LU1120874786	- Q-I0 EUR Hgd (C)	1,03%
	USD	LU1120874356	- Q-I0 USD (C)*	0,93%
	EUR	LU1638825403	- Q-R3 EUR Hgd AD (D)	0,82%
	EUR	LU0839526877	- R EUR (C)	1,09%
	EUR	LU0839527339	- R EUR Hgd (C)	1,09%
	USD	LU0839527842	- R USD (C)	1,12%
	GBP	LU2259110703	- R2 GBP (C)	1,19%
Protect 90	EUR	LU1433245245	- A2 EUR (C)	1,40%
	EUR	LU1534106825	- G2 EUR (C)	1,40%
Cash EUR	EUR	LU0568620560	- A2 EUR (C)	0,51%
	EUR	LU0568620644	- A2 EUR AD (D)	0,51%
	EUR	LU0568620990	- F2 EUR (C)	0,58%
	EUR	LU0568620727	- G2 EUR (C)	0,52%
	EUR	LU1998917584	- H EUR (C)	0,15%
	EUR	LU0568620131	- I2 EUR (C)	0,30%

AMUNDI FUNDS	Currency	Isin	Classes of Shares	TER %
	EUR	LU0568620214	- 12 EUR AO (O)	0,30%
	EUR	LU2297685492	- J2-10 EUR (C)	0,16%
	EUR	LU0568620305	- M2 EUR (C)	0,30%
	EUR	LU1327400385	- Q-X EUR AO (O)	0,13%
	EUR	LU0987193264	- R2 EUR (C)	0,38%
	EUR	LU0987193348	- R2 EUR AO (O)	0,38%
Cash USO	USO	LU2819203592	- A11 USO (C)*	0,84%
	USO	LU0568621618	- A2 USO (C)	0,47%
	USO	LU0568621709	- A2 USO AO (O)	0,47%
	USO	LU0568622186	- F2 USO (C)	0,53%
	USO	LU0568622004	- G2 USO (C)	0,50%
	USO	LU0568621022	- 12 USO (C)	0,24%
	USO	LU0568621295	- 12 USO AO (O)	0,24%
	USO	LU2009162558	- J2 USO (C)	0,10%
	USO	LU0568621378	- M2 USO (C)	0,24%
	USO	LU2110859910	- P2 USO (C)	0,36%
	USO	LU1327400468	- Q-X USO (C)	0,12%
	USO	LU1327400542	- Q-X USO AO (O)	0,11%
	USO	LU0987193777	- R2 USO (C)	0,32%
	USO	LU2359308389	- Z USO (C)	0,09%

¹ This Sub-Fund has been launched during the reported period, see more details in Note 1.

² This Sub-Fund has been renamed during the reported period, see more details in Note 1.

³ This Sub-Fund has been merged during the reported period, see more details in Note 1.

⁴ This Sub-Fund has been liquidated during the reported period, see more details in Note 1.

* In certain cases (when a sub-fund has been taken over, liquidated, or launched within the last 12 months, when any class of shares has been launched or liquidated within the last 12 months, when the assets under management for any class of shares have increased or reduced significantly within the last 12 months, or when there are few assets under management for any class) the Total Expense Ratios calculated on an annual basis (reference period of 12 months) may not be representative of the true value.

PERFORMANCE FEE REGULATION

Following the Guidelines of the European Securities and Market Authority on performance fees (ESMA34-39-992), the impact of performance fees data as at June 30, 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⁾
Euroland Equity - EUR							
Class A CHF Hgd (C)	LU1883303551	-	-	66.86	0.00%	-	-
Class A EUR AD (D)	LU1883303718	-	-	132.32	0.00%	-	-
Class A EUR (C)	LU1883303635	-	-	35,808.74	0.00%	-	-
Class A USD AD (D)	LU1883303981	-	-	82.06	0.01%	-	-
Class A USD (C)	LU1883303809	-	-	757.64	0.01%	-	-
Class A USD Hgd (C)	LU1883304013	-	-	0.04	0.00%	-	-
Class A5 EUR (C)	LU2032055621	-	-	10,358.44	0.02%	-	-
Class A6 EUR (C)	LU2032055548	-	-	9.84	0.00%	-	-
Class F EUR (C)	LU1883304526	-	-	560.28	0.00%	-	-
Class G EUR (C)	LU1883304799	-	-	3,627.61	0.01%	-	-
Class I EUR (C)	LU1880391971	-	-	6,896.10	0.03%	-	-
Class Z EUR AD (D)	LU1880392789	-	-	27,789.24	0.01%	-	-
Class Z EUR (C)	LU1880392607	-	-	36,956.04	0.01%	-	-
European Equity ESG Improvers - EUR							
Class R EUR (C)	LU2359306508	-	-	198.42	0.00%	-	-
Euroland Equity Small Cap - EUR							
Class A EUR AD (D)	LU0568607385	-	-	26.68	0.00%	-	-
Class A EUR (C)	LU0568607203	-	-	400.79	0.00%	-	-
Class G EUR (C)	LU0568607468	-	-	28.26	0.00%	-	-
Class I EUR AD (D)	LU0568606908	1,077.75	0.26%	-	-	-	-
Class I EUR (C)	LU0568606817	64,414.46	0.14%	658.63	0.00%	-	-
Class M EUR (C)	LU0568607039	22,627.40	0.17%	3,095.23	0.02%	-	-
Class R EUR (C)	LU0945156379	9.90	0.06%	62.35	0.04%	-	-
Class Z EUR AD (D)	LU1638831393	48,788.69	0.22%	-	-	-	-
Class Z EUR (C)	LU1600319138	206,468.24	0.23%	42,238.14	0.05%	-	-
Europe ex UK Equity - EUR							
Class A EUR (C)	LU2823264267	-	-	-	-	0.11	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 I EUR (C)	LU2823264770	-	-	-	-	0.25	0.01%
Class R EUR (C)	LU2823265231	-	-	-	-	0.15	0.00%
Class Z EUR (C)	LU2823265827	-	-	-	-	259.55	0.01%

European Equity Value - EUR

Class A CZK Hgd (C)	LU2176991771	-	-	20.71	0.00%	-	-
Class A5 EUR (C)	LU2032056272	-	-	20.40	0.00%	-	-
Class G EUR (C)	LU1883315308	-	-	197.37	0.00%	-	-
Class R EUR (C)	LU2183143846	-	-	102,066.30	0.07%	-	-
Class Z EUR (C)	LU2040440310	-	-	282.06	0.01%	-	-

European Equity Income ESG - EUR

Class A5 EUR (C)	LU2070307595	13,234.09	0.42%	12,484.07	0.28%	-	-
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European Equity Small Cap - EUR

Class A USD Hgd (C)	LU1883306653	3,174.85	0.06%	4,828.97	0.09%	-	-
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Equity Japan Target - JPY

Class A EUR AD (D)	LU0568583776	62,261.00	0.01%	770,225.00	0.19%	-	-
Class A EUR (C)	LU0568583420	-	-	3,545,661.00	0.09%	-	-
Class A EUR Hgd (C)	LU0568583933	-	-	9,611,252.00	0.14%	-	-
Class A JPY AD (D)	LU0568583263	-	-	55,630.00	0.02%	-	-
Class A JPY (C)	LU0568583008	-	-	1,044,546.00	0.13%	-	-
Class A USD Hgd (C)	LU0987202867	-	-	11,171.00	0.01%	-	-
Class F EUR Hgd (C)	LU2018721626	-	-	18,008.00	0.03%	-	-
Class G EUR Hgd (C)	LU0797053732	-	-	562,440.00	0.08%	-	-
Class G JPY (C)	LU0568584154	-	-	105,310.00	0.07%	-	-
Class I EUR Hgd (C)	LU0797053906	85,880.00	0.11%	10,144,419.00	0.95%	-	-
Class I JPY (C)	LU0568582299	4,098,280.00	0.25%	3,764,872.00	0.22%	-	-
Class M EUR Hgd (C)	LU0797053815	-	-	1,407,340.00	0.14%	-	-
Class M JPY (C)	LU0568582612	1,792,414.00	0.23%	1,696,885.00	0.19%	-	-
Class R JPY (C)	LU0823046148	7,863.00	0.20%	326.00	0.01%	-	-

Global Equity ESG Improvers - USD

Class F EUR (C)	LU2490079782	-	-	309.48	0.03%	-	-
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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 G EUR (C)	LU2490079865	-	-	44.51	0.01%	-	-
Net Zero Ambition Global Equity - USD							
Class A USD (C)	LU2531474588	10.80	0.17%	-	-	61.71	0.87%
Class F EUR (C)	LU2531477508	0.45	0.01%	-	-	57.19	0.79%
Class G EUR (C)	LU2531477417	8.63	0.13%	-	-	62.22	0.85%
Class I USD (C)	LU2531478142	21.05	0.34%	-	-	67.92	0.94%
Class R USD (C)	LU2531477920	18.12	0.29%	-	-	66.27	0.92%
Class Z USD (C)	LU2531477177	60,348.14	0.38%	-	-	173,751.18	0.96%
Global Equity - EUR							
Class A CZK Hgd (C)	LU1894680591	-	-	482.52	0.00%	-	-
Class A EUR AD (D)	LU1883342534	-	-	0.13	0.00%	-	-
Class A EUR (C)	LU1883342377	-	-	4,114.97	0.00%	-	-
Class A EUR Hgd AD (D)	LU1880398398	-	-	16.18	0.00%	-	-
Class A EUR Hgd (C)	LU1880398125	-	-	1,305.86	0.01%	-	-
Class A USD AD (D)	LU1883342708	-	-	38.46	0.00%	-	-
Class A USD (C)	LU1883342617	-	-	1,118.04	0.00%	-	-
Class G EUR (C)	LU1883833862	-	-	10.25	0.00%	-	-
Class G EUR Hgd (C)	LU1880398802	-	-	692.38	0.01%	-	-
Class G USD (C)	LU1880398984	-	-	20.23	0.00%	-	-
Class I EUR (C)	LU1880399016	-	-	25,187.83	0.13%	-	-
Class M USD (C)	LU1880400046	-	-	1,954.80	0.04%	-	-
Class Z EUR (C)	LU1880401010	-	-	2,930.63	0.00%	-	-
US Equity ESG Improvers - USD							
Class A USD AD (D)	LU2643912889	-	-	17.73	0.00%	-	-
Class F EUR Hgd (C)	LU2643912533	-	-	0.15	0.00%	-	-
Class G EUR Hgd (C)	LU2643912459	-	-	0.60	0.00%	-	-
Class G USD (C)	LU2643912707	-	-	7.19	0.00%	-	-
US Equity Fundamental Growth - EUR							
Class A EUR (C)	LU1883854199	-	-	27,723.68	0.01%	-	-
Class A EUR Hgd (C)	LU1883854272	-	-	2,614.66	0.00%	-	-
Class A USD AD (D)	LU1883854439	-	-	83.78	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 A USD (C)	LU1883854355	-	-	30,819.09	0.01%	-	-
Class A5 EUR (C)	LU2032056603	-	-	59.88	0.02%	-	-
Class F EUR (C)	LU1883855089	-	-	910.30	0.00%	-	-
Class G EUR (C)	LU1883855162	-	-	8,077.55	0.01%	-	-
Class G EUR Hgd (C)	LU2036673700	-	-	643.59	0.00%	-	-
Class I EUR (C)	LU2361678019	-	-	6.17	0.03%	-	-

Polen Capital Global Growth - USD

Class R EUR (C)	LU2183143259	-	-	13,096.49	0.19%	-	-
Class R USD (C)	LU2183143176	-	-	1,425.16	0.14%	-	-

Net Zero Ambition Top European Players - EUR

Class A5 EUR (C)	LU2070308569	-	-	0.70	0.00%	-	-
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US Pioneer Fund - EUR

Class A CZK Hgd (C)	LU1883872258	269,814.39	0.13%	6,933.76	0.00%	-	-
Class A EUR AD (D)	LU2330498838	13,136.87	0.31%	2,044.68	0.11%	-	-
Class A EUR (C)	LU1883872332	-	-	3,973.85	0.00%	-	-
Class A USD (C)	LU1883872415	-	-	1,750.86	0.00%	-	-
Class G EUR (C)	LU1883873223	34,473.43	0.22%	3,884.45	0.03%	-	-
Class R EUR (C)	LU2450198820	-	-	242.73	0.01%	-	-
Class R EUR Hgd (C)	LU2450198747	64,232.63	0.99%	7,747.49	0.15%	-	-
Class R USD (C)	LU2450199042	9.84	0.06%	-	-	-	-
Class Z EUR (C)	LU2040440823	50.85	0.48%	-	-	-	-
Class Z USD (C)	LU2031987014	2,018,687.32	0.51%	16,521.15	0.01%	-	-

Emerging Europe Middle East and Africa - EUR

Class A CZK (C)	LU1882447342	135,726.91	2.09%	22,581.58	0.37%	-	-
Class A EUR (C)	LU1882447425	920,930.51	2.51%	87,407.54	0.25%	-	-
Class A USD AD (D)	LU1882447771	910.75	2.32%	116.26	0.31%	-	-
Class A USD (C)	LU1882447698	250,521.05	2.26%	58,439.96	0.51%	-	-
Class F EUR (C)	LU1882448407	167,687.31	2.22%	33,547.54	0.42%	-	-
Class G EUR (C)	LU1882448589	3,195.21	2.09%	687.47	0.45%	-	-

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⁾
Emerging Markets Equity Focus ex China - USD							
Class Z USD (C)	LU2665725813	-	-	1,343.58	0.00%	-	-
Emerging Markets Equity ESG Improvers - USD							
Class F EUR (C)	LU2490078628	296.35	0.13%	109.98	0.11%	-	-
Class G EUR (C)	LU2490078891	730.82	0.18%	92.37	0.06%	-	-
Emerging World Equity - USD							
Class A CZK Hgd (C)	LU1049754457	-	-	166.95	0.00%	-	-
Class I EUR (C)	LU0906531487	-	-	2,274.05	0.00%	-	-
Class I USD (C)	LU0347592437	-	-	1,172.93	0.00%	-	-
Class Z USD (C)	LU2031984854	-	-	1,158.42	0.04%	-	-
Latin America Equity - USD							
Class A EUR (C)	LU0552029406	19,806.68	0.22%	14,732.54	0.18%	-	-
Class A USD AD (D)	LU0201602173	89.92	0.00%	1,200.11	0.06%	706.38	0.04%
Class A USD (C)	LU0201575346	-	-	14,364.10	0.04%	-	-
Class G EUR (C)	LU0552029661	175.26	0.01%	1,983.94	0.10%	-	-
Class G USD (C)	LU0201575858	-	-	3,126.26	0.06%	-	-
Class I USD AD (D)	LU0201602413	-	-	15,587.44	0.14%	8,988.31	0.08%
Class I USD (C)	LU0201576070	14,573.13	0.37%	1,011.35	0.01%	-	-
Class M USD (C)	LU0329447527	7,653.27	0.52%	8,157.68	0.66%	1,156.27	0.13%
Class Q-X USD (C)	LU0276938817	5.99	0.31%	-	-	2.75	0.17%
Class R USD AD (D)	LU0823047112	170.48	0.20%	24.85	0.03%	97.81	0.14%
Class R USD (C)	LU0823047039	1,380.21	0.21%	369.42	0.07%	47.57	0.01%
Equity MENA - USD							
Class A EUR (C)	LU0569690554	-	-	3,078.29	0.15%	-	-
Class A EUR Hgd (C)	LU0569690471	-	-	74.57	0.01%	-	-
Class A USD AD (D)	LU0568614084	-	-	1.35	0.00%	-	-
Class A USD (C)	LU0568613946	-	-	2,515.19	0.06%	-	-
Class G EUR Hgd (C)	LU0568614241	-	-	138.72	0.01%	-	-
Class G USD (C)	LU0568614167	-	-	1,724.61	0.06%	-	-
Class I EUR Hgd (C)	LU0568613607	-	-	32.97	0.09%	-	-

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 I USD AD (D)	LU0568613516	-	-	0.01	0.00%	-	-
Class I USD (C)	LU0568613433	-	-	11,639.85	0.06%	-	-
Class M USD (C)	LU0568613789	-	-	23,061.81	0.18%	-	-
Class Z USD QD (D)	LU2070304147	-	-	9.92	0.01%	-	-
Net Zero Ambition Emerging Markets Equity - USD							
Class I USD (C)	LU2569079333	0.30	0.01%	-	-	-	-
Class Z USD (C)	LU2569080182	10,251.72	0.07%	-	-	-	-
New Silk Road - USD							
Class A EUR (C)	LU1941681014	-	-	8,706.63	0.00%	-	-
Class G EUR (C)	LU1941681873	-	-	11,162.27	0.01%	-	-
Class I EUR (C)	LU1941681287	41,087.08	0.34%	15,260.92	0.12%	-	-
Class M EUR (C)	LU1941681444	28,996.79	0.41%	4,250.88	0.06%	-	-
Class R EUR (C)	LU1941681790	356.11	0.40%	236.65	0.21%	-	-
Class R USD (C)	LU1941681527	162.22	0.13%	-	-	-	-
SBI FM India Equity - USD							
Class A CZK (C)	LU2716742528	-	-	31.21	0.00%	9,543.64	0.18%
Class A EUR AD (D)	LU0552029315	-	-	7.70	0.00%	-	-
Class G EUR (C)	LU2778931183	-	-	-	-	18.95	0.32%
Class I USD AD (D)	LU0236502661	-	-	10.40	0.06%	-	-
Class I USD (C)	LU0236502588	-	-	9,247.21	0.15%	-	-
Class M USD (C)	LU0329446719	-	-	33.87	0.00%	-	-
Euroland Equity Dynamic Multi Factors - EUR							
Class I EUR (C)	LU1691800673	-	-	45.68	0.00%	-	-
Class Q-X EUR (C)	LU1691800830	-	-	481.16	0.00%	-	-
European Equity Dynamic Multi Factors - EUR							
Class A EUR (C)	LU1691800913	-	-	0.01	0.00%	-	-
European Convertible Bond - EUR							
Class A EUR AD (D)	LU0568615214	-	-	0.63	0.00%	-	-
Class A EUR (C)	LU0568615057	-	-	2.02	0.00%	-	-
Class F EUR (C)	LU2018721899	-	-	0.68	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 G EUR (C)	LU0568615305	-	-	4.73	0.00%	-	-
Class I EUR (C)	LU0568614670	-	-	0.23	0.00%	-	-
Class M EUR (C)	LU0568614837	-	-	42.54	0.00%	-	-
Class R EUR AD (D)	LU0987194825	-	-	0.02	0.00%	-	-
Euro Aggregate Bond - EUR							
Class A EUR AD (D)	LU0616241559	-	-	527.98	0.00%	-	-
Class A EUR (C)	LU0616241476	-	-	1,501.77	0.00%	-	-
Class F EUR AD (D)	LU1882468421	-	-	57.52	0.00%	-	-
Class F EUR (C)	LU1882468348	-	-	157.38	0.00%	-	-
Class G EUR (C)	LU0616241807	-	-	1,371.04	0.01%	-	-
Class I EUR (C)	LU0616240585	57,484.79	0.11%	233.09	0.00%	-	-
Class M EUR (C)	LU0616241047	45,503.48	0.08%	4,625.49	0.01%	-	-
Class R EUR AD (D)	LU0839528733	3.98	0.09%	0.03	0.00%	-	-
Class R EUR (C)	LU0839528493	1,168.30	0.06%	30,814.10	0.09%	-	-
Class Z EUR (C)	LU2085674898	73,669.67	0.08%	2,020.00	0.00%	-	-
Euro Corporate ESG Bond - EUR							
Class A CZK Hgd (C)	LU1049751511	9,079.42	0.25%	593.43	0.02%	7,583.88	0.17%
Class M EUR (C)	LU0329442999	-	-	7.02	0.00%	-	-
Euro Corporate Short Term Impact Green Bond - EUR							
Class R EUR (C)	LU0987188264	-	-	3.92	0.00%	-	-
Euro Government Bond - EUR							
Class A EUR AD (D)	LU0518421978	2,042.08	0.05%	298.35	0.01%	-	-
Class A EUR (C)	LU0518421895	22,202.16	0.05%	2,509.60	0.01%	-	-
Class F EUR (C)	LU1882474403	-	-	118.05	0.00%	-	-
Class G EUR (C)	LU0557859708	3,512.59	0.03%	678.89	0.01%	-	-
Class I EUR (C)	LU0518422273	40,798.92	0.12%	4,255.56	0.01%	-	-
Class M EUR (C)	LU0557859534	46.72	0.15%	3.99	0.01%	-	-
Class R EUR (C)	LU1103151475	111.80	0.12%	50.28	0.04%	-	-
Class Z EUR (C)	LU2085674971	18,741.53	0.10%	2,484.10	0.02%	-	-

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Euro High Yield Bond - EUR							
Class I EUR (C)	LU0119109980	7,038.16	0.10%	4,992.39	0.04%	-	-
Euro High Yield Short Term Bond - EUR							
Class I EUR AD (D)	LU0907330871	-	-	92.08	0.00%	-	-
Class I EUR (C)	LU0907330798	-	-	2,629.65	0.01%	-	-
Class M EUR (C)	LU0907331176	-	-	979.68	0.02%	-	-
Global Subordinated Bond - EUR							
Class A EUR (C)	LU1883334275	18,234.55	0.44%	1,902.37	0.04%	-	-
Class G EUR (C)	LU2085676752	51,584.74	0.30%	3,455.07	0.02%	-	-
Class G EUR QTD (D)	LU2085676836	63,689.43	0.33%	3,181.49	0.02%	-	-
Class I USD Hgd (C)	LU2085675945	195,124.93	1.07%	-	-	-	-
Class Z EUR QD (D)	LU2085675432	211,292.74	0.82%	4,921.81	0.02%	-	-
European Subordinated Bond ESG - EUR							
Class A6 EUR (C)	LU2401725424	-	-	7,326.53	0.01%	29,452.55	0.02%
Class G EUR (C)	LU1328849515	11,511.70	0.25%	496.44	0.01%	315.55	0.01%
Class Z EUR (C)	LU2132230389	-	-	40,363.31	0.03%	50,739.66	0.04%
Global Aggregate Bond - USD							
Class A CHF Hgd (C)	LU0945157773	-	-	1,084.28	0.01%	12,397.09	0.11%
Class A CZK Hgd (C)	LU1049752758	-	-	4,848.56	0.01%	26,844.43	0.05%
Class A EUR AD (D)	LU0557861357	-	-	15,023.12	0.01%	105,408.13	0.06%
Class A EUR (C)	LU0557861274	-	-	20,164.40	0.01%	120,391.74	0.06%
Class A EUR Hgd AD (D)	LU0906524276	-	-	7,945.46	0.03%	31,925.55	0.11%
Class A EUR Hgd (C)	LU0906524193	-	-	58,176.33	0.03%	160,743.09	0.06%
Class A EUR MTD (D)	LU1327396765	-	-	8,100.36	0.01%	28,853.77	0.03%
Class A USD AD (D)	LU0319688288	-	-	2,879.02	0.02%	14,453.93	0.09%
Class A USD (C)	LU0319688015	-	-	16,940.65	0.02%	62,820.85	0.09%
Class A USD MTD (D)	LU0906524433	-	-	85.11	0.01%	-	-
Class A5 EUR (C)	LU2032056355	-	-	45.88	0.03%	155.22	0.12%
Class F EUR (C)	LU1883317429	-	-	308.14	0.01%	-	-
Class F EUR Hgd (C)	LU2208986013	41.16	0.01%	40.65	0.01%	-	-

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Class F EUR Hgd MTD (D)	LU2018719646	-	-	1.34	0.00%	-	-
Class G EUR Hgd (C)	LU0613076990	-	-	16,630.05	0.02%	41,185.69	0.04%
Class G EUR Hgd MTD (D)	LU0613077295	-	-	25,356.42	0.02%	56,664.77	0.05%
Class G EUR Hgd QTD (D)	LU1706545289	-	-	704.99	0.02%	1,379.42	0.03%
Class G GBP Hgd AD (D)	LU0797053575	-	-	76.48	0.01%	198.54	0.04%
Class G USD (C)	LU0319688361	-	-	13,456.08	0.01%	24,102.36	0.02%
Class G USD MTD (D)	LU1327397060	-	-	44.83	0.00%	297.05	0.03%
Class I CAD Hgd AD (D)	LU0906524789	162.13	0.04%	198.29	0.06%	493.12	0.19%
Class I CHF Hgd (C)	LU0945157690	18,324.26	0.09%	1,102.94	0.01%	37,792.24	0.18%
Class I EUR AD (D)	LU0839535860	4,705.29	0.04%	2,745.54	0.02%	26,335.31	0.18%
Class I EUR (C)	LU0839535514	-	-	2,168.02	0.01%	19,227.53	0.07%
Class I EUR Hgd AD (D)	LU0987191722	26,958.17	0.05%	4,533.93	0.01%	95,878.42	0.20%
Class I EUR Hgd (C)	LU0839535357	26,694.46	0.03%	23,070.74	0.03%	135,402.33	0.15%
Class I GBP Hgd AD (D)	LU0987191649	48.99	0.07%	66.26	0.15%	46.10	0.21%
Class I GBP Hgd (C)	LU0987191565	-	-	87.74	0.00%	33,664.74	0.16%
Class I USD AD (D)	LU0319687710	750.55	0.04%	1,897.47	0.08%	4,330.72	0.20%
Class I USD (C)	LU0319687637	9,211.41	0.01%	18,812.05	0.03%	114,953.83	0.17%
Class I USD MTD (D)	LU1327396419	1,273.03	0.03%	2,973.51	0.08%	5,901.56	0.20%
Class M EUR Hgd (C)	LU0613076487	93,878.56	0.07%	89,639.83	0.06%	232,944.95	0.16%
Class M USD (C)	LU0329444938	20,116.86	0.04%	44,472.00	0.07%	102,466.80	0.14%
Class Q-I19 EUR Hgd (C)	LU1854487466	152,631.03	0.07%	74,554.26	0.04%	381,430.18	0.14%
Class Q-R2 EUR Hgd (C)	LU1508889729	12,924.29	0.10%	15,401.32	0.11%	17,997.00	0.12%
Class R CHF Hgd AD (D)	LU1873222944	254.69	0.06%	85.74	0.02%	716.58	0.20%
Class R CHF Hgd (C)	LU1250884738	79.31	0.07%	3.75	0.00%	198.95	0.20%
Class R EUR AD (D)	LU1327397227	32.47	0.01%	179.29	0.05%	673.68	0.20%
Class R EUR (C)	LU1327397144	-	-	3,774.41	0.05%	10,244.16	0.07%
Class R EUR Hgd AD (D)	LU0839534384	605.22	0.04%	1,517.46	0.09%	2,947.79	0.19%
Class R EUR Hgd (C)	LU0839534111	-	-	96,077.51	0.35%	26,062.46	0.15%
Class R USD AD (D)	LU0839534970	808.38	0.01%	16,788.66	0.21%	559.59	0.22%
Class R USD (C)	LU0839534624	538.10	0.02%	1,297.59	0.04%	4,787.17	0.10%
Class Z EUR Hgd (C)	LU2347636446	-	-	40,448.54	0.12%	117,694.45	0.43%

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Global Bond - USD							
Class A EUR AD (D)	LU0557861944	13,961.56	0.05%	7,243.96	0.02%	42,037.05	0.15%
Class A EUR (C)	LU0557861860	11,492.86	0.04%	5,441.07	0.02%	36,455.35	0.15%
Class A USD AD (D)	LU0119133691	677.76	0.05%	182.48	0.01%	2,276.41	0.16%
Class A USD (C)	LU0119133188	8,521.79	0.05%	5,360.34	0.03%	26,505.87	0.16%
Class A5 EUR (C)	LU2070307678	2.97	0.06%	-	-	-	-
Class G USD (C)	LU0119133931	2,280.81	0.05%	1,630.30	0.03%	6,761.24	0.16%
Class I USD (C)	LU0119131489	226.35	0.12%	197.34	0.10%	390.99	0.22%
Class M EUR AD (D)	LU1971432825	7.75	0.16%	0.12	0.00%	-	-
Class M EUR (C)	LU1971432742	14,906.89	0.16%	5,285.29	0.06%	17,588.04	0.21%
Class M USD (C)	LU0329445158	1,404.72	0.16%	138.27	0.02%	1,727.23	0.22%
Global Corporate Bond - USD							
Class A EUR AD (D)	LU0557863130	-	-	28.50	0.00%	559.31	0.00%
Class A EUR (C)	LU0557863056	-	-	42.70	0.00%	-	-
Class I USD (C)	LU0319688445	7,714.43	0.03%	13,824.76	0.06%	8,149.25	0.07%
Class M EUR HGD (C)	LU1971433120	376.67	0.01%	219.78	0.00%	2,621.49	0.08%
Class M USD (C)	LU0329445315	-	-	11.40	0.00%	145.07	0.07%
Class R EUR Hgd AD (D)	LU0906525679	-	-	5.55	0.01%	10.51	0.04%
Class R EUR Hgd (C)	LU0906525596	-	-	0.12	0.00%	2,666.60	0.02%
Class R USD (C)	LU1737510369	461.34	0.02%	437.87	0.02%	1,714.15	0.06%
Net Zero Ambition Global Corporate Bond - USD							
Class I USD (C)	LU2531475718	0.21	0.00%	-	-	-	-
Class Z EUR Hgd (C)	LU2531478498	33,532.49	0.04%	1,918.54	0.00%	10,113.04	0.02%
Class Z EUR Hgd QTD (D)	LU2531478571	97.78	0.08%	1.62	0.00%	-	-
Class Z USD (C)	LU2531474745	8,866.21	0.03%	-	-	6,879.96	0.02%
Class Z USD QTD (D)	LU2531474661	1.61	0.03%	0.06	0.00%	-	-
Global Inflation Short Duration Bond - EUR							
Class A EUR MTD (D)	LU0906528699	-	-	0.45	0.00%	-	-
Global Short Term Bond - USD							
Class A USD (C)	LU2665725904	-	-	-	-	0.69	0.01%

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Class I USD (C)	LU2665726464	-	-	-	-	2.30	0.04%
Class R USD (C)	LU2665726977	-	-	-	-	1.93	0.04%
Class Z USD (C)	LU2665726894	-	-	6,813.30	0.01%	55,225.20	0.05%

Global Total Return Bond - EUR

Class A EUR AD (D)	LU1253539677	6,819.20	0.93%	1,119.74	0.15%	381.93	0.05%
Class A EUR (C)	LU1253539594	43,058.62	0.92%	1,367.56	0.03%	2,251.53	0.05%
Class A EUR QTD (D)	LU1253539750	0.95	1.00%	0.01	0.01%	-	-
Class F EUR QTD (D)	LU2018722350	616.49	0.78%	62.26	0.08%	4.44	0.01%
Class G EUR (C)	LU1253539917	29,182.40	0.89%	9,490.07	0.29%	790.45	0.03%
Class G EUR QTD (D)	LU1583994071	201,397.69	0.90%	58,548.85	0.26%	6,136.56	0.04%
Class I EUR AD (D)	LU1253539321	9.26	1.02%	0.48	0.05%	-	-
Class I EUR (C)	LU1253539248	11.21	1.02%	-	-	1.14	0.10%

Strategic Income - EUR

Class A AUD MTD3 (D)	LU1883840644	19,231.81	0.04%	2,211.76	0.00%	-	-
Class A CHF Hgd (C)	LU1883840727	470.78	0.11%	-	-	-	-
Class A CZK Hgd (C)	LU1883840990	2,321.06	0.00%	761.73	0.00%	-	-
Class A EUR (C)	LU1883841022	369.08	0.00%	195.34	0.00%	-	-
Class A EUR Hgd AD (D)	LU1883841378	1,493.48	0.07%	79.78	0.00%	-	-
Class A EUR Hgd (C)	LU1883841295	9,052.70	0.04%	856.83	0.00%	-	-
Class A EUR Hgd MGI (D)	LU1883841451	11,703.31	0.03%	626.36	0.00%	-	-
Class A USD (C)	LU1883841535	-	-	90.32	0.00%	-	-
Class A USD MGI (D)	LU1883841881	-	-	162.13	0.00%	-	-
Class A USD MTD3 (D)	LU1883841709	65,947.54	0.04%	9,143.16	0.01%	-	-
Class A ZAR MTD3 (D)	LU1883841964	40,421.94	0.03%	6,166.72	0.01%	-	-
Class A5 EUR (C)	LU2032056512	158,134.19	0.14%	7,350.83	0.01%	-	-
Class F EUR Hgd AD (D)	LU1883844398	-	-	0.03	0.00%	-	-
Class F EUR Hgd (C)	LU1883844125	-	-	11.17	0.00%	-	-
Class G EUR (C)	LU2036673379	294.47	0.01%	121.94	0.01%	-	-
Class G EUR Hgd AD (D)	LU1894682456	3,373.18	0.05%	592.77	0.01%	-	-
Class G EUR Hgd (C)	LU2036673619	16,415.12	0.06%	1,426.86	0.01%	-	-
Class G EUR Hgd QD (D)	LU1894682530	4,919.17	0.04%	798.70	0.01%	-	-

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Class G EUR QTD (D)	LU2036673452	13,296.60	0.05%	1,034.07	0.01%	-	-
Class Z EUR HGD QTD (D)	LU2085675515	1,147.55	0.32%	470.33	0.10%	-	-
Net Zero Ambition US Corporate Bond - USD							
Class I USD (C)	LU2559894139	2.46	0.05%	-	-	1.87	0.04%
Class R USD (C)	LU2559894303	1.21	0.02%	-	-	1.24	0.02%
Class Z USD (C)	LU2559895029	11,420.29	0.06%	953.97	0.01%	7,506.78	0.04%
Class Z USD QTD (D)	LU2559895292	3.09	0.06%	0.03	0.00%	1.92	0.04%
US Bond - EUR							
Class A EUR Hgd (C)	LU1880401366	-	-	15.38	0.00%	-	-
Class I EUR Hgd (C)	LU1880402760	152,668.39	0.09%	8,236.99	0.01%	-	-
Class I USD (C)	LU1880402844	-	-	4.14	0.00%	-	-
Class M EUR Hgd (C)	LU1880403065	17,835.14	0.07%	3,999.46	0.02%	-	-
Class R EUR (C)	LU2183144067	475.26	0.01%	33.45	0.00%	-	-
Class R EUR Hgd (C)	LU1880404626	1,144.91	0.07%	167.16	0.01%	-	-
Class R USD (C)	LU1880405276	404.22	0.01%	13.43	0.00%	-	-
Class Z USD (C)	LU2031986479	-	-	-	-	61.47	0.03%
US Corporate Bond - USD							
Class A EUR Hgd (C)	LU1162498122	8,569.54	0.04%	20,398.04	0.12%	4,898.20	0.05%
Class A USD (C)	LU1162497827	-	-	0.76	0.00%	829.06	0.01%
Class G EUR Hgd (C)	LU1162498478	-	-	0.74	0.00%	-	-
Class I EUR Hgd (C)	LU1162497314	-	-	-	-	1,394.22	0.05%
Class I USD (C)	LU1162497157	-	-	3,241.23	0.00%	62,718.99	0.06%
Class M EUR Hgd (C)	LU1162497660	163.87	0.14%	0.99	0.00%	193.10	0.18%
Class M USD (C)	LU1162497587	-	-	0.95	0.00%	409.95	0.03%
Class Z EUR Hgd (C)	LU2347636016	81,793.47	0.18%	482.00	0.00%	82,060.14	0.18%
US Short Term Bond - EUR							
Class G EUR (C)	LU2085676596	1,579.36	0.06%	795.90	0.05%	-	-
Class Z USD (C)	LU2031986552	-	-	-	-	1,477.65	0.22%
China RMB Aggregate Bond - USD							
Class I USD (C)	LU2534779207	-	-	-	-	12.94	0.25%

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Class R USD (C)	LU2534779389	-	-	-	-	10.08	0.19%
Class Z EUR Hgd (C)	LU2534778498	-	-	-	-	196.12	0.16%
Class Z USD (C)	LU2534778811	-	-	-	-	119,807.04	0.28%
Class Z USD Hgd (C)	LU2534777847	-	-	-	-	148.73	0.13%

Emerging Markets Blended Bond - EUR

Class A EUR AD (D)	LU1161086316	45,535.57	0.33%	1,876.78	0.01%	-	-
Class A EUR (C)	LU1161086159	833,389.59	0.32%	90,314.16	0.04%	-	-
Class A USD Hgd (C)	LU1543731449	135.97	0.98%	-	-	6.18	0.04%
Class A5 EUR (C)	LU2070305896	24.51	0.49%	-	-	-	-
Class F EUR (C)	LU2018719489	134.08	0.20%	9.83	0.02%	-	-
Class F EUR QTD (D)	LU2018719562	161.00	0.25%	3.52	0.01%	-	-
Class G EUR (C)	LU1161086407	405,942.14	0.26%	37,113.64	0.02%	-	-
Class G EUR QTD (D)	LU1600318833	302,630.79	0.27%	41,389.93	0.04%	-	-
Class I EUR (C)	LU1161085698	42,799.46	0.45%	4,302.20	0.05%	-	-
Class M EUR (C)	LU1161085938	337,914.52	0.53%	27,339.26	0.04%	-	-
Class Q-I11 EUR (C)	LU1161085854	1,394,809.02	0.67%	0.01	0.00%	44,490.01	0.02%
Class Z EUR (C)	LU2347636289	10,451.52	0.52%	1,170.82	0.07%	-	-

Emerging Markets Bond - EUR

Class A AUD MTD3 (D)	LU1882449637	-	-	625.79	0.00%	-	-
Class A CZK Hgd (C)	LU1882449710	37,678.08	0.55%	4,702.37	0.07%	-	-
Class A EUR AD (D)	LU188244983	199,888.09	0.38%	23,607.02	0.05%	-	-
Class A EUR (C)	LU1882449801	95,559.42	0.15%	111,801.91	0.19%	-	-
Class A EUR Hgd AD (D)	LU1882450130	73,993.39	0.45%	7,603.38	0.05%	-	-
Class A EUR Hgd (C)	LU1882450056	10,731.81	0.45%	1,492.75	0.06%	-	-
Class A EUR MTD (D)	LU1882450213	52,667.15	0.46%	2,479.94	0.02%	-	-
Class A USD AD (D)	LU1882450486	18,719.98	0.45%	1,289.20	0.03%	-	-
Class A USD (C)	LU1882450304	119,721.60	0.28%	69,832.31	0.16%	-	-
Class A USD MGI (D)	LU1882450726	604,441.83	0.43%	130,692.29	0.09%	-	-
Class A USD MTD (D)	LU1882450569	229,073.79	0.46%	15,009.15	0.03%	-	-
Class A USD MTD3 (D)	LU1882450643	418,330.24	0.19%	163,602.86	0.09%	-	-
Class A ZAR MTD3 (D)	LU1882450999	4,961,239.36	0.67%	2,079,839.83	0.30%	-	-

Class of Shares	ISIN	Amount of the performance fees realized at the end of the observation period in Sub-Fund currency	% based on the NAV at the end of the observation period ⁽¹⁾	Amount of the performance fees 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 F EUR (C)	LU1882452938	94,884.21	0.37%	13,494.92	0.05%	-	-
Class F EUR QTD (D)	LU1882453076	21,638.40	0.38%	5,586.44	0.09%	-	-
Class G EUR (C)	LU2036673023	17,188.57	0.31%	10,733.90	0.20%	-	-
Class G EUR Hgd AD (D)	LU1894676722	14,451.15	0.33%	5,428.05	0.13%	-	-
Class G EUR QTD (D)	LU2036673296	11,905.83	0.31%	4,071.85	0.12%	-	-
Class Z EUR Hgd AD (D)	LU2085674625	16,789.23	0.49%	10,033.80	0.25%	-	-
Class Z USD (C)	LU2040440153	28,933.47	0.67%	2,247.98	0.05%	-	-
Emerging Markets Hard Currency Bond - EUR							
Class A EUR (C)	LU0907913460	-	-	4.41	0.00%	-	-
Class I EUR AD (D)	LU0907912652	113,930.75	0.16%	-	-	-	-
Class I EUR (C)	LU0907912579	65,734.04	0.25%	1,319.66	0.01%	-	-
Class I USD (C)	LU1543737727	39,568.94	0.39%	32,243.24	0.20%	-	-
Class I USD Hgd (C)	LU0907912736	2,104.59	0.22%	1,483.14	0.12%	-	-
Class M EUR (C)	LU0907913031	13,832.18	0.24%	8,129.40	0.12%	-	-
Class R EUR (C)	LU1756691595	1,189.94	0.06%	-	-	-	-
Emerging Markets Local Currency Bond - EUR							
Class A CZK Hgd (C)	LU1880385494	-	-	113.93	0.01%	-	-
Class A EUR (C)	LU1882459511	-	-	0.01	0.00%	-	-
Class G EUR Hgd (C)	LU1880386385	-	-	6.11	0.00%	-	-
Class I EUR Hgd (C)	LU1880386625	-	-	3.69	0.00%	-	-
Class I USD (C)	LU1880387607	-	-	29,180.25	0.03%	-	-
Class M EUR Hgd (C)	LU1880387946	-	-	1,926.33	0.11%	-	-
Class Z EUR AD (D)	LU2052288532	-	-	29,099.92	0.04%	-	-
Class Z EUR QD (D)	LU2052288458	-	-	0.04	0.00%	-	-
Global Multi-Asset Conservative - EUR							
Class A EUR (C)	LU1883329432	-	-	5,126.44	0.00%	-	-
Class G EUR (C)	LU1883329861	-	-	3,737.44	0.00%	-	-
Class G EUR QTD (D)	LU1883329945	-	-	106.95	0.00%	-	-
Multi-Asset Sustainable Future - EUR							
Class A CZK Hgd (C)	LU2176991698	-	-	121.03	0.00%	-	-
Class A EUR AD (D)	LU1941682095	-	-	19.76	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 A EUR (C)	LU1941681956	-	-	349.20	0.00%	-	-
Class G EUR (C)	LU1941682335	-	-	676.88	0.00%	-	-
Class I EUR (C)	LU1941682178	-	-	1.71	0.00%	-	-
Class M EUR (C)	LU1941682509	-	-	146.68	0.00%	-	-
Class R EUR (C)	LU1941682251	-	-	39.25	0.00%	-	-

Pioneer Flexible Opportunities - USD

Class I USD (C)	LU1883341486	-	-	456.41	0.29%	-	-
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Absolute Return Credit - EUR

Class A EUR (C)	LU1622150198	390.72	0.28%	70.67	0.06%	-	-
Class A USD (C)	LU1622150867	3.80	0.39%	-	-	-	-
Class A USD Hgd (C)	LU1622150941	55.77	0.41%	-	-	-	-
Class G EUR (C)	LU1622151329	5,194.26	0.19%	197.28	0.01%	-	-
Class I EUR (C)	LU1622150271	221,742.97	0.55%	89.13	0.00%	-	-
Class I GBP Hgd (C)	LU1622150438	84.01	0.57%	-	-	-	-
Class M EUR (C)	LU1622151592	6.54	0.58%	-	-	-	-
Class R EUR (C)	LU1622151162	5.36	0.48%	-	-	-	-

Absolute Return Forex - EUR

Class A USD (C)	LU1883326172	-	-	0.01	0.00%	-	-
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Volatility World - USD

Class A SGD Hgd (C)	LU0752742626	-	-	400.88	0.29%	-	-
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(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

The active share classes with no performance fees crystallized during the year or with no performance fees at year end are not reported in the table.

DISCLOSURE REGULATION

On 18 December 2019, the European Council and European Parliament announced that they had reached a political agreement on the Disclosure Regulation, thereby seeking to establish a pan-European framework to facilitate Sustainable Investment. The Disclosure Regulation provides for a harmonized approach in respect of sustainability-related disclosures to investors within the European Economic Area's financial services sector.

For the purposes of the Disclosure Regulation, the Management Company meets the criteria of a "financial market participant", whilst each Sub-Fund qualifies as a "financial product". For further details on how a Sub-Fund complies with the requirements of the Disclosure Regulation please refer to the supplement for that Sub-Fund. Please also refer to the section on 'Sustainable Investment' in the Prospectus of the Fund and the Amundi Responsible Investment Policy available on www.amundi.com. As required by Art. 11 of the Disclosure Regulation the Fund makes the following statements: Under the Amundi Responsible Investment Policy, Amundi has developed its own ESG rating approach. The Amundi ESG rating aims to measure the ESG performance of an issuer, i.e. its ability to anticipate and manage Sustainability Risks and opportunities inherent to its industry and individual circumstances. By using the Amundi ESG ratings, portfolio managers are taking into account Sustainability Risks in their investment decisions. Amundi applies targeted exclusion policies to all Amundi's active investing strategies by excluding companies in contradiction with the Responsible Investment Policy, such as those which do not respect international conventions, internationally recognized frameworks or national regulations.

■ Article 9 Sub-Funds

These Sub-Funds have a sustainable objective and is therefore classified as article 9 under SFDR (Regulation (EU) 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability-related disclosures in the financial services sector). Therefore, as required by Article 58 of COMMISSION DELEGATED REGULATION (EU) 2022/1288, detailed information on the environmental or social characteristics promoted by the financial product is available in an annex to this report.

This annex contains information about:

- Attainment of the sustainable investment objective of the financial product;
- Top investments, asset allocation & proportion of investments in different economic sectors and sub-sectors;
- Information on sustainable investments.

List of Art. 9 Sub-Funds as of 30 June 2024

Montpensier Great European Models SRI
Montpensier M Climate Solutions
Euro Corporate Short Term Impact Green Bond
Impact Green Bonds

■ Article 8 Sub-Funds (required Art.11.1)

The Sub-Funds listed below are classified pursuant to article 8 of the Disclosure Regulation and aim to promote environmental and/or social characteristics. In addition to applying Amundi's Responsible Investment Policy, these Article 8 Sub-Funds aim to promote such characteristics through investments resulting in an ESG score of their portfolios greater than of their respective benchmark or investment universe. The ESG portfolio score is the AUM-weighted average of the issuers' ESG score based on Amundi ESG scoring model.

During the financial year under reporting, the Investment Manager continuously promoted environmental and/or social characteristics through the application of the above mentioned methodologies.

List of Art. 8 Sub-Funds as of 30 June 2024

Climate Transition Global Equity
Euroland Equity
European Equity ESG Improvers
Euroland Equity Small Cap
European Equity
Europe Ex UK Equity
European Equity Green Technology
European Equity Value
European Equity Income ESG
European Equity Small Cap
Equity Japan Target
Global Ecology ESG
Global Equity ESG Improvers
Net Zero Ambition Global Equity
Global Equity Income ESG
Japan Equity Engagement
Global Equity
US Equity Dividend Growth
US Equity ESG Improvers
US Equity Fundamental Growth
US Equity Research
US Equity Research Value
Polen Capital Global Growth
Net Zero Ambition Top European Players
US Pioneer Fund
Asia Equity Focus
China A Shares
China Equity
Emerging Europe Middle East And Africa
Emerging Markets Equity Focus
Emerging Markets Equity Focus Ex China
Emerging Markets Equity ESG Improvers
Emerging World Equity
Latin America Equity
Net Zero Ambition Emerging Markets Equity
New Silk Road
Russian Equity
Sbi FM India Equity
Euroland Equity Dynamic Multi Factors
Euroland Equity Risk Parity
European Equity Conservative
European Equity Dynamic Multi Factors

European Equity Risk Parity (liquidated 07/06/2024)
 Global Equity Conservative
 Global Equity Dynamic Multi Factors
 European Convertible Bond
 Montpensier Global Convertible Bond
 Euro Aggregate Bond
 Euro Corporate ESG Bond
 Strategic Bond
 Euro High Yield Bond
 Euro High Yield Short Term Bond
 Global Subordinated Bond
 Pioneer Global High Yield Bond
 Global High Yield ESG Improvers Bond
 US High Yield Bond
 European Subordinated Bond ESG
 Global Aggregate Bond
 Global Corporate Bond
 Global Corporate ESG Improvers Bond
 Net Zero Ambition Global Corporate Bond
 Global High Yield Bond
 Global Short Term Bond
 Optimal Yield
 Optimal Yield Short Term
 Strategic Income
 Net Zero Ambition US Corporate Bond
 US Bond
 US Corporate Bond
 US Short Term Bond
 Asia Income ESG Bond
 Emerging Markets Blended Bond
 Emerging Markets Bond
 Emerging Markets Corporate Bond
 Emerging Markets Green Bond
 Emerging Markets Corporate High Yield Bond
 Emerging Markets Hard Currency Bond
 Emerging Markets Local Currency Bond
 Emerging Markets Short Term Bond
 Asia Multi-Asset Target Income
 Euro Multi-Asset Target Income
 Global Multi-Asset
 Global Multi-Asset Conservative
 Global Multi-Asset Target Income
 Net Zero Ambition Multi-Asset
 Multi-Asset Real Return
 Multi-Asset Sustainable Future
 Pioneer Flexible Opportunities
 Income Opportunities
 Real Assets Target Income
 Target Coupon
 Absolute Return Credit
 Absolute Return Multi-Strategy
 Absolute Return Global Opportunities Bond
 Quantitative Global Absolute Return Bond
 Multi-Strategy Growth
 Protect 90
 Cash EUR
 Cash USD

■ Article 6 Sub-Funds

Given the investment focus and the asset classes/sectors they invest in, the investment managers of all other Sub-Funds, not classified pursuant to article 8 or 9 of the Disclosure Regulation did not integrate a consideration of environmentally sustainable economic activities into the investment process for the Sub-Fund. Therefore, it should be noted that the investments underlying these Sub-Funds did not take into account the EU criteria for environmentally sustainable economic activities.

Throughout the financial year, the Sub-Fund considered PAI 14 via the Amundi Minimum Standard and Exclusion Policy related to controversial weapons, excluding issuers in the production, sale, storage or services for and of anti-personnel mines and cluster bombs, prohibited by the Ottawa and Oslo treaties and issuers involved in the production, sale or storage of chemical, biological and depleted uranium weapons, as per Amundi Global Responsible Investment Policy.

List of Art. 6 Sub-Funds as of 30 June 2024

Japan Equity Value
 Equity MENA
 Euro Government Bond
 Euro Inflation Bond
 Global Bond
 Global Inflation Short Duration Bond
 Global Total Return Bond
 China RMB Aggregate Bond
 Global Macro Bonds & Currencies Low Vol
 Absolute Return Forex
 Volatility Euro
 Volatility World

Periodic disclosure for the financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852

Product name:

AMUNDI FUNDS MONTPENSIER GREAT

EUROPEAN MODELS SRI

Legal Entity Identifier:

213800HTVMOYLUK1WB84

Sustainable investment objective

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The EU Taxonomy is a classification system laid down in Regulation (EU) 2020/852, establishing a list of environmentally sustainable economic activities.

That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

<div><div><div></div><div></div></div><div>X</div><div>Oui</div></div>	<div><div><div></div><div></div></div><div></div><div>Non</div></div>
<div><div><div>X</div></div><div><p>It made sustainable investments with an environmental objective : 17.3% of the fund's net assets</p><div><div><div>X</div></div><div><p>in economic activities that qualify as environmentally sustainable under the EU Taxonomy</p></div><div><div>X</div></div><div><p>in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</p></div></div><div><div><div>X</div></div><div><p>It made sustainable investments with a social objective : 81.5% of the fund's net assets</p></div></div></div></div>	<div><div><div></div></div><div><p>It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ____% of sustainable investments</p><div><div><div></div></div><div><p>with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy</p></div><div><div></div></div><div><p>with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</p></div><div><div></div></div><div><p>with a social objective</p></div></div><div><div><div></div></div><div><p>It promoted E/S characteristics, but did not make any sustainable investments</p></div></div></div></div>

A Company is identified as sustainable by the asset manager, by applying the methodology described in the ESG Policy available on the website montpensier.com. A company may be involved in several SDGs. It is classified by the management company, as environmentally or socially sustainable, according to its involvement in the main SDG to which the management company has attached it.

To what extent was the sustainable investment objective of this financial product met?

The fund integrates sustainability factors in its investment process, as indicated in more details below.

By taking into account ESG criteria in the fund, the sustainable investment objective is to combine financial performance with the wish to positively influence, when possible, the issuers in terms of ESG performance, by encouraging companies to improve the integration of ESG criteria in their activities and valuing best practices.

The management company applied the policy described in the Pre-Contractual Document for financial products Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852.

100% of the invested portfolio excluding cash and cash equivalents (meaning 98.82% of the fund's net asset) is made up of sustainable investments.

The portfolio's weighted average carbon intensity and carbon footprint are lower than its index. This performance is attributable to our large under-exposure to fossil fuels.

The portfolio's weighted average carbon intensity and carbon footprint are also lower than the index when including Scope 3 Upstream emissions.

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Additional Information (unaudited)

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

1.1. Environmental performance

Scopes 1 et 2	28/06/24	30/06/23
Weighted Average Carbon Intensity		
Great European Models SRI	71	72
Stoxx 600	83	101
Carbon Footprint		
Great European Models SRI	12	16
Stoxx 600	65	112
Coverage (% invested)		
Great European Models SRI	96.51%	100.00%
Stoxx 600	99.91%	99.91%

Source Montpensier Finance à partir des données MSCI

Weighted Average Carbon Intensity in Tons Emissions / \$M Sales

Carbon Footprint in Tons Emissions / €M invested

Scope 3 Upstream, cumulated with Scopes 1 and 2	28/06/24	30/06/23
Weighted Average Carbon Intensity		
Great European Models SRI	143	138
Stoxx 600	148	170
Carbon Footprint		
Great European Models SRI	20	25
Stoxx 600	94	162
Coverage (% invested)		
Great European Models SRI	94.90%	99.56%
Stoxx 600	98.11%	98.40%

Source Montpensier Finance à partir des données MSCI

NB: Under Delegated Regulation (EU) 2022/1288, from December 2023 on, the carbon footprint is standardised by EVIC (Enterprise Value + Cash). Previously, this normalisation was based on market capitalisation. Furthermore, since June 28, 2024, we have been reporting on all Scope 3 Upstream reported or estimated, in place of Scope 3 Tier 1 estimated.

1.2. Social performance

	28/06/24	30/06/23
Significant Layoffs		
Great European Models SRI	8.7%	13.7%
Stoxx 600	18.8%	20.4%
Coverage (% invested)		
Great European Models SRI	93.15%	100.0%
Stoxx 600	91.36%	90.6%

	28/06/24	30/06/23
Women on the Board		
Great European Models SRI	39.8%	39.5%
Stoxx 600	41.9%	40.7%
Coverage (% invested)		
Great European Models SRI	96.47%	100.0%
Stoxx 600	99.91%	99.8%

Source Montpensier Finance / MSCI

Significant layoffs: Weight of portfolio companies identified as having recently conducted significant layoffs (over 1 000 employees laid off or 10% of the workforce) these 3 past years.

Women on the Board: Weighted weight of women on the Board of Directors and Supervisory Board of portfolio companies.

1.3. Governance performance

	28/06/24	30/06/23
Board independence		
Great European Models SRI	87.7%	87.0%
Stoxx 600	97.3%	97.2%
Remuneration linked to ESG objectives		
Great European Models SRI	75.2%	75.2%
Stoxx 600	91.2%	87.2%
Coverage (% invested)		
Great European Models SRI	96.47%	98.43%
Stoxx 600	99.95%	99.37%

Source Montpensier Finance / MSCI

Board independence: Weight of portfolio companies identified as having a majority of directors independent of employees, majority shareholders and governments.

Compensation linked to ESG objectives: Weight of portfolio companies identified as having integrated ESG criteria into executive compensation. This measurement is based on the reports published by the companies. It focuses strictly on whether or not these elements are included in the components of variable compensation, and does not take into account their effectiveness.

1.4. Human Rights performance

	28/06/24	30/06/23
Global Compact Compliance - Pass		
Great European Models SRI	100.0%	100.0%
Stoxx 600	86.8%	84.3%
Global Compact Compliance - Watch List		
Great European Models SRI	0.0%	0.0%
Stoxx 600	13.1%	14.7%
Global Compact Compliance - Fail		
Great European Models SRI	0.0%	0.0%
Stoxx 600	0.0%	0.9%
Global Compact Compliance - NR		
Great European Models SRI	0.0%	0.0%
Stoxx 600	0.1%	0.1%
Coverage (% invested)		
Great European Models SRI	100.00%	100.00%
Stoxx 600	99.91%	99.89%

Source Montpensier Finance / MSCI

Global Compact Compliance: Weight of portfolio companies identified as in compliance with the principles of the United Nations Global Compact.

... and compared to previous periods?

See above.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments not cause significant harm to any sustainable investment objective?

How were the indicators for adverse impacts on sustainability factors taken into account?

Evaluating the "Do Not Significantly Harm" principle (DNSH) relies on exclusions, Principal Adverse Impacts (PAI) and the monitoring of controversies. In addition, companies with a negative environmental or social MIA impact, or E and S pillars, are considered to derogate the DNSH principle.

For further details, see the Prospectus and the SFDR Pre-contractual Document appended to the prospectus of the UCI, available on the management company's website.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

We exclude from our investment universe companies which are not aligned with certain international norms and conventions, most notably the United Nations Global Compact (UNGC), OECD Guidelines for Multinational Enterprises, the International Labor Organization (ILO) and the United Nations Guiding Principles on Business and Human Rights (UNGPHR). Companies which are subject to a "Red" controversy are excluded from the investment universe. Among these "Red" controversies are companies which are not in line with the United Nations Global Compact (Human Rights, Labor Rights, Environment and Corruption).



How did this financial product consider principal adverse impacts on sustainability factors?

We take into account the main indicators of negative impacts in the policy of sectoral and normative exclusions, analysis of good governance practices (using the proprietary Montpensier Governance Flag - MGF), the proprietary qualitative analysis of the contribution of companies to environmental and solidarity transitions (Montpensier Impact Assessment – MIA, Montpensier Industry Contributor – MIC), and/or in the analysis of eco- activities that determines the contribution to one or more UN Sustainable Development Goals (SDGs). The relevance and coverage of these indicators in analysis vary depending on the sector, industry and region in which each company operates.

Information regarding environmental, social and governance (ESG) objectives can be found on the management company's website:

<https://www.montpensier.com/sites/default/files/public/documents/politique-esg.pdf>



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is:

Largest investments	Sector	% Assets	Country
Novo Nordisk B	Health Care	7.78%	Danemark
ASML Holding	Technology	7.74%	Pays-Bas
Linde Plc	Chemicals	4.66%	Irlande
Essilor Luxottica	Health Care	4.05%	France
Lonza	Health Care	3.68%	Suisse
Beiersdorf	Personal Care, Drug and Grocery Stores	3.47%	Allemagne
Schneider Electric	Industrial Goods and Services	3.40%	France
Hermes International	Consumer Products and Services	3.31%	France
ASM International	Technology	3.28%	Pays-Bas
Atlas Copco A	Industrial Goods and Services	3.15%	Suède
Dassault Systemes	Technology	3.10%	France
Coloplast B	Health Care	3.09%	Danemark
Novonosis (Novozymes) B	Health Care	3.03%	Danemark
Icon Plc	Health Care	2.88%	Irlande
L'Oréal	Consumer Products and Services	2.86%	France

Total weight of top 15 lines vs fund's net assets as at 28/06/24

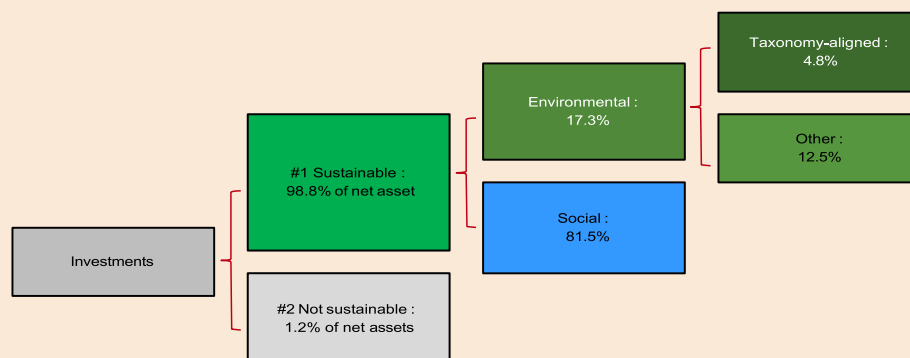
59.5%



Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

What was the asset allocation?



#1 Sustainable covers sustainable investments with environmental or social objectives.

#2 Not sustainable includes investments which do not qualify as sustainable investments.

In which economic sectors were the investments made?

	% AUM
Health Care	26.9%
Consumer Discretionary	20.3%
Technology	19.4%
Industrials	15.4%
Consumer Staples	7.4%
Basic Materials	4.7%
Financials	2.1%
Utilities	1.7%
Energy	1.0%
Total	98.8%

of the fund's net assets as at 28/06/24

Industry Classification Benchmark (ICB) classification - 11 Industries Sectors

Additional Information (unaudited)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035.

For **nuclear energy**, the criteria include comprehensive safety and waste management rules;



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?

☐ Yes

☐

In fossil gas

☐

In nuclear energy

☐ No

Data relating to companies' involvement in fossil gas and/or nuclear energy activities, in line with the taxonomy, are determined by taking into account only data published by companies.

Data on companies' involvement in taxonomy-compliant fossil gas and/or nuclear energy activities are not yet available.

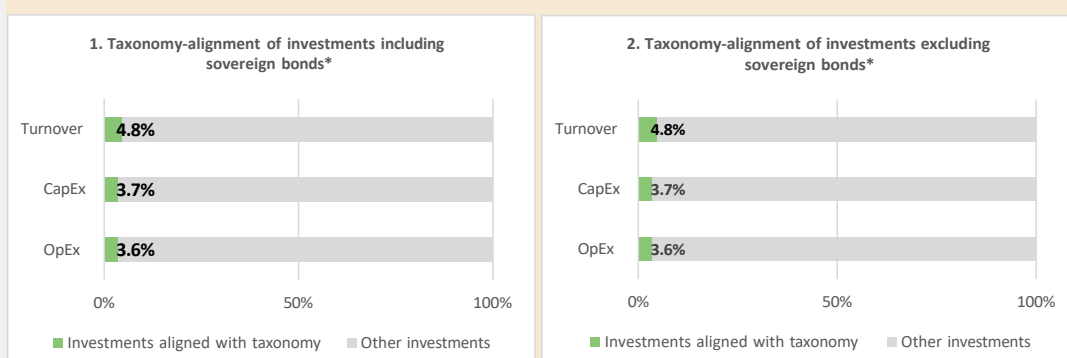
For information, stocks identified as being involved in fossil and/or nuclear energy represent 3.40% of the portfolio, i.e. 3.40% of the portfolio for stocks deriving part of their sales from nuclear energy, and 0.00% for stocks involved in fossil energy.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflects the "greenness" of investee companies today.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Turnover is estimated by MSCI ESG Research according to the methodology described below.

CapEx and OpEx data take into account only data published by companies.

European Taxonomy alignment

European Taxonomy alignment is estimated by MSCI ESG Research, based on the maximum percentage of a company's revenue derived from products and services addressing environmental objectives, on the basis of the MSCI Sustainable Impact Metrics framework.

The percentage of sales generated by products and services that meet environmental objectives is reduced to 0 for companies which do not meet the "Do No Significant Harm" and "Minimum Social Safeguards" criteria of the European taxonomy.

The same applies to tobacco producers, to companies whose revenues derive 5% or more from the supply, distribution or retail sale of tobacco products, as well as companies involved in controversial weapons.

Additional Information (unaudited)

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

What was the share of investments made in transitional and enabling activities?

The fund does not have a minimum proportion of investment in transitional or enabling activities.

How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?

	28/06/24	30/06/23
Alignment on European Taxonomy	% AUM	% AUM
Great European Models SRI	4.8%	7.5%

The percentage indicated above represents the portfolio's contribution to the alignment with the European taxonomy (based on turnover) of all sustainable investments whether they have an environmental or social objective.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy?

As of the date of this report, 17.3% of net assets were invested in sustainable investments with an environmental objective, whereas 13.0% of net assets were not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

As of the date of this report, 81.5% of net assets were invested in sustainable investments with a social objective.



What investments were included under “not sustainable”, what was their purpose and were there any minimum environmental or social safeguards?

Cash, cash equivalents and any hedging derivatives represent 1.2% of the fund's net assets, and do not offer minimum environmental or social guarantees.



What actions have been taken to attain the sustainable investment objective during the reference period?

The management company has applied the policy described in the pre-contractual information document for the financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852.

Montpensier Finance's shareholder engagement policy consists of a voting policy and an engagement policy.

Exercising voting rights is an important element of the dialogue with issuers. It encourages the best governance practices and promotes professional ethic.

Montpensier Finance considers that the exercise of voting rights is an integral part of the investment management process and should be carried out in the best interest of its clients. Montpensier Finance voting rights policy aims to promote the long-term valuation of its funds investments.

To exercise the voting rights attached to the equities held by the fund, the fund managers refer to the principles regarding corporate governance recommendations published by ISS Governance, in its Sustainability Policy. ISS covers all companies held in the portfolios of the funds managed by Montpensier Finance.

Compliance regulations require portfolio managers to carry out their functions independently, particularly with regard to issuers, and in the sole interest of unit/shareholders. Portfolio managers pay particularly attention to resolutions which may prejudice the interests of unit/shareholders.

The full voting policy as well as the latest voting rights exercise report are available on our website.

Additional Information (unaudited)

Montpensier Finance supplements its voting policy with an engagement policy.

The fund management teams are encouraged to raise any concern with companies during meetings, especially when the ESG issues seem insufficiently accounted for, in order to encourage these companies to improve their practices on environmental, social, and

corporate governance issues, all of which are factors of sustainable growth.

The fund managers, assisted by the SRI analysts, will establish a positive and constructive mid-to-longterm rapport with companies held in the portfolio.

This rapport is multi-faceted:

- ✓ Company contacts;
- ✓ Communicating the fund managers' voting intentions to the company prior to the General Meeting.

In addition to direct engagement initiatives we usually conduct directly with Small and Medium Companies, Montpensier Finance also participates in pooled engagement actions implemented by ISS as part of its ISS ESG program especially for larger companies.

This dialogue is conducted with the aim of:

- ✓ Encouraging companies to set up an ESG commitment;
- ✓ Encouraging companies to communicate about their ESG practices.

The full engagement policy as well as the latest engagement report are available on our website.



How did this financial product perform compared to the reference sustainable benchmark?

Reference benchmarks are indexes to measure whether the financial product attains the sustainable objective.

The fund does not use a sustainable benchmark. Its sustainability performance is compared to its benchmark : Stoxx 600

● *How does the reference benchmark differ from a broad market index?*

N/A

● *How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?*

N/A

● *How did this financial product perform compared with the reference benchmark?*

N/A

● *How did this financial product perform compared with the broad market index?*

See above for the performance indicators of the fund and its benchmark against the sustainability indicators.

Periodic disclosure for the financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852

Product name:

AMUNDI FUNDS MONTPIER

M CLIMATE SOLUTIONS

Legal Entity Identifier:

21380078ODTTDH9T8A31

Sustainable investment objective

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of environmentally sustainable economic activities.

That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

<div><div><div></div><div></div></div><div>X</div><div>Oui</div></div>	<div><div><div></div><div></div></div><div></div><div>Non</div></div>
<div><div><input checked="" type="checkbox"/></div><div>It made sustainable investments with an environmental objective : 96.6% of the fund's net assets</div></div> <div><div><input checked="" type="checkbox"/></div><div>in economic activities that qualify as environmentally sustainable under the EU Taxonomy</div></div> <div><div><input checked="" type="checkbox"/></div><div>in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</div></div> <div><div><input type="checkbox"/></div><div>It made sustainable investments with a social objective : 0.0% of the fund's net assets</div></div>	<div><div><input type="checkbox"/></div><div>It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ____% of sustainable investments</div></div> <div><div><input type="checkbox"/></div><div>with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy</div></div> <div><div><input type="checkbox"/></div><div>with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</div></div> <div><div><input type="checkbox"/></div><div>with a social objective</div></div> <div><div><input type="checkbox"/></div><div>It promoted E/S characteristics, but did not make any sustainable investments</div></div>

Global equity thematic fund, all caps, targeting companies that are effectively involved & can generate a real impact in the energy and ecological transition for the climate.



To what extent was the sustainable investment objective of this financial product met?

The fund integrates sustainability factors in its investment process, as indicated in more details below.

The sustainable investment objective of the fund is to identify the involvement of companies in favor of the energy and ecological transition for the climate, in order to invest mainly in the stocks of companies whose initiatives or solutions contribute directly or indirectly to the reduction of the impacts of climate change, or in the stocks of companies which a part of the activity concerns changes and developments related to the theme of energy and climate transition.

ESG criteria are taken into account by the fund in order to unify financial performance and the wish to positively influence, when possible, the issuer in terms of ESG performance, by encouraging companies to improve the integration of ESG criteria in their activities and valuing best practices.

The management company applied the policy described in the Pre-Contractual Document for financial products Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852.

100% of the invested portfolio excluding cash and cash equivalents (meaning 98.11% of the fund's net asset) is made up of sustainable investments.

The portfolio's weighted average carbon intensity and carbon footprint are significantly lower than its index. This performance is attributable to our large under-exposure to fossil fuels.

The portfolio's weighted average carbon intensity is in line with its index, and carbon footprint is lower than its index when including Scope 3 Upstream emissions.

Additional Information (unaudited)

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

1.1. Environmental performance

Scopes 1 et 2	28/06/24	30/06/23
Weighted Average Carbon Intensity		
M Climate Solutions	62	66
Stoxx Global 1800	97	120
Carbon Footprint		
M Climate Solutions	21	23
Stoxx Global 1800	44	80
Coverage (% invested)		
M Climate Solutions	100.00%	97.29%
Stoxx Global 1800	99.77%	99.82%

Source Montpensier Finance à partir des données MSCI

Weighted Average Carbon Intensity in Tons Emissions / \$M Sales

Carbon Footprint in Tons Emissions / €M invested

Scope 3 Upstream, cumulated with Scopes 1 and 2	28/06/24	30/06/23
Weighted Average Carbon Intensity		
M Climate Solutions	157	147
Stoxx Global 1800	151	174
Carbon Footprint		
M Climate Solutions	35	45
Stoxx Global 1800	60	107
Coverage (% invested)		
M Climate Solutions	87.89%	86.59%
Stoxx Global 1800	98.18%	98.72%

Source Montpensier Finance à partir des données MSCI

NB: Under Delegated Regulation (EU) 2022/1288, from December 2023 on, the carbon footprint is standardised by EVIC (Enterprise Value + Cash). Previously, this normalisation was based on market capitalisation. Furthermore, since June 28, 2024, we have been reporting on all Scope 3 Upstream reported or estimated, in place of Scope 3 Tier 1 estimated.

1.2. Social performance

	28/06/24	30/06/23
Significant Layoffs		
M Climate Solutions	7.4%	5.4%
Stoxx Global 1800	15.9%	18.4%
Coverage (% invested)		
M Climate Solutions	93.43%	100.0%
Stoxx Global 1800	90.68%	90.2%
	28/06/24	30/06/23
Women on the Board		
M Climate Solutions	34.6%	33.1%
Stoxx Global 1800	35.8%	34.3%
Coverage (% invested)		
M Climate Solutions	100.00%	100.0%
Stoxx Global 1800	99.76%	99.8%

Source Montpensier Finance / MSCI

Significant layoffs: Weight of portfolio companies identified as having recently conducted significant layoffs (over 1 000 employees laid off or 10% of the workforce) these 3 past years.

Women on the Board: Weighted weight of women on the Board of Directors and Supervisory Board of portfolio companies.

1.3. Governance performance

	28/06/24	30/06/23
Board independence		
M Climate Solutions	91.9%	88.9%
Stoxx Global 1800	93.1%	91.6%
Remuneration linked to ESG objectives		
M Climate Solutions	69.9%	62.6%
Stoxx Global 1800	66.0%	64.7%
Coverage (% invested)		
M Climate Solutions	100.00%	100.00%
Stoxx Global 1800	99.76%	99.65%

Source Montpensier Finance / MSCI

Board independence: Weight of portfolio companies identified as having a majority of directors independent of employees, majority shareholders and governments.

Compensation linked to ESG objectives: Weight of portfolio companies identified as having integrated ESG criteria into executive compensation. This measurement is based on the reports published by the companies. It focuses strictly on whether or not these elements are included in the components of variable compensation, and does not take into account their effectiveness.

1.4. Human Rights performance

	28/06/24	30/06/23
Global Compact Compliance - Pass		
M Climate Solutions	100.0%	100.0%
Stoxx Global 1800	82.9%	80.8%
Global Compact Compliance - Watch List		
M Climate Solutions	0.0%	0.0%
Stoxx Global 1800	16.8%	18.5%
Global Compact Compliance - Fail		
M Climate Solutions	0.0%	0.0%
Stoxx Global 1800	0.1%	0.5%
Global Compact Compliance - NR		
M Climate Solutions	0.0%	0.0%
Stoxx Global 1800	0.2%	0.2%
Coverage (% invested)		
M Climate Solutions	100.00%	100.00%
Stoxx Global 1800	99.76%	99.80%

Source Montpensier Finance / MSCI

Global Compact Compliance: Weight of portfolio companies identified as in compliance with the principles of the United Nations Global Compact.

... and compared to previous periods?

See above.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments not cause significant harm to any sustainable investment objective?

How were the indicators for adverse impacts on sustainability factors taken into account?

Evaluating the "Do Not Significantly Harm" principle (DNSH) relies on exclusions, Principal Adverse Impacts (PAI) and the monitoring of controversies. In addition, companies with a negative environmental or social MIA impact, or E and S pillars, are considered to derogate the DNSH principle.

For further details, see the Prospectus and the SFDR Pre-contractual Document appended to the prospectus of the UCI, available on the management company's website.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

We exclude from our investment universe companies which are not aligned with certain international norms and conventions, most notably the United Nations Global Compact (UNGC), OECD Guidelines for Multinational Enterprises, the International Labor Organization (ILO) and the United Nations Guiding Principles on Business and Human Rights (UNGPHR). Companies which are subject to a "Red" controversy are excluded from the investment universe. Among these "Red" controversies are companies which are not in line with the United Nations Global Compact (Human Rights, Labor Rights, Environment and Corruption).



How did this financial product consider principal adverse impacts on sustainability factors?

We take into account the main indicators of negative impacts in the policy of sectoral and normative exclusions, analysis of good governance practices (using the proprietary Montpensier Governance Flag - MGF), the proprietary qualitative analysis of the contribution of companies to environmental and solidarity transitions (Montpensier Impact Assessment - MIA, Montpensier Industry Contributor - MIC), and/or in the analysis of eco-activities that determines the contribution to one or more UN Sustainable Development Goals (SDGs). The relevance and coverage of these indicators in analysis vary depending on the sector, industry and region in which each company operates.

Information regarding environmental, social and governance (ESG) objectives can be found on the management company's website:

<https://www.montpensier.com/sites/default/files/public/documents/politique-esg.pdf>



What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is:

Largest investments	Sector	% Assets	Country
Neoen SA	Utilities	6.10%	France
Xylem Inc	Industrial Goods and Services	5.89%	États-Unis
Nvidia Corp	Technology	5.68%	États-Unis
Nextracker Inc.	Energy	5.19%	États-Unis
First Solar Inc	Energy	4.64%	États-Unis
Solaria Energia Y Medio Ambi	Utilities	4.44%	Espagne
EDP Renovaveis SA	Utilities	4.05%	Espagne
Vestas Wind Systems	Energy	4.04%	Danemark
Encavis AG - Tender	Utilities	3.42%	Allemagne
Schneider Electric	Industrial Goods and Services	3.40%	France
Nordex SE	Energy	3.17%	Allemagne
Nel Asa	Energy	3.11%	Norvège
Scatec Solar Asa	Utilities	3.02%	Norvège
Sunrun Inc	Utilities	2.90%	États-Unis
Dassault Systemes	Technology	2.90%	France

Total weight of top 15 lines vs fund's net assets as at 28/06/24

62.0%

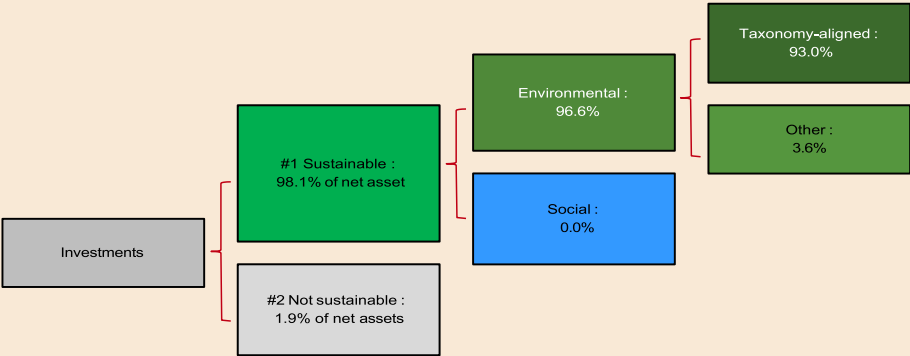


What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.

The basis for calculating percentages mentioned below is the fund's net assets.



#1 Sustainable covers sustainable investments with environmental or social objectives.

#2 Not sustainable includes investments which do not qualify as sustainable investments.

In which economic sectors were the investments made?

	% AUM
Energy	30.4%
Utilities	26.3%
Industrials	19.7%
Technology	13.6%
Consumer Discretionary	3.3%
Health Care	2.6%
Consumer Staples	2.1%
Total	98.1%

of the fund's net assets as at 28/06/24
Industry Classification Benchmark (ICB) classification - 11 Industries Sectors

Additional Information (unaudited)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035.

For **nuclear energy**, the criteria include comprehensive safety and waste management rules;



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?

☐

Yes

☐

In fossil gas

☐

In nuclear energy

☐

No

Data relating to companies' involvement in fossil gas and/or nuclear energy activities, in line with the taxonomy, are determined by taking into account only data published by companies.

Data on companies' involvement in taxonomy-compliant fossil gas and/or nuclear energy activities are not yet available.

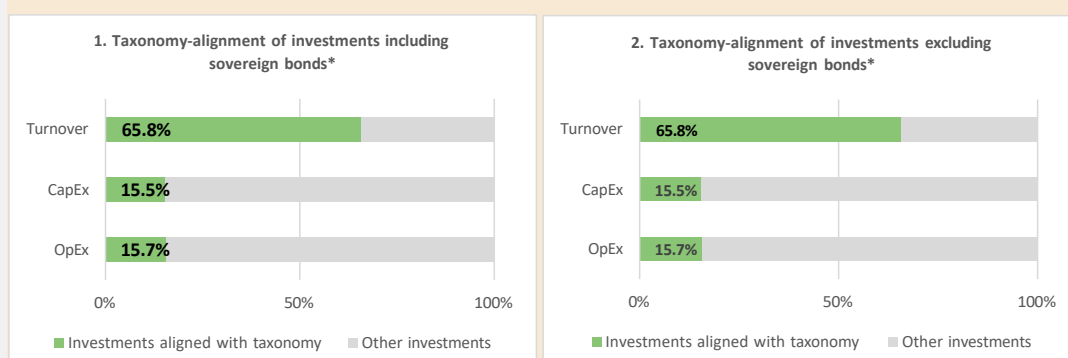
For information, stocks identified as being involved in fossil and/or nuclear energy represent 3.40% of the portfolio, i.e. 3.40% of the portfolio for stocks deriving part of their sales from nuclear energy, and 0.00% for stocks involved in fossil energy.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflects the "greenness" of investee companies today.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Turnover is estimated by MSCI ESG Research according to the methodology described below.

CapEx and OpEx data take into account only data published by companies.

The percentage of alignment with the taxonomy indicated above represents the portfolio's contribution in weighted average to the alignment with the European taxonomy (based on turnover, CapEx or OpEx) of all sustainable investments whether they have an environmental or social objective.

European Taxonomy alignment

European Taxonomy alignment is estimated by MSCI ESG Research, based on the maximum percentage of a company's revenue derived from products and services addressing environmental objectives, on the basis of the MSCI Sustainable Impact Metrics framework.

The percentage of sales generated by products and services that meet environmental objectives is reduced to 0 for companies which do not meet the "Do No Significant Harm" and "Minimum Social Safeguards" criteria of the European taxonomy.

The same applies to tobacco producers, to companies whose revenues derive 5% or more from the supply, distribution or retail sale of tobacco products, as well as companies involved in controversial weapons.

Additional Information (unaudited)

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

What was the share of investments made in transitional and enabling activities?

The fund does not have a minimum proportion of investment in transitional or enabling activities.

How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?

	28/06/24	30/06/23
Alignment on European Taxonomy	% AUM	% AUM
M Climate Solutions	65.8%	67.5%

The percentage indicated above represents the portfolio's contribution to the alignment with the European taxonomy (based on turnover) of all sustainable investments whether they have an environmental or social objective.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy?

As of the date of this report, 96.6% of net assets were invested in sustainable investments with an environmental objective, whereas 3.6% of net assets were not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

As of the date of this report, 0.0% of net assets were invested in sustainable investments with a social objective, knowing that this is a global equity thematic fund, all caps, targeting companies that are effectively involved & can generate a real impact in the Energy and Environmental Transition for the climate.



What investments were included under “not sustainable”, what was their purpose and were there any minimum environmental or social safeguards?

Cash, cash equivalents and any hedging derivatives represent 1.9% of the fund's net assets, and do not offer minimum environmental or social guarantees.



What actions have been taken to attain the sustainable investment objective during the reference period?

The management company has applied the policy described in the pre-contractual information document for the financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852.

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Compliance regulations require portfolio managers to carry out their functions independently, particularly with regard to issuers, and in the sole interest of unit/shareholders. Portfolio managers pay particularly attention to resolutions which may prejudice the interests of unit/shareholders.

The full voting policy as well as the latest voting rights exercise report are available on our website.

Additional Information (unaudited)

Montpensier Finance supplements its voting policy with an engagement policy.

The fund management teams are encouraged to raise any concern with companies during meetings, especially when the ESG issues seem insufficiently accounted for, in order to encourage these companies to improve their practices on environmental, social, and

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The fund managers, assisted by the SRI analysts, will establish a positive and constructive mid-to-longterm rapport with companies held in the portfolio.

This rapport is multi-faceted:

- ✓ Company contacts;
- ✓ Communicating the fund managers' voting intentions to the company prior to the General Meeting.

In addition to direct engagement initiatives we usually conduct directly with Small and Medium Companies, Montpensier Finance also participates in pooled engagement actions implemented by ISS as part of its ISS ESG program especially for larger companies.

This dialogue is conducted with the aim of:

- ✓ Encouraging companies to set up an ESG commitment;
- ✓ Encouraging companies to communicate about their ESG practices.

The full engagement policy as well as the latest engagement report are available on our website.



How did this financial product perform compared to the reference sustainable benchmark?

Reference benchmarks are indexes to measure whether the financial product attains the sustainable objective.

The fund does not use a sustainable benchmark. Its sustainability performance is compared to its benchmark : Stoxx Global 1800

● *How does the reference benchmark differ from a broad market index?*

N/A

● *How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?*

N/A

● *How did this financial product perform compared with the reference benchmark?*

N/A

● *How did this financial product perform compared with the broad market index?*

See above for the performance indicators of the fund and its benchmark against the sustainability indicators.

Periodic disclosure for the financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5 first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI FUNDS IMPACT
EURO CORPORATE SHORT TERM GREEN
BOND

Legal entity identifier:
549300U5T6UEW3OI8O37

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainable investment objective

Did this financial product have a sustainable investment objective?



X

Yes



No

X

It made **sustainable investments with an environmental objective:** 89.86%



in economic activities that qualify as environmentally sustainable under the EU Taxonomy



in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



It made a **sustainable investments with a social objective:** _____



It promoted **Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of _____ of sustainable investments



with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy



with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent was the sustainable investment objective of this financial product met?

During the financial year, the product continuously met its sustainable investment objective by aiming to have a higher ESG score than the ESG score of its investment universe **BLOOMBERG EURO GREEN BOND INDEX: CORPORATE**. In determining the ESG score of the Product and the ESG investment universe, ESG /performance was continuously assessed by comparing the average performance of a security against the security issuer's industry, in respect of each of the three environmental, social and governance characteristics.

The investment universe is a broad market universe that does not evaluate or include components based on environmental and/or social characteristics and is therefore not intended to be consistent with the characteristics promoted by the fund. No ESG benchmark has been designated.

The sub-fund maintained the committed share of its allocation invested in the use of green

bonds.

Green bonds' objective is to finance projects that generate a positive and measurable impact on the environment. The key indicator measuring the green bonds' impact is the "Avoided tons of CO2 emissions per million of euros invested in a year". Beyond the quantitative and qualitative financial analysis of the bonds that are likely to compose the portfolio, the selection process includes an ESG strategy assessment at the issuer level and a green bond assessment following several points of analysis:

1. Amundi has developed a proprietary ESG scoring system based on a seven-letter scale, ranging from A to G, where A is the best and G the worst rating. Any issuer with a Grating is excluded from all of Amundi's actively managed portfolios. We implement the verification of the issuer's ESG rating and check the rating's compliance with the related fund's criteria. As stated above, issuers with a G-rating on Amundi's ESG rating scale are not eligible for investment. If there are weaknesses, the ESG Research team will look for any controversy on the related pillar (E, S and G) in more detail.
2. Green bond assessment in terms of: (i) project analysis, via analysis of the geographical location of assets, action on the assets, assessment of any additional impact of the green project on the environment, biodiversity, local communities, or other social aspects (Do no significant harm), alignment to industry standards (e.g. alignment with International Capital Markets Association Green Bond Principles, Climate Bond Initiative, EU Taxonomy). (ii) issuer analysis at global ESG strategy and controversy levels, (iii) green funding rationale (type of projects funded, allocation of green assets, type of instruments funding green projects) and (iv) transparency (green bond report, second party opinion existence)
3. Ongoing monitoring (ex-post investment), which includes regular review of allocation and impact report of the green bond, controversies the issuer is involved in and issuer's environmental strategy.

Finally, all selected Green Bonds shall meet the criteria and guidelines of the Green Bond Principles as published by the International Capital Market Association. Please visit Amundi's Responsible Investment Policy for more details on the above.

● *How did the sustainability indicators perform?*

Amundi has developed its own in-house ESG rating process based on the "Best-in-class" approach. Ratings adapted to each sector of activity aim to assess the dynamics in which companies operate.

The sustainability indicator used is the ESG score of the Product that is measured against the ESG score of the ESG investment universe of the Product.

At the end of the period:

- The weighted average ESG rating of the portfolio is **1.118 (C)**.
- The weighted average ESG rating of the ESG investment universe is **0.799 (C)**.

The Amundi ESG rating used to determine the ESG score is an ESG quantitative score translated into seven grades, ranging from A (the best scores universe) to G (the worst). In the Amundi ESG Rating scale, the securities belonging to the exclusion list correspond to a G. For corporate issuers, ESG performance is assessed globally and at relevant criteria level by comparison with the average performance of its industry, through the combination of the three ESG dimensions:

- Environmental dimension: this examines issuers' ability to control their direct and indirect environmental impact, by limiting their energy consumption, reducing their greenhouse emissions, fighting resource depletion and protecting biodiversity.
- Social dimension: this measures how an issuer operates on two distinct concepts: the issuer's strategy to develop its human capital and the respect of the human rights in general;
- Governance dimension: This assesses capability of the issuer to ensure the basis for an effective corporate governance framework and generate value over the long-term.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The methodology applied by Amundi ESG rating uses 38 criteria that are either generic (common to all companies regardless of their activity) or sector specific which are weighted according to sector and considered in terms of their impact on reputation, operational efficiency and regulations in respect of an issuer. Amundi ESG ratings are likely to be expressed globally on the three E, S and G dimensions or individually on any environmental or social factor.

At the end of the period, the portfolio holds **89.79 %** of green bonds.

● **... and compared to previous periods?**

At the end of the previous period, the weighted average ESG rating of the portfolio was 0,99 (C) and the weighted average ESG rating of the ESG investment universe was 0,83 (C).

At the end of the previous period, the portfolio held 95.01 % of green bonds

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments not cause significant harm to any sustainable investment objective?**

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

– **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion** : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **ESG factors integration** : Amundi has adopted minimum ESG integration standards applied by default to its actively managed open-ended funds (exclusion of G rated issuers and better weighted average ESG score higher than the applicable benchmark). The 38 criteria used in Amundi ESG rating approach were also designed to consider key impacts on sustainability factors, as well as quality of the mitigation undertaken are also considered in that respect.
- **Engagement** : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote** : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring** : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.

For any further detail on how mandatory Principal Adverse Impact indicators are taken into account, please refer to the Amundi Sustainable Finance Disclosure Statement available at www.amundi.com.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the

Largest Investments	Sector	Sub-Sector	Country	% Assets
LBPSFH 1.625% 05/30 EMTN	Securitized	Mortgage Assets	France	1.99%
SOCSEFH 0.125% 07/29	Securitized	Mortgage Assets	France	1.97%
SVEGNO 0.01%	Securitized	Mortgage Assets	Norway	1.97%

Additional Information (unaudited)

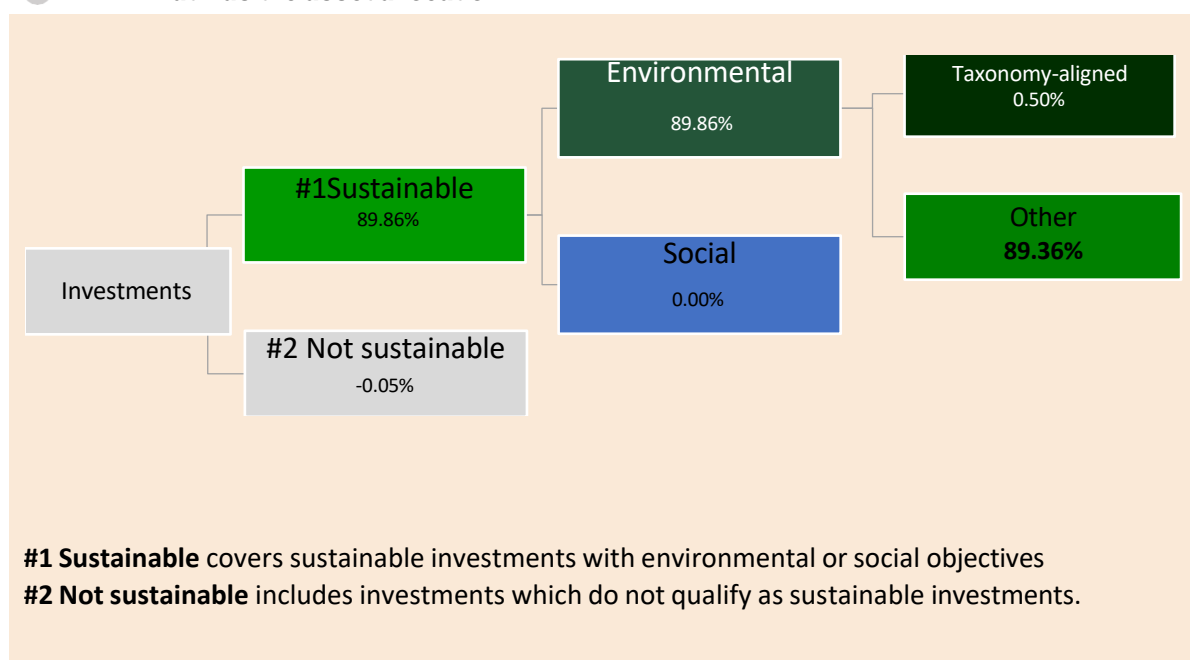
referenceperiod
which is: **From**
01/07/2023 to
30/06/2024

06/27				
ALDFP 4% 07/27 EMTN	Corporates	Other Financials	France	1.82%
GFCFP 1.5% 01/25	Corporates	Real Estate (REIT)	France	1.54%
EOANGR % 08/24 EMTN	Corporates	Electric	Germany	1.54%
HYNOE 1.375% 04/25	Corporates	Banking	Austria	1.52%
ALLRNV 2.625% 09/27 EMTN	Corporates	Electric	Netherlands	1.52%
CMZB VAR 03/26 EMTN	Corporates	Banking	Germany	1.51%
ABNANV 4.25% 02/30 EMTN	Corporates	Banking	Netherlands	1.51%
ABNANV 4% 01/28 EMTN	Corporates	Banking	Netherlands	1.50%
EDF 1% 10/26	Corporates	Electric	France	1.47%
LPTY 0.25% 02/26 EMTN	Corporates	Other Financials	Netherlands	1.46%
AIB VAR 05/31 EMTN	Corporates	Banking	Ireland	1.41%
EDPPL VAR 04/83 EMTN	Corporates	Electric	Portugal	1.40%



What was the proportion of sustainability-related investments?

● **What was the asset allocation?**



● **In which economic sectors were the investments made ?**

Additional Information (unaudited)

Sector	Sub-Sector	% Assets
<i>Corporates</i>	<i>Banking</i>	43.46%
<i>Corporates</i>	<i>Electric</i>	16.19%
<i>Securitized</i>	<i>Mortgage Assets</i>	5.93%
<i>Corporates</i>	<i>Consumer Discretionary</i>	5.38%
<i>Corporates</i>	<i>Other Financials</i>	4.28%
<i>Corporates</i>	<i>Insurance</i>	3.82%
<i>Corporates</i>	<i>Real Estate (REIT)</i>	3.68%
<i>Corporates</i>	<i>Basic Industry</i>	1.72%
<i>Corporates</i>	<i>Communications</i>	1.60%
<i>Corporates</i>	<i>Natural Gas</i>	1.39%
<i>Financials</i>	<i>Mutual Funds</i>	1.08%
<i>Corporates</i>	<i>Capital Goods</i>	0.66%
<i>Corporates</i>	<i>Transportation</i>	0.58%
<i>Forex</i>	<i>Forex</i>	0.07%
<i>Others</i>	<i>Others</i>	0.04%
<i>Treasuries</i>	<i>Treasuries</i>	0.00%

Cash	Cash	10.12%
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To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?

The fund has an environmental sustainable investment objective. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.50% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐

Yes:

☐

In fossil gas

☐

In nuclear energy

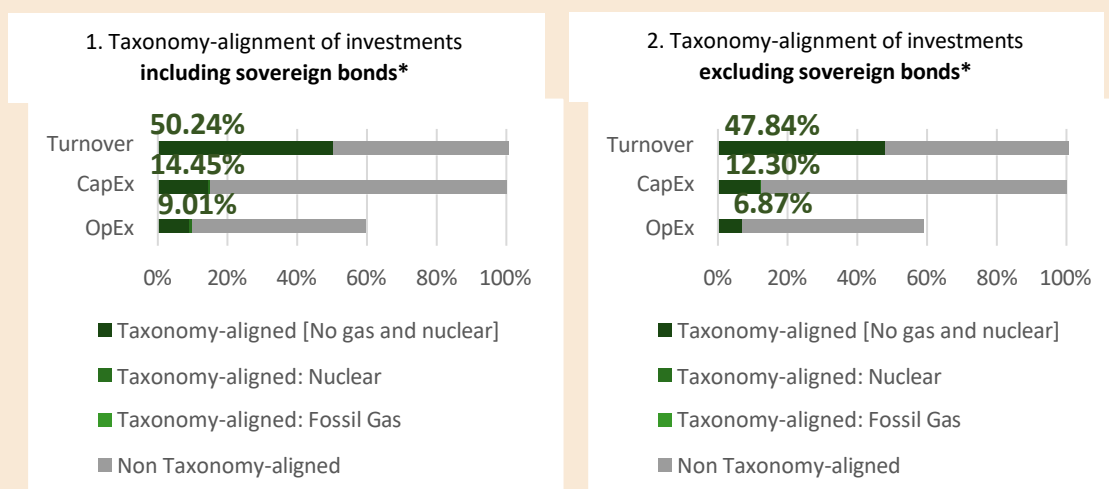
☒

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.




* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

● **What was the share of investments in transitional and enabling activities ?**

As of 30/06/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

At the end of the previous period, the percentage of investments with Taxonomy alignment was 0.00%.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **89.36%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 0.00%.



What investments were included under “not sustainable”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. There are no minimum environmental or social safeguards for these assets.



What actions have been taken to attain the sustainable investment objective during the reference period ?

Sustainability indicators are continuously made available in the portfolio management system allowing the portfolio managers to assess the impact of their investment decisions.

These indicators are embedded within AMUNDI's control framework, with responsibilities spread between the first level of controls performed by the Investment teams themselves and the second level of controls performed by the Risk teams, who monitor compliance with environmental or social characteristics promoted by the fund on an ongoing basis.

Moreover, AMUNDI's Responsible Investment Policy sets out an active approach to engagement that promotes dialogue with investee companies including those in the portfolio of this product. Our Annual Engagement Report, available on <https://about.amundi.com/esg-documentation>, provides detailed reporting on this engagement and its results



How did this financial product perform compared to the reference benchmark ?

This product does not have an ESG Benchmark.

● **How does the reference benchmark differ from a broad market index ?**

This product does not have an ESG Benchmark.

Reference benchmarks are indexes to measure whether the financial product attains the

Additional Information (unaudited)

environmental or social characteristics that they promote.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective ?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform compared with the reference benchmark ?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform compared with the broad market index ?***

This product does not have an ESG Benchmark.

Periodic disclosure for the financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5 first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI FUNDS IMPACT
GREEN BONDS

Legal entity identifier:
213800XAP1H8TNKVRE27

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainable investment objective

Did this financial product have a sustainable investment objective?



X

Yes



No

X

It made **sustainable investments with an environmental objective:** 95.98%



in economic activities that qualify as environmentally sustainable under the EU Taxonomy



in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



It promoted **Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of _____ of sustainable investments



with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy



with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It made a **sustainable investments with a social objective:** _____



It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent was the sustainable investment objective of this financial product met ?

During the financial year, the product continuously promoted environmental and/or social characteristics by aiming to have a higher ESG score than the ESG score of its investment universe **BLOOMBERG MSCI GLOBAL GREEN BOND HEDGED INDEX**. In determining the ESG score of the Product and the ESG investment universe, ESG /performance was continuously assessed by comparing the average performance of a security against the security issuer's industry, in respect of each of the three environmental, social and governance characteristics.

The investment universe is a broad market universe that does not evaluate or include components based on environmental and/or social characteristics and is therefore not intended to be consistent with the characteristics promoted by the fund. No ESG benchmark has been designated.

The sub-fund maintained the committed share of its allocation invested in the use of green bonds.

Green bonds' objective is to finance projects that generate a positive and measurable impact on the environment. The key indicator measuring the green bonds' impact is the "Avoided tons of CO2 emissions per million of euros invested in a year". Beyond the quantitative and qualitative financial analysis of the bonds that are likely to compose the portfolio, the selection process includes an ESG strategy assessment at the issuer level and a green bond assessment following several points of analysis:

1. Amundi has developed a proprietary ESG scoring system based on a seven-letter scale, ranging from A to G, where A is the best and G the worst rating. Any issuer with a G-rating is excluded from all of Amundi's actively managed portfolios. We implement the verification of the issuer's ESG rating and check the rating's compliance with the related fund's criteria. As stated above, issuers with a G-rating on Amundi's ESG rating scale are not eligible for investment. If there are weaknesses, the ESG Research team will look for any controversy on the related pillar (E, S and G) in more detail.
2. Green bond assessment in terms of: (i) project analysis, via analysis of the geographical location of assets, action on the assets, assessment of any additional impact of the green project on the environment, biodiversity, local communities, or other social aspects (Do no significant harm), alignment to industry standards (e.g. alignment with International Capital Markets Association Green Bond Principles, Climate Bond Initiative, EU Taxonomy). (ii) issuer analysis at global ESG strategy and controversy levels, (iii) green funding rationale (type of projects funded, allocation of green assets, type of instruments funding green projects) and (iv) transparency (green bond report, second party opinion existence)
3. Ongoing monitoring (ex-post investment), which includes regular review of allocation and impact report of the green bond, controversies the issuer is involved in and issuer's environmental strategy.

Finally, all selected Green Bonds shall meet the criteria and guidelines of the Green Bond Principles as published by the International Capital Market Association. Please visit Amundi's Responsible Investment Policy for more details on the above.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

● *How did the sustainability indicators perform?*

Amundi has developed its own in-house ESG rating process based on the "Best-in-class" approach. Ratings adapted to each sector of activity aim to assess the dynamics in which companies operate.

The sustainability indicator used is the ESG score of the Product that is measured against the ESG score of the ESG investment universe of the Product.

At the end of the period:

- The weighted average ESG rating of the portfolio is **1.212 (C)**.
- The weighted average ESG rating of the ESG investment universe is **0.935 (C)**.

The Amundi ESG rating used to determine the ESG score is an ESG quantitative score translated into seven grades, ranging from A (the best scores universe) to G (the worst). In the Amundi ESG Rating scale, the securities belonging to the exclusion list correspond to a G. For corporate issuers, ESG performance is assessed globally and at relevant criteria level by comparison with the average performance of its industry, through the combination of the three ESG dimensions:

- Environmental dimension: this examines issuers' ability to control their direct and indirect environmental impact, by limiting their energy consumption, reducing their greenhouse emissions, fighting resource depletion and protecting biodiversity.
- Social dimension: this measures how an issuer operates on two distinct concepts: the

issuer's strategy to develop its human capital and the respect of the human rights in general;

- Governance dimension: This assesses capability of the issuer to ensure the basis for an effective corporate governance framework and generate value over the long-term.

The methodology applied by Amundi ESG rating uses 38 criteria that are either generic (common to all companies regardless of their activity) or sector specific which are weighted according to sector and considered in terms of their impact on reputation, operational efficiency and regulations in respect of an issuer. Amundi ESG ratings are likely to be expressed globally on the three E, S and G dimensions or individually on any environmental or social factor.

At the end of the period, the portfolio holds **96.23 %** of green bonds.

● ***... and compared to previous periods?***

At the end of the previous period, the weighted average ESG rating of the portfolio was 1.14 (C) and the weighted average ESG rating of the ESG investment universe was 0.97 (C). At the end of the previous period, the portfolio held 99.95 % of green bonds.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● ***How did the sustainable investments not cause significant harm to any sustainable investment objective?***

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g. GHG intensity of investee companies) via a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

– ***How were the indicators for adverse impacts on sustainability factors taken into account?***

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

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– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion :** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **ESG factors integration :** Amundi has adopted minimum ESG integration standards applied by default to its actively managed open-ended funds (exclusion of G rated issuers and better weighted average ESG score higher than the applicable benchmark). The 38 criteria used in Amundi ESG rating approach were also designed to consider key impacts on sustainability factors, as well as quality of the mitigation undertaken are also considered in that respect.
- **Engagement :** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote :** Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring :** Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.

For any further detail on how mandatory Principal Adverse Impact indicators are taken into account, please refer to the Amundi Sustainable Finance Disclosure Statement available at www.amundi.com.



What were the top investments of this financial product?

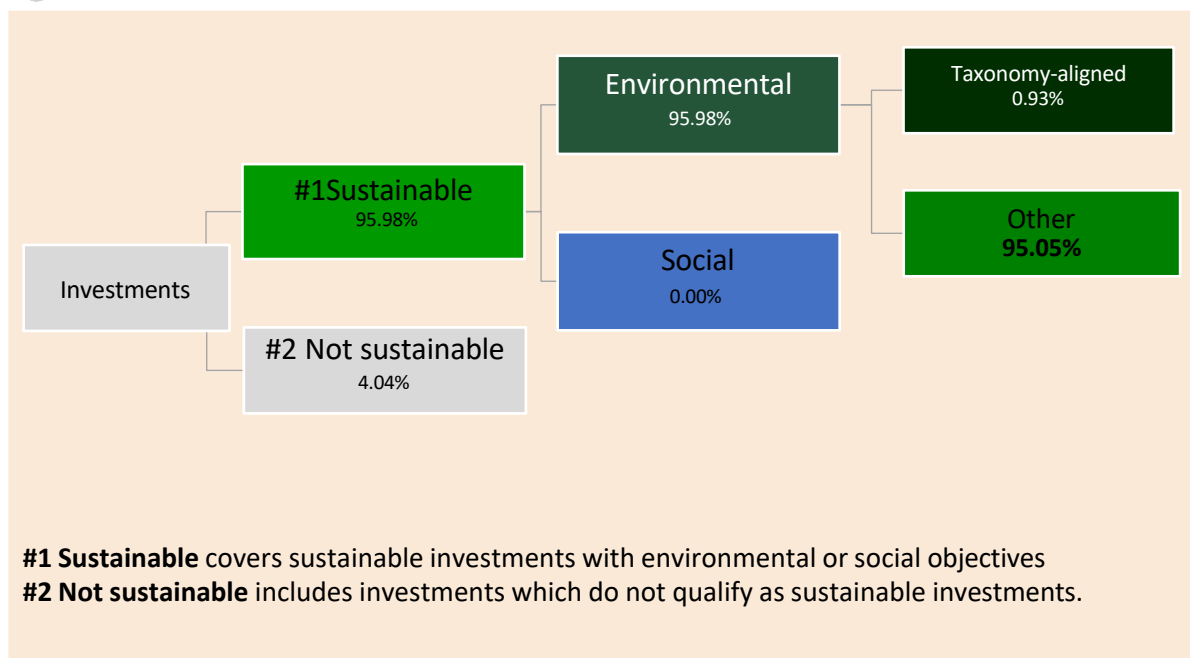
The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/07/2023 to 30/06/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
AMUNDI RESP INV - IMPACT GREEN BD-OR(D)	Financials	Mutual Funds	France	101.28%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

In which economic sectors were the investments made ?

<i>Sector</i>	<i>Sub-Sector</i>	<i>% Assets</i>
<i>Financials</i>	<i>Mutual Funds</i>	101.28%
<i>Forex</i>	<i>Forex</i>	-1.26%
<i>Cash</i>	<i>Cash</i>	-0.02%



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund has an environmental sustainable investment objective. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.93% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?

☐

Yes:

☐

In fossil gas

☐

In nuclear energy

☒

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules

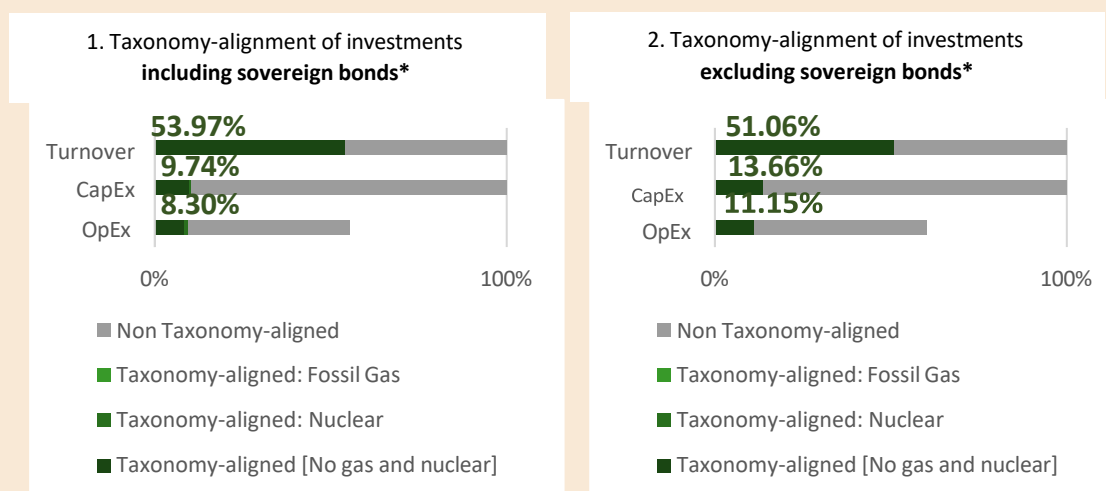
Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- turnover** reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

What was the share of investments in transitional and enabling activities ?

As of 30/06/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.40%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period, the percentage of investments with Taxonomy alignment was 0.00%.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **95.05%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 0.00%.

What investments were included under "not sustainable", what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to attain the sustainable investment objective during the reference period ?

Sustainability indicators are continuously made available in the portfolio management system allowing the portfolio managers to assess the impact of their investment decisions.

These indicators are embedded within AMUNDI's control framework, with responsibilities spread between the first level of controls performed by the Investment teams themselves and the second level of controls performed by the Risk teams, who monitor compliance with environmental or social characteristics promoted by the fund on an ongoing basis.

Moreover, AMUNDI's Responsible Investment Policy sets out an active approach to engagement that promotes dialogue with investee companies including those in the portfolio of this product. Our Annual Engagement Report, available on <https://about.amundi.com/esg-documentation>, provides detailed reporting on this engagement and its results



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product does not have an ESG Benchmark.

- ***How does the reference benchmark differ from a broad market index ?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective ?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform compared with the reference benchmark ?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform compared with the broad market index ?***

This product does not have an ESG Benchmark.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI FUNDS
CLIMATE TRANSITION GLOBAL EQUITY

Legal entity identifier:
213800AAWV9V2PNKC495

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



No



It made **sustainable investments with an environmental objective:**



in economic activities that qualify as environmentally sustainable under the EU Taxonomy



in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



It made a **sustainable investments with a social objective:**



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **45.60%** of sustainable investments



with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy



with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

During the financial year, the product continuously promoted environmental and/or social characteristics by aiming to have a higher ESG score than the ESG score of its investment universe **MSCI ACWI**. In determining the ESG score of the Product and the ESG investment universe, ESG /performance was continuously assessed by comparing the average performance of a security against the security issuer's industry, in respect of each of the three environmental, social and governance characteristics.

The investment universe is a broad market universe that does not evaluate or include components based on environmental and/or social characteristics and is therefore not intended to be consistent with the characteristics promoted by the fund. No ESG benchmark has been designated.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

● ***How did the sustainability indicators perform?***

Amundi has developed its own in-house ESG rating process based on the “Best-in-class” approach. Ratings adapted to each sector of activity aim to assess the dynamics in which companies operate.

The sustainability indicator used is the ESG score of the Product that is measured against the ESG score of the ESG investment universe of the Product.

At the end of the period:

- The weighted average ESG rating of the portfolio is **0.243 (D)**.
- The weighted average ESG rating of the ESG investment universe is **-0.171 (D)**.

The Amundi ESG rating used to determine the ESG score is an ESG quantitative score translated into seven grades, ranging from A (the best scores universe) to G (the worst). In the Amundi ESG Rating scale, the securities belonging to the exclusion list correspond to a G. For corporate issuers, ESG performance is assessed globally and at relevant criteria level by comparison with the average performance of its industry, through the combination of the three ESG dimensions:

- Environmental dimension: this examines issuers’ ability to control their direct and indirect environmental impact, by limiting their energy consumption, reducing their greenhouse emissions, fighting resource depletion and protecting biodiversity.
- Social dimension: this measures how an issuer operates on two distinct concepts: the issuer’s strategy to develop its human capital and the respect of the human rights in general;
- Governance dimension: This assesses capability of the issuer to ensure the basis for an effective corporate governance framework and generate value over the long-term.

The methodology applied by Amundi ESG rating uses 38 criteria that are either generic (common to all companies regardless of their activity) or sector specific which are weighted according to sector and considered in terms of their impact on reputation, operational efficiency and regulations in respect of an issuer. Amundi ESG ratings are likely to be expressed globally on the three E, S and G dimensions or individually on any environmental or social factor.

● ***... and compared to previous periods?***

This is the first SFDR periodic report produced for this sub-fund.

● ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as

material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g. GHG intensity of investee companies) via a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

— ***How were the indicators for adverse impacts on sustainability factors taken into account?***

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

— ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers.

For example the model has a dedicated criteria called “Community Involvement & Human Rights” which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product’s strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion :** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **ESG factors integration :** Amundi has adopted minimum ESG integration standards applied by default to its actively managed open-ended funds (exclusion of G rated issuers and better weighted average ESG score higher than the applicable benchmark). The 38 criteria used in Amundi ESG rating approach were also designed to consider key impacts on sustainability factors, as well as quality of the mitigation undertaken are also considered in that respect.
- **Engagement :** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote :** Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring :** Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.

For any further detail on how mandatory Principal Adverse Impact indicators are taken into account, please refer to the Amundi Sustainable Finance Disclosure Statement available at www.amundi.com.



What were the top investments of this financial product?

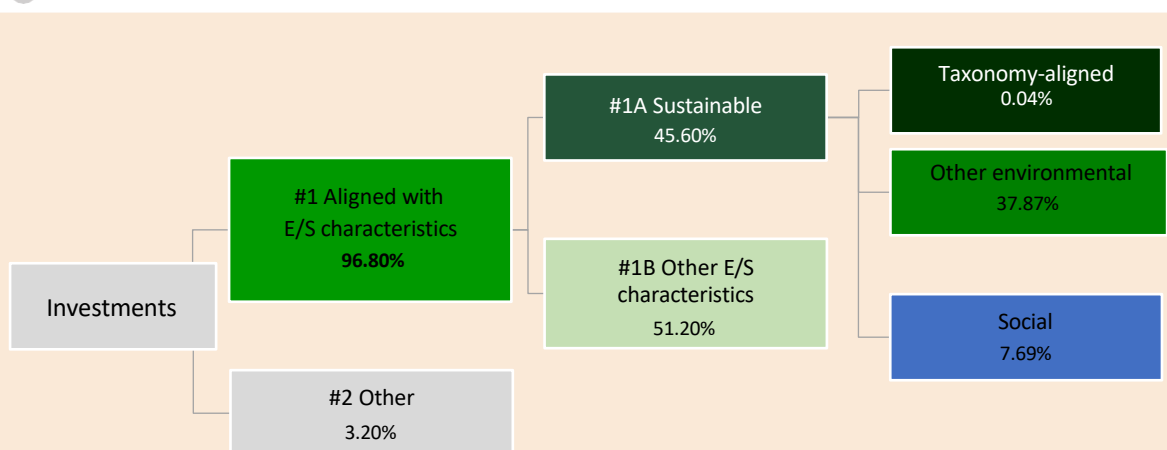
The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/07/2023 to 30/06/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
ALPHABET INC CL A	Communication Services	Media & Entertainment	United States	5.03%
INTL BUSINESS MACHINES CORP	Information Technology	Software & Services	United States	3.26%
CARDINAL HEALTH INC	Health Care	Health Care Equipment & Services	United States	3.20%
KB FINANCIAL GROUP INC	Financials	Banks	Korea	3.03%
ADVANCED MICRO DEVICES	Information Technology	Semiconductors & Semiconductor Equipment	United States	2.86%
CRH PLC UK	Materials	Construction Materials	Ireland	2.76%
SAMSUNG ELECTRONICS	Information Technology	Technology Hardware & Equipment	Korea	2.69%
ALIBABA GROUP HOLDING LTD	Consumer Discretionary	Consumer Discretionary Distribution & Retail	Cayman Islands	2.55%
ABN AMRO BANK NV-CVA	Financials	Banks	Netherlands	2.51%
SANOFI	Health Care	Pharmaceuticals Biotech & Life Sciences	France	2.28%
AERCAP HOLDINGS NV	Industrials	Capital goods	Netherlands	2.26%
PFIZER INC	Health Care	Pharmaceuticals Biotech & Life Sciences	United States	2.19%
PURE STORAGE INC CL A	Information Technology	Technology Hardware & Equipment	United States	2.17%
EBAY INC	Consumer Discretionary	Consumer Discretionary Distribution & Retail	United States	2.14%
PERSIMMON PLC	Consumer Discretionary	Consumer Durables & Apparel	United Kingdom	2.09%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

<i>Sector</i>	<i>Sub-Sector</i>	<i>% Assets</i>
<i>Financials</i>	<i>Banks</i>	<i>13.95%</i>
<i>Industrials</i>	<i>Capital goods</i>	<i>9.86%</i>
<i>Financials</i>	<i>Financial Services</i>	<i>6.70%</i>
<i>Consumer Discretionary</i>	<i>Consumer Discretionary Distribution & Retail</i>	<i>6.31%</i>
<i>Communication Services</i>	<i>Media & Entertainment</i>	<i>6.10%</i>

<i>Information Technology</i>	<i>Technology Hardware & Equipment</i>	6.04%
<i>Health Care</i>	<i>Health Care Equipment & Services</i>	5.31%
<i>Health Care</i>	<i>Pharmaceuticals Biotech & Life Sciences</i>	5.18%
<i>Energy</i>	<i>Oil, Gas & Consumable Fuels</i>	4.79%
<i>Information Technology</i>	<i>Semiconductors & Semiconductor Equipment</i>	4.51%
<i>Information Technology</i>	<i>Software & Services</i>	4.24%
<i>Financials</i>	<i>Insurance</i>	3.94%
<i>Materials</i>	<i>Metals & Mining</i>	3.86%
<i>Consumer Discretionary</i>	<i>Consumer Durables & Apparel</i>	3.16%
<i>Materials</i>	<i>Construction Materials</i>	2.76%
<i>Communication Services</i>	<i>Telecommunication</i>	2.00%
<i>Utilities</i>	<i>Electric Utilities</i>	1.88%
<i>Consumer Discretionary</i>	<i>Automobiles & Components</i>	1.81%
<i>Materials</i>	<i>Chemicals</i>	1.75%
<i>Industrials</i>	<i>Transportation</i>	0.93%
<i>Consumer Staples</i>	<i>Consumer Staples Distribution & Retail</i>	0.92%

<i>Consumer Discretionary</i>	<i>Consumer Services</i>	0.72%
<i>Cash</i>	<i>Cash</i>	3.27%



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.04% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.



Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?

☐

Yes:

☐

In fossil gas

☐

In nuclear energy

☒

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules

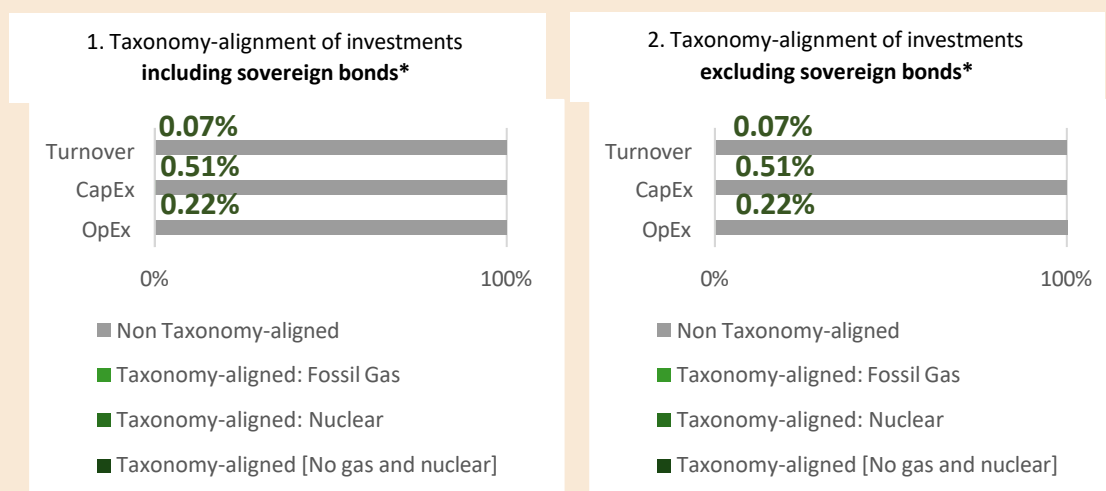
Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- turnover** reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

What was the share of investments in transitional and enabling activities ?

As of 30/06/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.03% and the share of investment in enabling activities was 0.03%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

This is the first SFDR periodic report produced for this sub-fund.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **37.87%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 7.69%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles. It may also include ESG unrated securities for which data needed for the measurement of attainment of environmental or social characteristics is not available.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

Sustainability indicators are continuously made available in the portfolio management system allowing the portfolio managers to assess the impact of their investment decisions.

These indicators are embedded within AMUNDI's control framework, with responsibilities spread between the first level of controls performed by the Investment teams themselves and the second level of controls performed by the Risk teams, who monitor compliance with environmental or social characteristics promoted by the fund on an ongoing basis.

Moreover, AMUNDI's Responsible Investment Policy sets out an active approach to engagement that promotes dialogue with investee companies including those in the portfolio of this product. Our Annual Engagement Report, available on <https://about.amundi.com/esg-documentation>, provides detailed reporting on this engagement and its results



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product does not have an ESG Benchmark.

- ***How does the reference benchmark differ from a broad market index ?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform compared with the reference benchmark ?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform compared with the broad market index ?***

This product does not have an ESG Benchmark.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI FUNDS
EUROLAND EQUITY

Legal entity identifier:
549300I7SRMTTD1P6F20

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

X

No

It made sustainable investments with an environmental objective:

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made a sustainable investments with a social objective:

X

It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 77.26% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but did not make any sustainable investments

To what extent were the environmental and/or social characteristics promoted by this financial product met?

During the financial year, the product continuously promoted environmental and/or social characteristics by aiming to have a higher ESG score than the ESG score of its investment universe **MSCI EMU**. In determining the ESG score of the Product and the ESG investment universe, ESG /performance was continuously assessed by comparing the average performance of a security against the security issuer’s industry, in respect of each of the three environmental, social and governance characteristics.

The investment universe is a broad market universe that does not evaluate or include components based on environmental and/or social characteristics and is therefore not intended to be consistent with the characteristics promoted by the fund. No ESG benchmark has been designated.

820

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

● ***How did the sustainability indicators perform?***

Amundi has developed its own in-house ESG rating process based on the “Best-in-class” approach. Ratings adapted to each sector of activity aim to assess the dynamics in which companies operate.

The sustainability indicator used is the ESG score of the Product that is measured against the ESG score of the ESG investment universe of the Product.

At the end of the period:

- The weighted average ESG rating of the portfolio is **1.174 (C)**.
- The weighted average ESG rating of the ESG investment universe is **1.030 (C)**.

The Amundi ESG rating used to determine the ESG score is an ESG quantitative score translated into seven grades, ranging from A (the best scores universe) to G (the worst). In the Amundi ESG Rating scale, the securities belonging to the exclusion list correspond to a G. For corporate issuers, ESG performance is assessed globally and at relevant criteria level by comparison with the average performance of its industry, through the combination of the three ESG dimensions:

- Environmental dimension: this examines issuers’ ability to control their direct and indirect environmental impact, by limiting their energy consumption, reducing their greenhouse emissions, fighting resource depletion and protecting biodiversity.
- Social dimension: this measures how an issuer operates on two distinct concepts: the issuer’s strategy to develop its human capital and the respect of the human rights in general;
- Governance dimension: This assesses capability of the issuer to ensure the basis for an effective corporate governance framework and generate value over the long-term.

The methodology applied by Amundi ESG rating uses 38 criteria that are either generic (common to all companies regardless of their activity) or sector specific which are weighted according to sector and considered in terms of their impact on reputation, operational efficiency and regulations in respect of an issuer. Amundi ESG ratings are likely to be expressed globally on the three E, S and G dimensions or individually on any environmental or social factor.

● ***... and compared to previous periods?***

At the end of the previous period, the weighted average ESG rating of the portfolio was 1.11 (C) and the weighted average ESG rating of the ESG investment universe was 1.03 (C).

● ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as

material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g. GHG intensity of investee companies) via a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

— ***How were the indicators for adverse impacts on sustainability factors taken into account?***

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

— ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers.

For example the model has a dedicated criteria called “Community Involvement & Human Rights” which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product’s strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion :** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **ESG factors integration :** Amundi has adopted minimum ESG integration standards applied by default to its actively managed open-ended funds (exclusion of G rated issuers and better weighted average ESG score higher than the applicable benchmark). The 38 criteria used in Amundi ESG rating approach were also designed to consider key impacts on sustainability factors, as well as quality of the mitigation undertaken are also considered in that respect.
- **Engagement :** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote :** Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring :** Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.

For any further detail on how mandatory Principal Adverse Impact indicators are taken into account, please refer to the Amundi Sustainable Finance Disclosure Statement available at www.amundi.com.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/07/2023 to 30/06/2024**

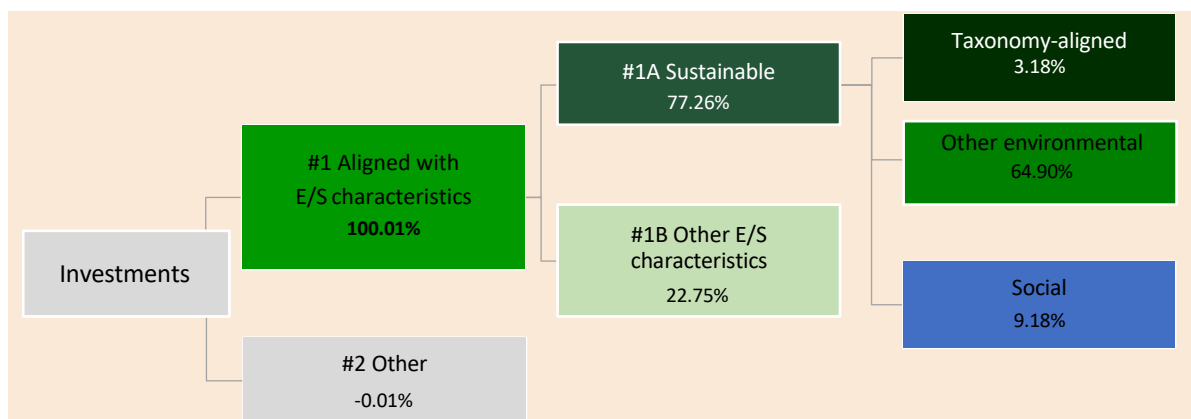
Largest Investments	Sector	Sub-Sector	Country	% Assets
ASML HOLDING NV	Information Technology	Semiconductors & Semiconductor Equipment	Netherlands	5.65%
SCHNEIDER ELECT SE	Industrials	Capital goods	France	4.96%
SANOFI	Health Care	Pharmaceuticals Biotech & Life Sciences	France	4.38%
LVMH MOET HENNESSY LOUIS VUI	Consumer Discretionary	Consumer Durables & Apparel	France	4.32%
SIEMENS AG-REG	Industrials	Capital goods	Germany	4.12%
DEUTSCHE TELEKOM NAM (XETRA)	Communication Services	Telecommunication	Germany	3.97%
IBERDROLA SA	Utilities	Electric Utilities	Spain	3.96%
ALLIANZ SE-REG	Financials	Insurance	Germany	3.49%
VINCI SA (PARIS)	Industrials	Capital goods	France	3.39%
BNP PARIBAS	Financials	Banks	France	3.21%
DEUTSCHE BOERSE AG	Financials	Financial Services	Germany	3.20%
ENI SPA MILAN	Energy	Oil, Gas & Consumable Fuels	Italy	3.17%
KBC GROUP NV	Financials	Banks	Belgium	3.00%
INFINEON TECHNOLOGIES AG	Information Technology	Semiconductors & Semiconductor Equipment	Germany	2.96%
VEOLIA ENVIRONNEMENT	Utilities	Multi-Utilities	France	2.82%



What was the proportion of sustainability-related investments?



What was the asset allocation?



Asset allocation
describes the share
of investments in
specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made ?**

<i>Sector</i>	<i>Sub-Sector</i>	<i>% Assets</i>
<i>Industrials</i>	<i>Capital goods</i>	<i>16.19%</i>
<i>Financials</i>	<i>Banks</i>	<i>8.78%</i>
<i>Information Technology</i>	<i>Semiconductors & Semiconductor Equipment</i>	<i>8.61%</i>
<i>Consumer Discretionary</i>	<i>Consumer Durables & Apparel</i>	<i>7.04%</i>
<i>Health Care</i>	<i>Pharmaceuticals Biotech & Life Sciences</i>	<i>6.91%</i>
<i>Consumer Staples</i>	<i>Food, Beverage & Tobacco</i>	<i>6.12%</i>

<i>Energy</i>	<i>Oil, Gas & Consumable Fuels</i>	<i>5.70%</i>
<i>Financials</i>	<i>Insurance</i>	<i>5.28%</i>
<i>Communication Services</i>	<i>Telecommunication</i>	<i>3.97%</i>
<i>Utilities</i>	<i>Electric Utilities</i>	<i>3.96%</i>
<i>Financials</i>	<i>Financial Services</i>	<i>3.20%</i>
<i>Consumer Discretionary</i>	<i>Automobiles & Components</i>	<i>3.02%</i>
<i>Consumer Staples</i>	<i>Household & Personal Products</i>	<i>2.86%</i>
<i>Utilities</i>	<i>Multi-Utilities</i>	<i>2.82%</i>
<i>Materials</i>	<i>Chemicals</i>	<i>2.68%</i>
<i>Consumer Staples</i>	<i>Consumer Staples Distribution & Retail</i>	<i>2.23%</i>
<i>Information Technology</i>	<i>Software & Services</i>	<i>2.22%</i>
<i>Consumer Discretionary</i>	<i>Consumer Discretionary Distribution & Retail</i>	<i>1.99%</i>
<i>Materials</i>	<i>Containers & Packaging</i>	<i>1.81%</i>
<i>Health Care</i>	<i>Health Care Equipment & Services</i>	<i>1.72%</i>
<i>Materials</i>	<i>Construction Materials</i>	<i>1.45%</i>
<i>Industrials</i>	<i>Transportation</i>	<i>0.97%</i>
<i>Financials</i>	<i>Mutual Funds</i>	<i>0.48%</i>

<i>Forex</i>	<i>Forex</i>	<i>0.00%</i>
<i>Cash</i>	<i>Cash</i>	<i>-0.01%</i>



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 3.18% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.



Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?

☐

Yes:

☐

In fossil gas

☐

In nuclear energy

☒

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules

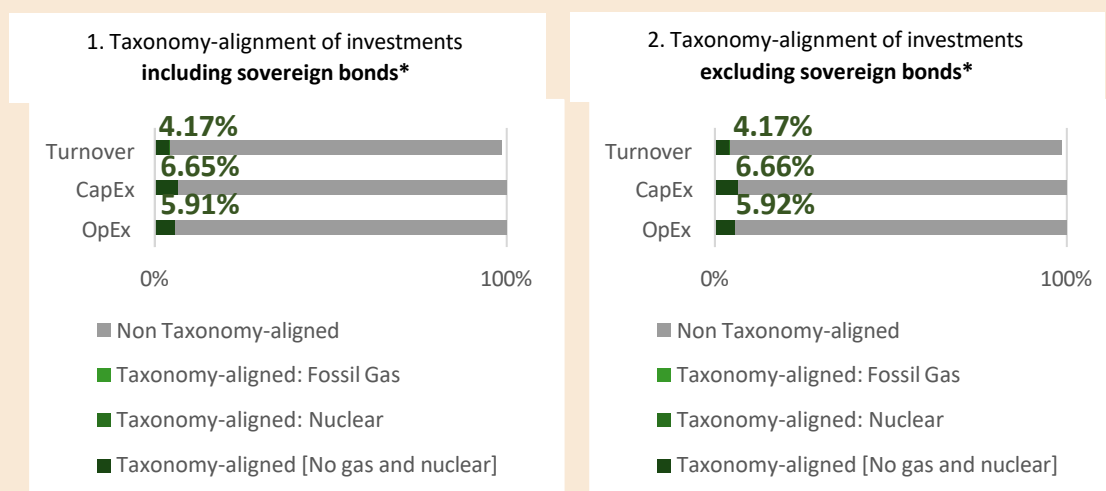
Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- turnover** reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

What was the share of investments in transitional and enabling activities ?

As of 30/06/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.02% and the share of investment in enabling activities was 3.36%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period, the percentage of investments with Taxonomy alignment was 2.91%.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **64.90%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 9.18%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles. It may also include ESG unrated securities for which data needed for the measurement of attainment of environmental or social characteristics is not available.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

Sustainability indicators are continuously made available in the portfolio management system allowing the portfolio managers to assess the impact of their investment decisions.

These indicators are embedded within AMUNDI's control framework, with responsibilities spread between the first level of controls performed by the Investment teams themselves and the second level of controls performed by the Risk teams, who monitor compliance with environmental or social characteristics promoted by the fund on an ongoing basis.

Moreover, AMUNDI's Responsible Investment Policy sets out an active approach to engagement that promotes dialogue with investee companies including those in the portfolio of this product. Our Annual Engagement Report, available on <https://about.amundi.com/esg-documentation>, provides detailed reporting on this engagement and its results



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product does not have an ESG Benchmark.

- ***How does the reference benchmark differ from a broad market index ?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform compared with the reference benchmark ?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform compared with the broad market index ?***

This product does not have an ESG Benchmark.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI FUNDS
EUROPEAN EQUITY ESG IMPROVERS

Legal entity identifier:
213800RD18BXDLA6QV22

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



X No



It made **sustainable investments with an environmental objective:** _____



in economic activities that qualify as environmentally sustainable under the EU Taxonomy



in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



It made a **sustainable investments with a social objective:** _____



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **56.77%** of sustainable investments



with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy



with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

During the financial year, the product continuously promoted environmental and/or social characteristics by aiming to have a higher ESG score than the ESG score of its investment universe **MSCI EUROPE (15)**. In determining the ESG score of the Product and the ESG investment universe, ESG /performance was continuously assessed by comparing the average performance of a security against the security issuer's industry, in respect of each of the three environmental, social and governance characteristics.

The investment universe is a broad market universe that does not evaluate or include components based on environmental and/or social characteristics and is therefore not intended to be consistent with the characteristics promoted by the fund. No ESG benchmark has been designated.

The investment manager has focused the investment process on companies/sectors/countries that had embraced, or will embrace, a positive ESG

trajectory within their business. The investment manager identified investment opportunities that were aligned with the aim of generating alpha by focusing in particular on inclusion of companies/sectors/countries that will be strong ESG winners in the future, that have (or will have) a positive ESG profile improvement, while also investing in companies/sectors/countries that are currently ESG stewards.

Further, the Sub-Fund achieved an ESG score of its portfolio greater than that of the Benchmark. The Sub-Fund was compared with the ESG score of its Benchmark after 20% of the lowest ESG rated securities have been excluded from the Benchmark.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

● ***How did the sustainability indicators perform?***

Amundi has developed its own in-house ESG rating process based on the “Best-in-class” approach. Ratings adapted to each sector of activity aim to assess the dynamics in which companies operate.

The sustainability indicator used is the ESG score of the Product that is measured against the ESG score of the ESG investment universe of the Product.

At the end of the period:

- The weighted average ESG rating of the portfolio is **1.145 (C)**.
- The weighted average ESG rating of the ESG investment universe is **0.798 (C)**.

The Amundi ESG rating used to determine the ESG score is an ESG quantitative score translated into seven grades, ranging from A (the best scores universe) to G (the worst). In the Amundi ESG Rating scale, the securities belonging to the exclusion list correspond to a G. For corporate issuers, ESG performance is assessed globally and at relevant criteria level by comparison with the average performance of its industry, through the combination of the three ESG dimensions:

- Environmental dimension: this examines issuers’ ability to control their direct and indirect environmental impact, by limiting their energy consumption, reducing their greenhouse emissions, fighting resource depletion and protecting biodiversity.
- Social dimension: this measures how an issuer operates on two distinct concepts: the issuer’s strategy to develop its human capital and the respect of the human rights in general;
- Governance dimension: This assesses capability of the issuer to ensure the basis for an effective corporate governance framework and generate value over the long-term.

The methodology applied by Amundi ESG rating uses 38 criteria that are either generic (common to all companies regardless of their activity) or sector specific which are weighted according to sector and considered in terms of their impact on reputation, operational efficiency and regulations in respect of an issuer. Amundi ESG ratings are likely to be expressed globally on the three E, S and G dimensions or individually on any environmental or social factor.

● ***... and compared to previous periods?***

At the end of the previous period, the weighted average ESG rating of the portfolio was 1.19 (C) and the weighted average ESG rating of the ESG investment universe was 0.80 (C).

● ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and

2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g. GHG intensity of investee companies) via a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account?***

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

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Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion :** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
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environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.

- **Vote** : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring** : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.

For any further detail on how mandatory Principal Adverse Impact indicators are taken into account, please refer to the Amundi Sustainable Finance Disclosure Statement available at www.amundi.com.



What were the top investments of this financial product?

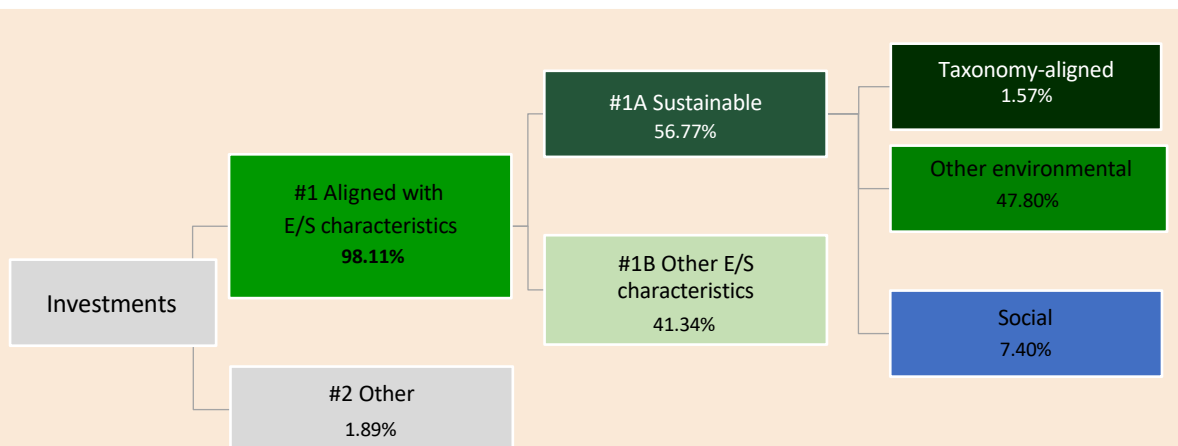
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: **From 01/07/2023 to 30/06/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
NESTLE SA-REG	Consumer Staples	Food, Beverage & Tobacco	Switzerland	5.48%
SHELL PLC	Energy	Oil, Gas & Consumable Fuels	United Kingdom	4.39%
ROCHE HLDG AG-GENUSS	Health Care	Pharmaceuticals Biotech & Life Sciences	Switzerland	3.65%
MICHELIN (CGDE)	Consumer Discretionary	Automobiles & Components	France	3.13%
SAP SE / XETRA	Information Technology	Software & Services	Germany	2.94%
SEGRO PLC	Real Estate	REITs	United Kingdom	2.93%
LVMH MOET HENNESSY LOUIS VUI	Consumer Discretionary	Consumer Durables & Apparel	France	2.84%
NATIONAL GRID PLC	Utilities	Multi-Utilities	United Kingdom	2.82%
STELLANTIS MILAN	Consumer Discretionary	Automobiles & Components	Netherlands	2.73%
ALLIANZ SE-REG	Financials	Insurance	Germany	2.71%
UNILEVER PLC (GBP)	Consumer Staples	Household & Personal Products	United Kingdom	2.69%
MERCK KGAA	Health Care	Pharmaceuticals Biotech & Life Sciences	Germany	2.63%
SANDOZ GROUP AG	Health Care	Pharmaceuticals Biotech & Life Sciences	Switzerland	2.54%
ORSTED A/S	Utilities	Electric Utilities	Denmark	2.53%
VEOLIA ENVIRONNEMENT	Utilities	Multi-Utilities	France	2.45%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	Sub-Sector	% Assets
Health Care	Pharmaceuticals Biotech & Life Sciences	10.90%
Energy	Oil, Gas & Consumable Fuels	9.17%
Consumer Staples	Food, Beverage & Tobacco	7.46%
Industrials	Capital goods	6.63%

<i>Financials</i>	<i>Insurance</i>	6.50%
<i>Consumer Discretionary</i>	<i>Automobiles & Components</i>	5.86%
<i>Utilities</i>	<i>Multi-Utilities</i>	5.27%
<i>Materials</i>	<i>Chemicals</i>	5.19%
<i>Financials</i>	<i>Banks</i>	4.32%
<i>Consumer Staples</i>	<i>Consumer Staples Distribution & Retail</i>	3.44%
<i>Health Care</i>	<i>Health Care Equipment & Services</i>	3.13%
<i>Communication Services</i>	<i>Media & Entertainment</i>	3.08%
<i>Information Technology</i>	<i>Software & Services</i>	2.94%
<i>Real Estate</i>	<i>REITs</i>	2.93%
<i>Consumer Discretionary</i>	<i>Consumer Durables & Apparel</i>	2.84%
<i>Consumer Staples</i>	<i>Household & Personal Products</i>	2.69%
<i>Information Technology</i>	<i>Semiconductors & Semiconductor Equipment</i>	2.66%
<i>Utilities</i>	<i>Electric Utilities</i>	2.53%
<i>Financials</i>	<i>Financial Services</i>	2.41%
<i>Industrials</i>	<i>Commercial & Professional Services</i>	2.25%

<i>Materials</i>	<i>Construction Materials</i>	2.07%
<i>Communication Services</i>	<i>Telecommunication</i>	1.62%
<i>Consumer Discretionary</i>	<i>Consumer Discretionary Distribution & Retail</i>	1.46%
<i>Utilities</i>	<i>Gas Utilities</i>	1.08%
<i>Forex</i>	<i>Forex</i>	-0.00%
<i>Cash</i>	<i>Cash</i>	1.56%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 1.57% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?

☐

Yes:

☐

In fossil gas

☐

In nuclear energy

☒

No

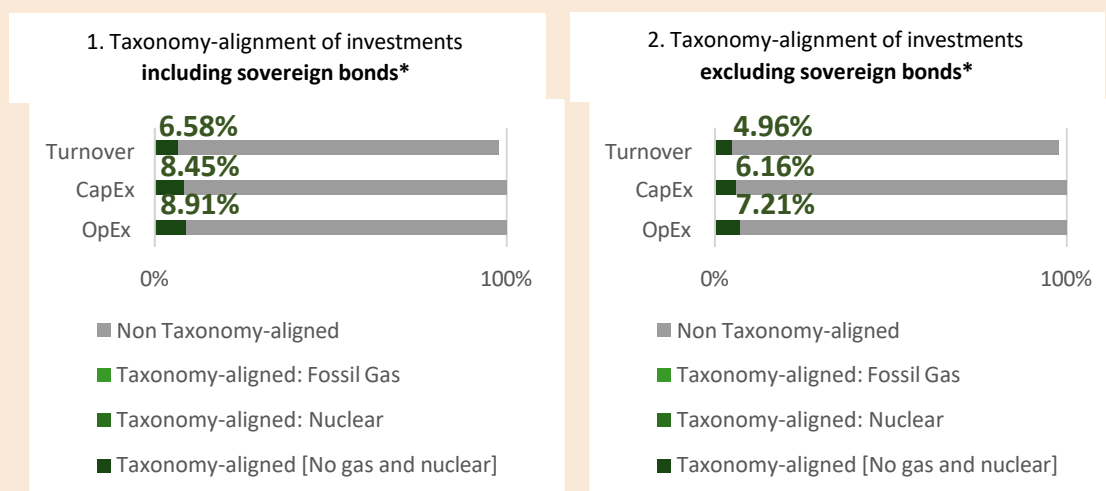
Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- turnover** reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

What was the share of investments in transitional and enabling activities ?

As of 30/06/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.03% and the share of investment in enabling activities was 0.95%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period, the percentage of investments with Taxonomy alignment was 9.93%.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **47.80%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 7.40%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles. It may also include ESG unrated securities for which data needed for the measurement of attainment of environmental or social characteristics is not available.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

Sustainability indicators are continuously made available in the portfolio management system allowing the portfolio managers to assess the impact of their investment decisions.

These indicators are embedded within AMUNDI's control framework, with responsibilities spread between the first level of controls performed by the Investment teams themselves and the second level of controls performed by the Risk teams, who monitor compliance with environmental or social characteristics promoted by the fund on an ongoing basis.

Moreover, AMUNDI's Responsible Investment Policy sets out an active approach to engagement that promotes dialogue with investee companies including those in the portfolio of this product. Our Annual Engagement Report, available on <https://about.amundi.com/esg-documentation>, provides detailed reporting on this engagement and its results



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product does not have an ESG Benchmark.

- ***How does the reference benchmark differ from a broad market index ?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform compared with the reference benchmark ?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform compared with the broad market index ?***

This product does not have an ESG Benchmark.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI FUNDS
EUROLAND EQUITY SMALL CAP

Legal entity identifier:
529900IUDK1P871TPU43

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



No



It made **sustainable investments with an environmental objective:**



in economic activities that qualify as environmentally sustainable under the EU Taxonomy



in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



It made a **sustainable investments with a social objective:**



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **75.10%** of sustainable investments



with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy



with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

During the financial year, the product continuously promoted environmental and/or social characteristics by aiming to have a higher ESG score than the ESG score of its investment universe **MSCI EMU SMALL CAP**. In determining the ESG score of the Product and the ESG investment universe, ESG /performance was continuously assessed by comparing the average performance of a security against the security issuer's industry, in respect of each of the three environmental, social and governance characteristics.

The investment universe is a broad market universe that does not evaluate or include components based on environmental and/or social characteristics and is therefore not intended to be consistent with the characteristics promoted by the fund. No ESG benchmark has been designated.

The product is labeled SRI (Social and Responsible Investment). It sought throughout the year to promote the 3 dimensions (environmental, social and governance) by taking into account the ESG rating of issuers in the construction of the portfolio.

The ESG rating of issuers aims to assess their ability to manage the potential negative impact of their activities on sustainability factors. This analysis thus aims to assess their Environmental and Societal behaviors in terms of Governance by assigning them an ESG rating ranging from A (best rating) to G (worse rating), so as to achieve a more global assessment of the risks.

1. The portfolio has consistently applied the following Amundi exclusion policy:
 - Legal exclusions on controversial weapons
 - Companies that seriously and repeatedly contravene one or more of the 10 principles of the Global Compact (UN Global Compact), without credible corrective measures;
 - The sectoral exclusions of the Amundi group on Coal and Tobacco; (details of this policy are available in Amundi's Responsible Investment Policy available on the website www.amundi.fr)
2. No investment has been made in issuers rated F or G. For any issuer whose rating has been downgraded to F or G, the securities already present in the portfolio were sold within the timeframe committed to in the prospectus and taking into account financial interest of holders
3. The weighted average ESG score of the portfolio has consistently been higher than the weighted average ESG score of the fund's investment universe after eliminating the 20% of the worst issuers
4. The fund has favored issuers that are leaders in their sector of activity according to the ESG criteria identified by the team of extra-financial analysts of the management company ("best in class" approach). With the exception of the above exclusions, all economic sectors are represented in this approach and the UCI may therefore be exposed to certain controversial sectors.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

● *How did the sustainability indicators perform?*

Amundi has developed its own in-house ESG rating process based on the "Best-in-class" approach. Ratings adapted to each sector of activity aim to assess the dynamics in which companies operate.

The sustainability indicator used is the ESG score of the Product that is measured against the ESG score of the ESG investment universe of the Product.

At the end of the period:

- The weighted average ESG rating of the portfolio is **0.962 (C)**.
- The weighted average ESG rating of the ESG investment universe is **0.673 (C)**.

The Amundi ESG rating used to determine the ESG score is an ESG quantitative score translated into seven grades, ranging from A (the best scores universe) to G (the worst). In the Amundi ESG Rating scale, the securities belonging to the exclusion list correspond to a G. For corporate issuers, ESG performance is assessed globally and at relevant criteria level by comparison with the average performance of its industry, through the combination of the three ESG dimensions:

- Environmental dimension: this examines issuers' ability to control their direct and indirect environmental impact, by limiting their energy consumption, reducing their greenhouse emissions, fighting resource depletion and protecting biodiversity.
- Social dimension: this measures how an issuer operates on two distinct concepts: the issuer's strategy to develop its human capital and the respect of the human rights in general;
- Governance dimension: This assesses capability of the issuer to ensure the basis for an

effective corporate governance framework and generate value over the long-term.

The methodology applied by Amundi ESG rating uses 38 criteria that are either generic (common to all companies regardless of their activity) or sector specific which are weighted according to sector and considered in terms of their impact on reputation, operational efficiency and regulations in respect of an issuer. Amundi ESG ratings are likely to be expressed globally on the three E, S and G dimensions or individually on any environmental or social factor.

● ***... and compared to previous periods?***

At the end of the previous period, the weighted average ESG rating of the portfolio was 0.91 (C) and the weighted average ESG rating of the ESG investment universe was 0.60 (C).

● ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g. GHG intensity of investee companies) via a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

– ***How were the indicators for adverse impacts on sustainability factors taken into account?***

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion** : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **ESG factors integration** : Amundi has adopted minimum ESG integration standards applied by default to its actively managed open-ended funds (exclusion of G rated issuers and better weighted average ESG score higher than the applicable benchmark). The 38 criteria used in Amundi ESG rating approach were also designed to consider key impacts on sustainability factors, as well as quality of the mitigation undertaken are also considered in that respect.
- **Engagement** : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote** : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring** : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.

For any further detail on how mandatory Principal Adverse Impact indicators are taken into account, please refer to the Amundi Sustainable Finance Disclosure Statement available at www.amundi.com.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: **From 01/07/2023 to 30/06/2024**

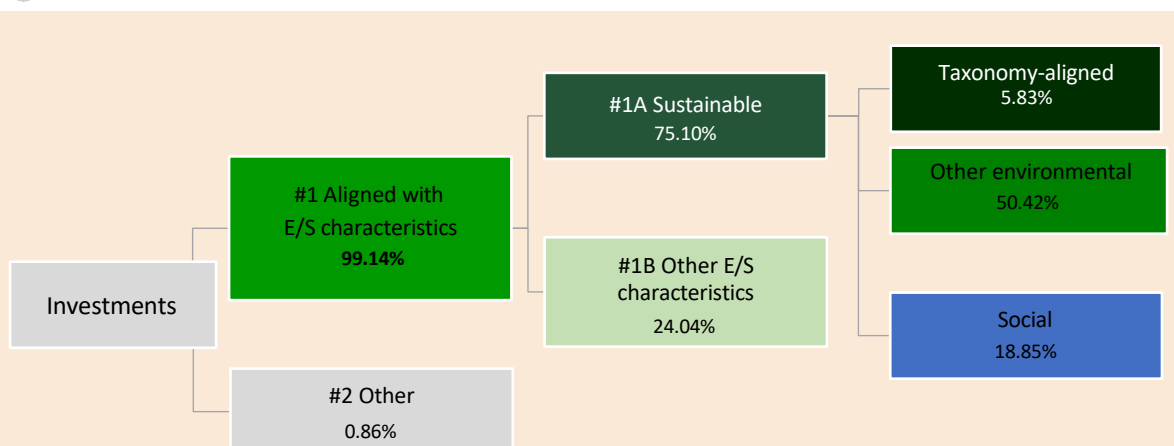
Largest Investments	Sector	Sub-Sector	Country	% Assets
SPIE SA	Industrials	Commercial & Professional Services	France	3.44%
ARCADIS NV	Industrials	Commercial & Professional Services	Netherlands	3.36%
ELIS SA	Industrials	Commercial & Professional Services	France	3.07%
GAZTRANSPORT ET TECHNIGAZ SA	Energy	Oil, Gas & Consumable Fuels	France	3.02%
VERALLIA	Materials	Containers & Packaging	France	2.86%

ANDRITZ AG	Industrials	Capital goods	Austria	2.75%
AALBERTS NV	Industrials	Capital goods	Netherlands	2.70%
HUHTAMAKI OYJ	Materials	Containers & Packaging	Finland	2.61%
BANKINTER SA	Financials	Banks	Spain	2.61%
BANCA MEDIOLANUM SPA	Financials	Financial Services	Italy	2.44%
ASR NEDERLAND NV	Financials	Insurance	Netherlands	2.40%
BAWAG GROUP AG	Financials	Banks	Austria	2.38%
BRUNELLO CUCINELLI SPA	Consumer Discretionary	Consumer Durables & Apparel	Italy	2.32%
ALTEN SA	Information Technology	Software & Services	France	2.26%
PIRELLI & C SPA	Consumer Discretionary	Automobiles & Components	Italy	2.25%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	Sub-Sector	% Assets
<i>Industrials</i>	<i>Capital goods</i>	15.73%
<i>Industrials</i>	<i>Commercial & Professional Services</i>	9.87%
<i>Financials</i>	<i>Banks</i>	6.87%
<i>Consumer Discretionary</i>	<i>Consumer Durables & Apparel</i>	6.21%
<i>Financials</i>	<i>Financial Services</i>	5.90%
<i>Materials</i>	<i>Containers & Packaging</i>	5.47%
<i>Information Technology</i>	<i>Software & Services</i>	5.02%
<i>Real Estate</i>	<i>REITs</i>	4.51%
<i>Financials</i>	<i>Insurance</i>	4.23%
<i>Communication Services</i>	<i>Media & Entertainment</i>	4.05%
<i>Consumer Staples</i>	<i>Food, Beverage & Tobacco</i>	3.61%
<i>Consumer Discretionary</i>	<i>Automobiles & Components</i>	3.55%
<i>Materials</i>	<i>Construction Materials</i>	3.21%
<i>Health Care</i>	<i>Health Care Equipment & Services</i>	3.16%
<i>Energy</i>	<i>Oil, Gas & Consumable Fuels</i>	3.02%

<i>Information Technology</i>	<i>Semiconductors & Semiconductor Equipment</i>	<i>2.74%</i>
<i>Information Technology</i>	<i>Technology Hardware & Equipment</i>	<i>2.24%</i>
<i>Real Estate</i>	<i>Real Estate Management & Development</i>	<i>2.12%</i>
<i>Utilities</i>	<i>Independent Power & Renewable Electricity Producers</i>	<i>1.64%</i>
<i>Consumer Staples</i>	<i>Household & Personal Products</i>	<i>1.29%</i>
<i>Consumer Discretionary</i>	<i>Consumer Services</i>	<i>1.21%</i>
<i>Utilities</i>	<i>Multi-Utilities</i>	<i>1.17%</i>
<i>Industrials</i>	<i>Transportation</i>	<i>1.12%</i>
<i>Materials</i>	<i>Chemicals</i>	<i>0.97%</i>
<i>Communication Services</i>	<i>Telecommunication</i>	<i>0.69%</i>
<i>Financials</i>	<i>Mutual Funds</i>	<i>0.67%</i>
<i>Cash</i>	<i>Cash</i>	<i>-0.29%</i>



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 5.83% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules

Enabling activities
directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are
activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
- **turnover** reflecting the share of revenue from green activities of investee companies
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

- **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

☐ Yes:

☐ In fossil gas

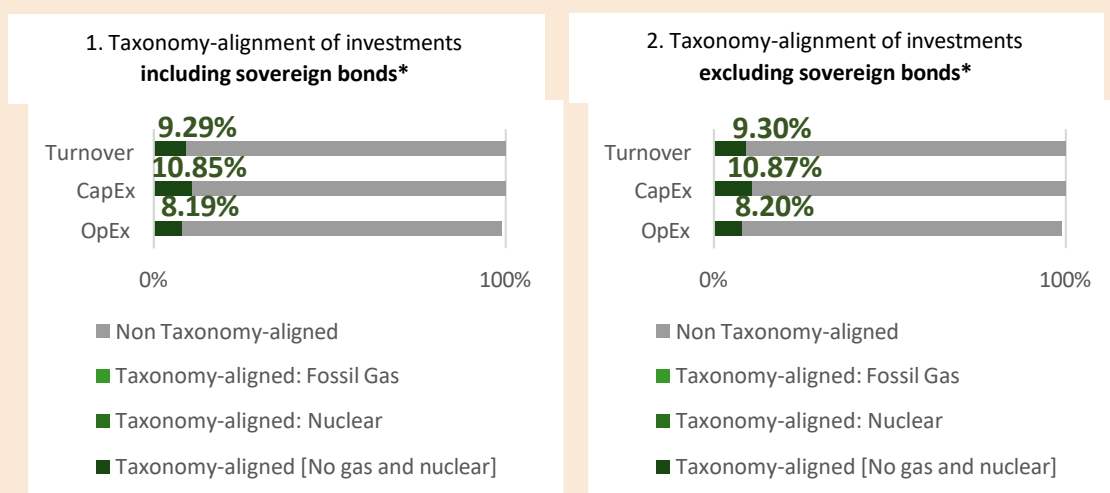
☐ In nuclear energy

☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.




* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

- **What was the share of investments in transitional and enabling activities ?**

As of 30/06/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.21% and the share of investment in enabling activities was 3.90%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

At the end of the previous period, the percentage of investments with Taxonomy alignment was 8.67%.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **50.42%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 18.85%.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles. It may also include ESG unrated securities for which data needed for the measurement of attainment of environmental or social characteristics is not available.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

Sustainability indicators are continuously made available in the portfolio management system allowing the portfolio managers to assess the impact of their investment decisions.

These indicators are embedded within AMUNDI’s control framework, with responsibilities spread between the first level of controls performed by the Investment teams themselves and the second level of controls performed by the Risk teams, who monitor compliance with environmental or social characteristics promoted by the fund on an ongoing basis.

Moreover, AMUNDI’s Responsible Investment Policy sets out an active approach to engagement that promotes dialogue with investee companies including those in the portfolio of this product. Our Annual Engagement Report, available on <https://about.amundi.com/esg-documentation>, provides detailed reporting on this engagement and its results



How did this financial product perform compared to the reference benchmark ?

This product does not have an ESG Benchmark.

- **How does the reference benchmark differ from a broad market index ?**

This product does not have an ESG Benchmark.

Reference benchmarks are indexes to measure whether the financial product attains the

environmental or social characteristics that they promote.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform compared with the reference benchmark ?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform compared with the broad market index ?***

This product does not have an ESG Benchmark.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI FUNDS
EUROPEAN EQUITY

Legal entity identifier:
213800CFWZ9RHAKLOD58

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



No



It made **sustainable investments with an environmental objective:**



in economic activities that qualify as environmentally sustainable under the EU Taxonomy



in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



It made a **sustainable investments with a social objective:**



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **68.94%** of sustainable investments



with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy



with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

During the financial year, the product continuously promoted environmental and/or social characteristics by aiming to have a higher ESG score than the ESG score of its investment universe **MSCI EUROPE (15)**. In determining the ESG score of the Product and the ESG investment universe, ESG /performance was continuously assessed by comparing the average performance of a security against the security issuer's industry, in respect of each of the three environmental, social and governance characteristics.

The investment universe is a broad market universe that does not evaluate or include components based on environmental and/or social characteristics and is therefore not intended to be consistent with the characteristics promoted by the fund. No ESG benchmark has been designated.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

● ***How did the sustainability indicators perform?***

Amundi has developed its own in-house ESG rating process based on the “Best-in-class” approach. Ratings adapted to each sector of activity aim to assess the dynamics in which companies operate.

The sustainability indicator used is the ESG score of the Product that is measured against the ESG score of the ESG investment universe of the Product.

At the end of the period:

- The weighted average ESG rating of the portfolio is **0.914 (C)**.
- The weighted average ESG rating of the ESG investment universe is **0.798 (C)**.

The Amundi ESG rating used to determine the ESG score is an ESG quantitative score translated into seven grades, ranging from A (the best scores universe) to G (the worst). In the Amundi ESG Rating scale, the securities belonging to the exclusion list correspond to a G. For corporate issuers, ESG performance is assessed globally and at relevant criteria level by comparison with the average performance of its industry, through the combination of the three ESG dimensions:

- Environmental dimension: this examines issuers’ ability to control their direct and indirect environmental impact, by limiting their energy consumption, reducing their greenhouse emissions, fighting resource depletion and protecting biodiversity.
- Social dimension: this measures how an issuer operates on two distinct concepts: the issuer’s strategy to develop its human capital and the respect of the human rights in general;
- Governance dimension: This assesses capability of the issuer to ensure the basis for an effective corporate governance framework and generate value over the long-term.

The methodology applied by Amundi ESG rating uses 38 criteria that are either generic (common to all companies regardless of their activity) or sector specific which are weighted according to sector and considered in terms of their impact on reputation, operational efficiency and regulations in respect of an issuer. Amundi ESG ratings are likely to be expressed globally on the three E, S and G dimensions or individually on any environmental or social factor.

● ***... and compared to previous periods?***

This is the first SFDR periodic report produced for this sub-fund.

● ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as

material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g. GHG intensity of investee companies) via a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

— ***How were the indicators for adverse impacts on sustainability factors taken into account?***

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

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— ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers.

For example the model has a dedicated criteria called “Community Involvement & Human Rights” which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product’s strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion :** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **ESG factors integration :** Amundi has adopted minimum ESG integration standards applied by default to its actively managed open-ended funds (exclusion of G rated issuers and better weighted average ESG score higher than the applicable benchmark). The 38 criteria used in Amundi ESG rating approach were also designed to consider key impacts on sustainability factors, as well as quality of the mitigation undertaken are also considered in that respect.
- **Engagement :** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote :** Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring :** Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.

For any further detail on how mandatory Principal Adverse Impact indicators are taken into account, please refer to the Amundi Sustainable Finance Disclosure Statement available at www.amundi.com.



What were the top investments of this financial product?

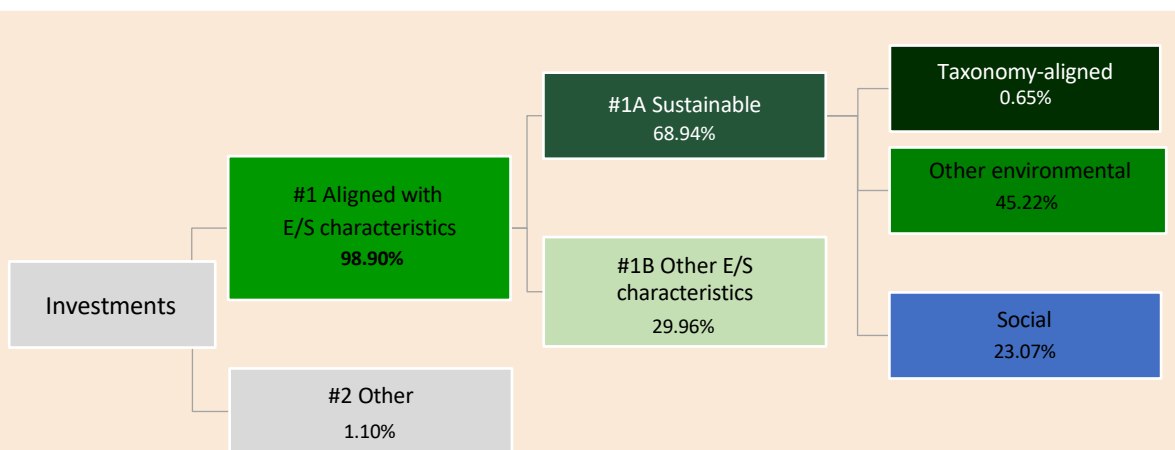
The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/07/2023 to 30/06/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
NOVO NORDISK A/S-B	Health Care	Pharmaceuticals Biotech & Life Sciences	Denmark	6.25%
ASTRAZENECA GBP	Health Care	Pharmaceuticals Biotech & Life Sciences	United Kingdom	5.20%
SHELL PLC	Energy	Oil, Gas & Consumable Fuels	United Kingdom	4.68%
SIEMENS AG-REG	Industrials	Capital goods	Germany	4.02%
SANOFI	Health Care	Pharmaceuticals Biotech & Life Sciences	France	3.67%
VINCI SA (PARIS)	Industrials	Capital goods	France	2.93%
KONINKLIJKE AHOLD DELHAIZE	Consumer Staples	Consumer Staples Distribution & Retail	Netherlands	2.84%
ADIDAS AG	Consumer Discretionary	Consumer Durables & Apparel	Germany	2.81%
HEINEKEN NV	Consumer Staples	Food, Beverage & Tobacco	Netherlands	2.79%
ENI SPA MILAN	Energy	Oil, Gas & Consumable Fuels	Italy	2.76%
INFINEON TECHNOLOGIES AG	Information Technology	Semiconductors & Semiconductor Equipment	Germany	2.75%
KBC GROUP NV	Financials	Banks	Belgium	2.75%
EURONEXT NV PARIS	Financials	Financial Services	Netherlands	2.64%
TEMENOS AG - REG	Information Technology	Software & Services	Switzerland	2.60%
CIE FINANCIERE RICHEMO-A REG	Consumer Discretionary	Consumer Durables & Apparel	Switzerland	2.55%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made ?**

<i>Sector</i>	<i>Sub-Sector</i>	<i>% Assets</i>
<i>Health Care</i>	<i>Pharmaceuticals Biotech & Life Sciences</i>	<i>17.12%</i>
<i>Industrials</i>	<i>Capital goods</i>	<i>12.02%</i>
<i>Financials</i>	<i>Banks</i>	<i>9.25%</i>
<i>Energy</i>	<i>Oil, Gas & Consumable Fuels</i>	<i>7.44%</i>
<i>Consumer Discretionary</i>	<i>Consumer Durables & Apparel</i>	<i>7.06%</i>
<i>Consumer Staples</i>	<i>Food, Beverage & Tobacco</i>	<i>7.00%</i>

<i>Financials</i>	<i>Financial Services</i>	6.70%
<i>Consumer Staples</i>	<i>Consumer Staples Distribution & Retail</i>	2.84%
<i>Information Technology</i>	<i>Semiconductors & Semiconductor Equipment</i>	2.75%
<i>Information Technology</i>	<i>Software & Services</i>	2.60%
<i>Utilities</i>	<i>Independent Power & Renewable Electricity Producers</i>	2.52%
<i>Materials</i>	<i>Containers & Packaging</i>	2.50%
<i>Health Care</i>	<i>Health Care Equipment & Services</i>	2.50%
<i>Consumer Staples</i>	<i>Household & Personal Products</i>	2.49%
<i>Financials</i>	<i>Insurance</i>	2.25%
<i>Utilities</i>	<i>Multi-Utilities</i>	2.18%
<i>Materials</i>	<i>Construction Materials</i>	2.08%
<i>Materials</i>	<i>Metals & Mining</i>	1.88%
<i>Consumer Discretionary</i>	<i>Consumer Discretionary Distribution & Retail</i>	1.81%
<i>Materials</i>	<i>Chemicals</i>	1.62%
<i>Consumer Discretionary</i>	<i>Automobiles & Components</i>	1.31%
<i>Industrials</i>	<i>Transportation</i>	1.16%

<i>Forex</i>	<i>Forex</i>	-0.01%
<i>Cash</i>	<i>Cash</i>	1.11%



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.65% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?

☐

Yes:

☐

In fossil gas

☐

In nuclear energy

☒

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules

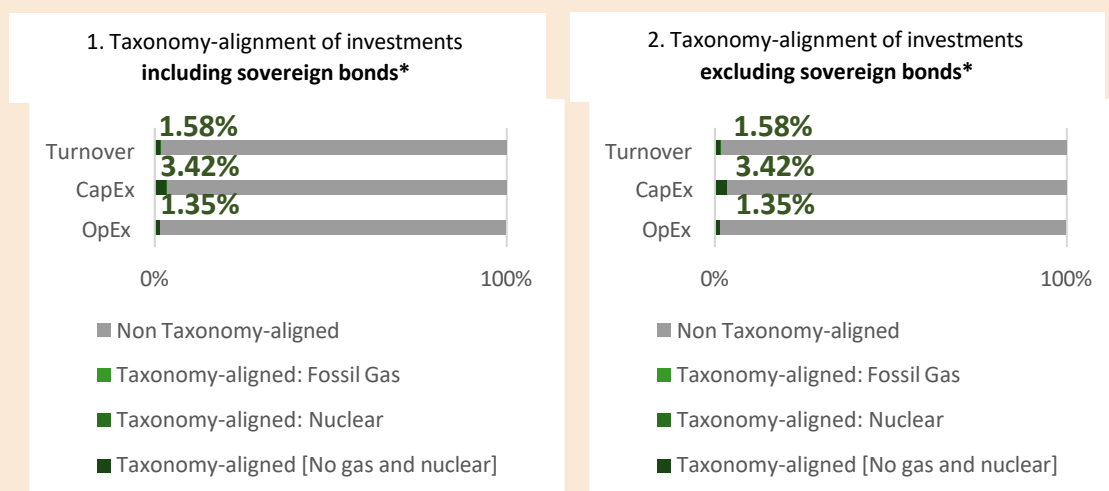
Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

What was the share of investments in transitional and enabling activities ?

As of 30/06/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.02% and the share of investment in enabling activities was 0.63%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

This is the first SFDR periodic report produced for this sub-fund.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **45.22%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 23.07%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles. It may also include ESG unrated securities for which data needed for the measurement of attainment of environmental or social characteristics is not available.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

Sustainability indicators are continuously made available in the portfolio management system allowing the portfolio managers to assess the impact of their investment decisions.

These indicators are embedded within AMUNDI's control framework, with responsibilities spread between the first level of controls performed by the Investment teams themselves and the second level of controls performed by the Risk teams, who monitor compliance with environmental or social characteristics promoted by the fund on an ongoing basis.

Moreover, AMUNDI's Responsible Investment Policy sets out an active approach to engagement that promotes dialogue with investee companies including those in the portfolio of this product. Our Annual Engagement Report, available on <https://about.amundi.com/esg-documentation>, provides detailed reporting on this engagement and its results



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product does not have an ESG Benchmark.

- ***How does the reference benchmark differ from a broad market index ?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform compared with the reference benchmark ?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform compared with the broad market index ?***

This product does not have an ESG Benchmark.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI FUNDS
EUROPE EX UK EQUITY

Legal entity identifier:
213800GUNJ834MSUJJ48

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



No



It made **sustainable investments with an environmental objective:**



in economic activities that qualify as environmentally sustainable under the EU Taxonomy



in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



It made a **sustainable investments with a social objective:**



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **70.16%** of sustainable investments



with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy



with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

During the financial year, the product continuously promoted environmental and/or social characteristics by aiming to have a higher ESG score than the ESG score of its investment universe **MSCI EUROPE EX UK**. In determining the ESG score of the Product and the ESG investment universe, ESG /performance was continuously assessed by comparing the average performance of a security against the security issuer's industry, in respect of each of the three environmental, social and governance characteristics.

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Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

● ***How did the sustainability indicators perform?***

Amundi has developed its own in-house ESG rating process based on the “Best-in-class” approach. Ratings adapted to each sector of activity aim to assess the dynamics in which companies operate.

The sustainability indicator used is the ESG score of the Product that is measured against the ESG score of the ESG investment universe of the Product.

At the end of the period:

- The weighted average ESG rating of the portfolio is **1.185 (C)**.
- The weighted average ESG rating of the ESG investment universe is **0.906 (C)**.

The Amundi ESG rating used to determine the ESG score is an ESG quantitative score translated into seven grades, ranging from A (the best scores universe) to G (the worst). In the Amundi ESG Rating scale, the securities belonging to the exclusion list correspond to a G. For corporate issuers, ESG performance is assessed globally and at relevant criteria level by comparison with the average performance of its industry, through the combination of the three ESG dimensions:

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The methodology applied by Amundi ESG rating uses 38 criteria that are either generic (common to all companies regardless of their activity) or sector specific which are weighted according to sector and considered in terms of their impact on reputation, operational efficiency and regulations in respect of an issuer. Amundi ESG ratings are likely to be expressed globally on the three E, S and G dimensions or individually on any environmental or social factor.

● ***... and compared to previous periods?***

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How did this financial product consider principal adverse impacts on sustainability factors?

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For any further detail on how mandatory Principal Adverse Impact indicators are taken into account, please refer to the Amundi Sustainable Finance Disclosure Statement available at www.amundi.com.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/07/2023 to 30/06/2024**

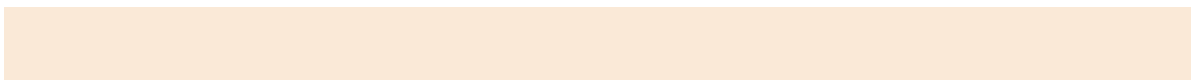
Largest Investments	Sector	Sub-Sector	Country	% Assets
NOVO NORDISK A/S-B	Health Care	Pharmaceuticals Biotech & Life Sciences	Denmark	7.11%
ALLIANZ SE-REG	Financials	Insurance	Germany	3.79%
SANOFI	Health Care	Pharmaceuticals Biotech & Life Sciences	France	3.74%
SCHNEIDER ELECT SE	Industrials	Capital goods	France	3.57%
IBERDROLA SA	Utilities	Electric Utilities	Spain	3.56%
DEUTSCHE TELEKOM NAM (XETRA)	Communication Services	Telecommunication	Germany	3.48%
SIEMENS AG-REG	Industrials	Capital goods	Germany	3.25%
VINCI SA (PARIS)	Industrials	Capital goods	France	3.10%
DEUTSCHE BOERSE AG	Financials	Financial Services	Germany	3.08%
ASML HOLDING NV	Information Technology	Semiconductors & Semiconductor Equipment	Netherlands	3.05%
KBC GROUP NV	Financials	Banks	Belgium	2.88%
KONINKLIJKE AHOLD DELHAIZE	Consumer Staples	Consumer Staples Distribution & Retail	Netherlands	2.83%
BNP PARIBAS	Financials	Banks	France	2.81%
INFINEON TECHNOLOGIES AG	Information Technology	Semiconductors & Semiconductor Equipment	Germany	2.66%
CIE FINANCIERE RICHEMO-A REG	Consumer Discretionary	Consumer Durables & Apparel	Switzerland	2.57%

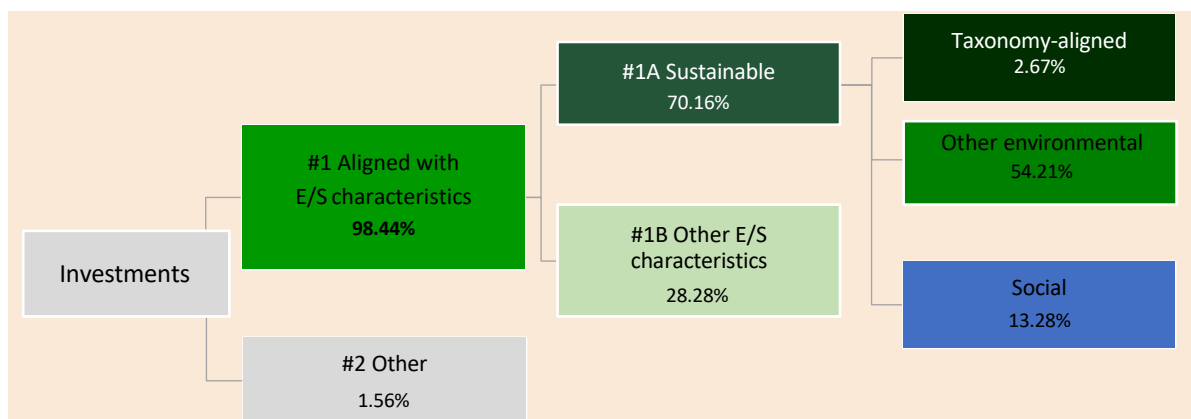


What was the proportion of sustainability-related investments?



What was the asset allocation?





Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made ?**

<i>Sector</i>	<i>Sub-Sector</i>	<i>% Assets</i>
<i>Health Care</i>	<i>Pharmaceuticals Biotech & Life Sciences</i>	<i>17.36%</i>
<i>Industrials</i>	<i>Capital goods</i>	<i>13.40%</i>
<i>Consumer Discretionary</i>	<i>Consumer Durables & Apparel</i>	<i>8.38%</i>
<i>Financials</i>	<i>Banks</i>	<i>7.89%</i>
<i>Consumer Staples</i>	<i>Food, Beverage & Tobacco</i>	<i>6.29%</i>
<i>Information Technology</i>	<i>Semiconductors & Semiconductor Equipment</i>	<i>5.71%</i>

<i>Energy</i>	<i>Oil, Gas & Consumable Fuels</i>	4.64%
<i>Financials</i>	<i>Financial Services</i>	4.05%
<i>Information Technology</i>	<i>Software & Services</i>	3.85%
<i>Financials</i>	<i>Insurance</i>	3.79%
<i>Utilities</i>	<i>Electric Utilities</i>	3.56%
<i>Communication Services</i>	<i>Telecommunication</i>	3.48%
<i>Consumer Staples</i>	<i>Consumer Staples Distribution & Retail</i>	2.83%
<i>Consumer Discretionary</i>	<i>Automobiles & Components</i>	2.65%
<i>Materials</i>	<i>Chemicals</i>	2.58%
<i>Consumer Staples</i>	<i>Household & Personal Products</i>	2.18%
<i>Utilities</i>	<i>Multi-Utilities</i>	1.74%
<i>Consumer Discretionary</i>	<i>Consumer Discretionary Distribution & Retail</i>	1.65%
<i>Materials</i>	<i>Construction Materials</i>	1.46%
<i>Industrials</i>	<i>Transportation</i>	0.96%
<i>Cash</i>	<i>Cash</i>	1.56%



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and

switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- turnover reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

the fund invested 2.67% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

☐

Yes:

☐

In fossil gas

☐

In nuclear energy

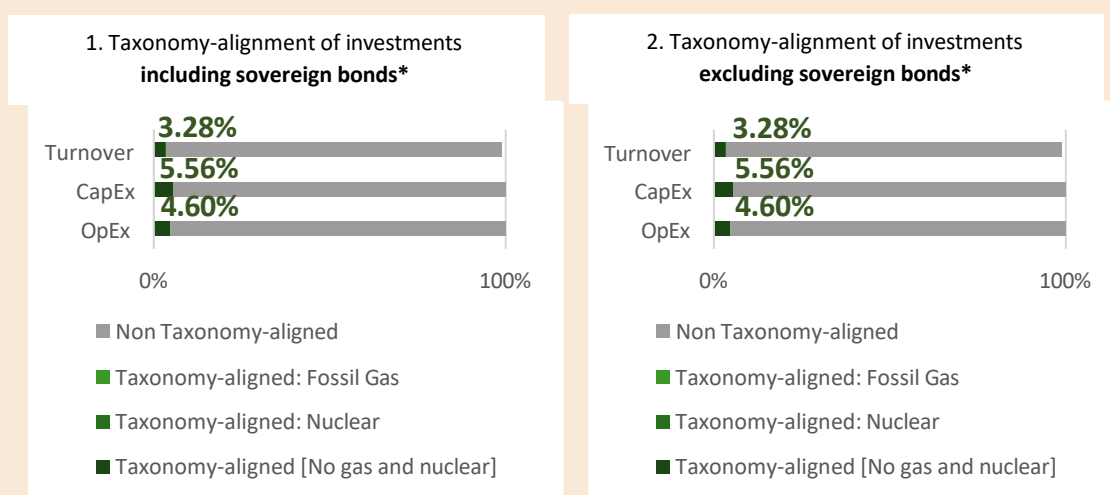
☒

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.




* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

● **What was the share of investments in transitional and enabling activities ?**

As of 30/06/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.02% and the share of investment in enabling activities was 2.78%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

This is the first SFDR periodic report produced for this sub-fund.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **54.21%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 13.28%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles. It may also include ESG unrated securities for which data needed for the measurement of attainment of environmental or social characteristics is not available.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

Sustainability indicators are continuously made available in the portfolio management system allowing the portfolio managers to assess the impact of their investment decisions.

These indicators are embedded within AMUNDI's control framework, with responsibilities spread between the first level of controls performed by the Investment teams themselves and the second level of controls performed by the Risk teams, who monitor compliance with environmental or social characteristics promoted by the fund on an ongoing basis.

Moreover, AMUNDI's Responsible Investment Policy sets out an active approach to engagement that promotes dialogue with investee companies including those in the portfolio of this product. Our Annual Engagement Report, available on <https://about.amundi.com/esg-documentation>, provides detailed reporting on this engagement and its results



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product does not have an ESG Benchmark.

- ***How does the reference benchmark differ from a broad market index ?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform compared with the reference benchmark ?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform compared with the broad market index ?***

This product does not have an ESG Benchmark.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI FUNDS
EUROPEAN EQUITY GREEN
TECHNOLOGY

Legal entity identifier:
222100XI0NWGMIJQ5D49

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective:** _____

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ It promoted **Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **83.85%** of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☐ It made a **sustainable investments with a social objective:** _____

☐ It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

During the financial year, the product continuously promoted environmental and/or social characteristics by aiming to have a higher ESG score than the ESG score of its investment universe **MSCI Europe (dividends reinvested) Index**. In determining the ESG score of the Product and the ESG investment universe, ESG performance was continuously assessed by comparing the average performance of a security against the security issuer's industry, in respect of each of the three environmental, social and governance characteristics.

The investment universe is a broad market universe that does not evaluate or include components based on environmental and/or social characteristics and is therefore not intended to be consistent with the characteristics promoted by the fund. No ESG benchmark has been designated.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

● ***How did the sustainability indicators perform?***

Amundi has developed its own in-house ESG rating process based on the “Best-in-class” approach. Ratings adapted to each sector of activity aim to assess the dynamics in which companies operate.

The sustainability indicator used is the ESG score of the Product that is measured against the ESG score of the ESG investment universe of the Product.

At the end of the period:

- The weighted average ESG rating of the portfolio is 1.188 (C).
- The weighted average ESG rating of the ESG investment universe is 0.77 (C).

The Amundi ESG rating used to determine the ESG score is an ESG quantitative score translated into seven grades, ranging from A (the best scores universe) to G (the worst). In the Amundi ESG Rating scale, the securities belonging to the exclusion list correspond to a G. For corporate issuers, ESG performance is assessed globally and at relevant criteria level by comparison with the average performance of its industry, through the combination of the three ESG dimensions:

- Environmental dimension: this examines issuers’ ability to control their direct and indirect environmental impact, by limiting their energy consumption, reducing their greenhouse emissions, fighting resource depletion and protecting biodiversity.
- Social dimension: this measures how an issuer operates on two distinct concepts: the issuer’s strategy to develop its human capital and the respect of the human rights in general;
- Governance dimension: This assesses capability of the issuer to ensure the basis for an effective corporate governance framework and generate value over the long-term.

The methodology applied by Amundi ESG rating uses 38 criteria that are either generic (common to all companies regardless of their activity) or sector specific which are weighted according to sector and considered in terms of their impact on reputation, operational efficiency and regulations in respect of an issuer. Amundi ESG ratings are likely to be expressed globally on the three E, S and G dimensions or individually on any environmental or social factor.

● ***... and compared to previous periods?***

At the end of the previous period, the weighted average ESG rating of the portfolio was 1.13 (C) and the weighted average ESG rating of the ESG investment universe was 0.76 (C).

● ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a “best performer” within its sector of activity on at least one of its material environmental or social factors.

The definition of “best performer” relies on Amundi’s proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a “best performer”, an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as

material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g. GHG intensity of investee companies) via a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

— ***How were the indicators for adverse impacts on sustainability factors taken into account?***

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

— ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers.

For example the model has a dedicated criteria called “Community Involvement & Human Rights” which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product’s strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion :** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement :** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote :** Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring :** Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

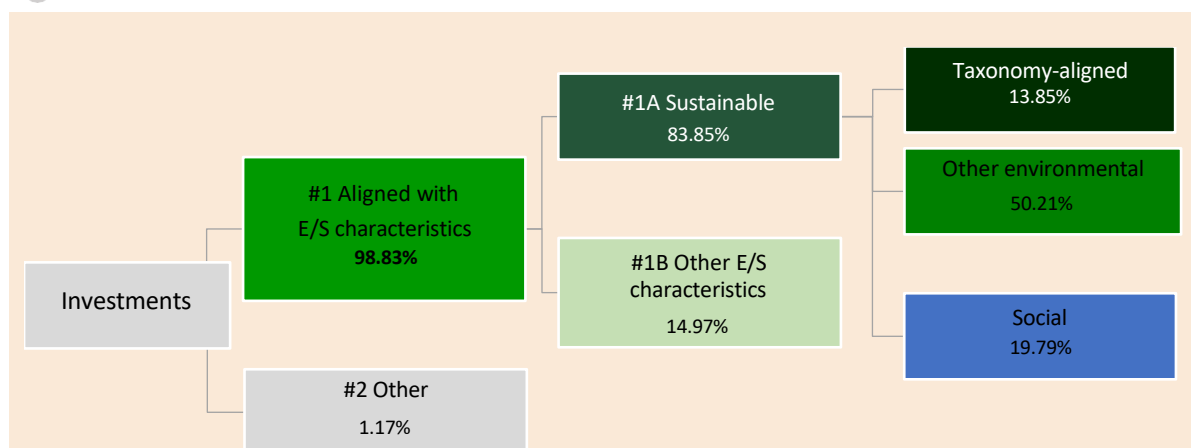
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: **From 01/07/2023 to 30/06/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
SAP SE / XETRA	Information Technology	Software & Services	Germany	3.95%
FERROVIAL SE	Industrials	Capital goods	Netherlands	3.65%
SPIE SA	Industrials	Commercial & Professional Services	France	3.54%
NOVONESIS (NOVOZYMES) B	Materials	Chemicals	Denmark	3.51%
UNITED UTILI GRP PLC	Utilities	Water Utilities	United Kingdom	3.51%
SEVERN TRENT PLC	Utilities	Water Utilities	United Kingdom	3.46%
LEGRAND SA	Industrials	Capital goods	France	3.44%
KONE OYJ-B	Industrials	Capital goods	Finland	3.37%
GETLINK SE	Industrials	Transportation	France	3.32%
INTERTEK GROUP PLC	Industrials	Commercial & Professional Services	United Kingdom	3.30%
MOWI ASA	Consumer Staples	Food, Beverage & Tobacco	Norway	3.15%
DASSAULT SYSTEMES SE	Information Technology	Software & Services	France	3.13%
PENNON GROUP PLC	Utilities	Water Utilities	United Kingdom	3.03%
BOUYGUES SA	Industrials	Capital goods	France	2.92%
ALTRI SGPS S.A.	Materials	Paper & Forest Products	Portugal	2.74%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● *In which economic sectors were the investments made ?*

<i>Sector</i>	<i>Sub-Sector</i>	<i>% Assets</i>
<i>Industrials</i>	<i>Capital goods</i>	<i>21.05%</i>
<i>Utilities</i>	<i>Water Utilities</i>	<i>9.99%</i>
<i>Industrials</i>	<i>Commercial & Professional Services</i>	<i>9.38%</i>
<i>Information Technology</i>	<i>Software & Services</i>	<i>8.14%</i>
<i>Real Estate</i>	<i>REITs</i>	<i>6.91%</i>
<i>Utilities</i>	<i>Independent Power & Renewable Electricity Producers</i>	<i>6.89%</i>
<i>Consumer Staples</i>	<i>Food, Beverage & Tobacco</i>	<i>6.59%</i>
<i>Utilities</i>	<i>Electric Utilities</i>	<i>6.54%</i>
<i>Materials</i>	<i>Paper & Forest Products</i>	<i>4.76%</i>
<i>Industrials</i>	<i>Transportation</i>	<i>3.80%</i>
<i>Real Estate</i>	<i>Real Estate Management & Development</i>	<i>3.52%</i>

<i>Materials</i>	<i>Chemicals</i>	3.51%
<i>Information Technology</i>	<i>Technology Hardware & Equipment</i>	2.73%
<i>Utilities</i>	<i>Multi-Utilities</i>	2.00%
<i>Consumer Discretionary</i>	<i>Consumer Durables & Apparel</i>	1.65%
<i>Health Care</i>	<i>Pharmaceuticals Biotech & Life Sciences</i>	1.02%
<i>Materials</i>	<i>Containers & Packaging</i>	0.43%
<i>Others</i>	<i>Others</i>	0.02%
<i>Forex</i>	<i>Forex</i>	0.00%
<i>Cash</i>	<i>Cash</i>	1.07%



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 13.85% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐

Yes:

☐

In fossil gas

☐

In nuclear energy

☒

No

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which

low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

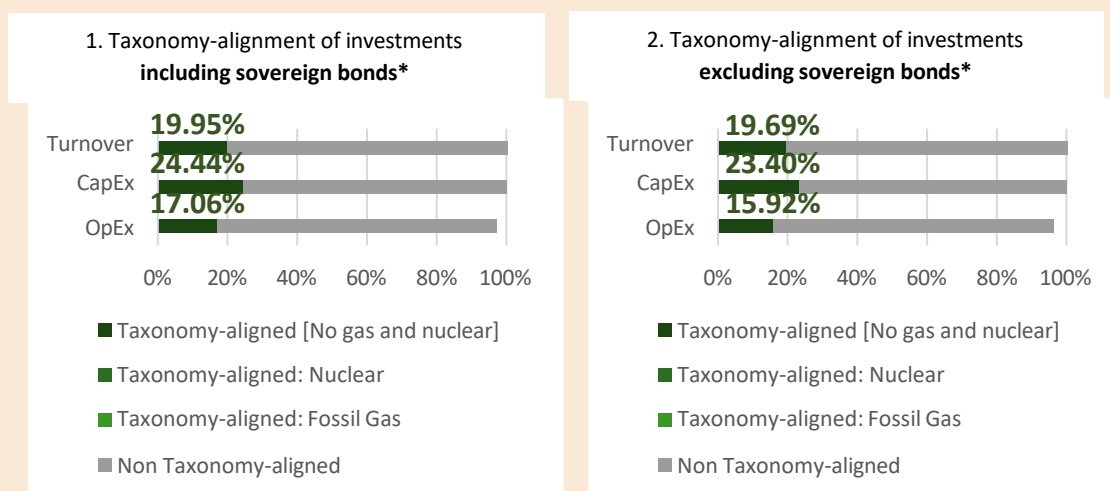
Taxonomy-aligned activities are expressed as a share of:

- turnover** reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx)** reflecting green operational activities of investee companies.

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

⁴Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

What was the share of investments in transitional and enabling activities ?

As of 30/06/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.12% and the share of investment in enabling activities was 9.43%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period, the percentage of investments with Taxonomy alignment was 16.33%.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **50.21%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

are sustainable investments with an environmental objective that **do not take into account the criteria** for

environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 19.79%.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

Sustainability indicators are continuously made available in the portfolio management system allowing the portfolio managers to assess the impact of their investment decisions.

These indicators are embedded within AMUNDI’s control framework, with responsibilities spread between the first level of controls performed by the Investment teams themselves and the second level of controls performed by the Risk teams, who monitor compliance with environmental or social characteristics promoted by the fund on an ongoing basis.



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product does not have an ESG Benchmark.

● *How does the reference benchmark differ from a broad market index ?*

This product does not have an ESG Benchmark.

● *How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?*

This product does not have an ESG Benchmark.

● *How did this financial product perform compared with the reference benchmark ?*

This product does not have an ESG Benchmark.

● *How did this financial product perform compared with the broad market index ?*

This product does not have an ESG Benchmark.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI FUNDS
EUROPEAN EQUITY VALUE

Legal entity identifier:
549300240RQEGYGAX021

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☐ ☐ Yes ☒ ☐ ☒ No

<input type="checkbox"/> It made sustainable investments with an environmental objective: _____ <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 60.71% of sustainable investments <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy X <input type="checkbox"/> with a social objective
<input type="checkbox"/> It made a sustainable investments with a social objective: _____	<input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



To what extent were the environmental and/or social characteristics promoted by this financial product met?

During the financial year, the product continuously promoted environmental and/or social characteristics by aiming to have a higher ESG score than the ESG score of its investment universe **MSCI EUROPE VALUE**. In determining the ESG score of the Product and the ESG investment universe, ESG /performance was continuously assessed by comparing the average performance of a security against the security issuer’s industry, in respect of each of the three environmental, social and governance characteristics.

The investment universe is a broad market universe that does not evaluate or include components based on environmental and/or social characteristics and is therefore not intended to be consistent with the characteristics promoted by the fund. No ESG benchmark has been designated.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

● ***How did the sustainability indicators perform?***

Amundi has developed its own in-house ESG rating process based on the “Best-in-class” approach. Ratings adapted to each sector of activity aim to assess the dynamics in which companies operate.

The sustainability indicator used is the ESG score of the Product that is measured against the ESG score of the ESG investment universe of the Product.

At the end of the period:

- The weighted average ESG rating of the portfolio is **0.998 (C)**.
- The weighted average ESG rating of the ESG investment universe is **0.712 (C)**.

The Amundi ESG rating used to determine the ESG score is an ESG quantitative score translated into seven grades, ranging from A (the best scores universe) to G (the worst). In the Amundi ESG Rating scale, the securities belonging to the exclusion list correspond to a G. For corporate issuers, ESG performance is assessed globally and at relevant criteria level by comparison with the average performance of its industry, through the combination of the three ESG dimensions:

- Environmental dimension: this examines issuers’ ability to control their direct and indirect environmental impact, by limiting their energy consumption, reducing their greenhouse emissions, fighting resource depletion and protecting biodiversity.
- Social dimension: this measures how an issuer operates on two distinct concepts: the issuer’s strategy to develop its human capital and the respect of the human rights in general;
- Governance dimension: This assesses capability of the issuer to ensure the basis for an effective corporate governance framework and generate value over the long-term.

The methodology applied by Amundi ESG rating uses 38 criteria that are either generic (common to all companies regardless of their activity) or sector specific which are weighted according to sector and considered in terms of their impact on reputation, operational efficiency and regulations in respect of an issuer. Amundi ESG ratings are likely to be expressed globally on the three E, S and G dimensions or individually on any environmental or social factor.

● ***... and compared to previous periods?***

At the end of the previous period, the weighted average ESG rating of the portfolio was 1.03 (C) and the weighted average ESG rating of the ESG investment universe was 0.70 (C).

● ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as

material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g. GHG intensity of investee companies) via a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

— ***How were the indicators for adverse impacts on sustainability factors taken into account?***

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

— ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers.

For example the model has a dedicated criteria called “Community Involvement & Human Rights” which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product’s strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion :** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **ESG factors integration :** Amundi has adopted minimum ESG integration standards applied by default to its actively managed open-ended funds (exclusion of G rated issuers and better weighted average ESG score higher than the applicable benchmark). The 38 criteria used in Amundi ESG rating approach were also designed to consider key impacts on sustainability factors, as well as quality of the mitigation undertaken are also considered in that respect.
- **Engagement :** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote :** Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring :** Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.

For any further detail on how mandatory Principal Adverse Impact indicators are taken into account, please refer to the Amundi Sustainable Finance Disclosure Statement available at www.amundi.com.



What were the top investments of this financial product?

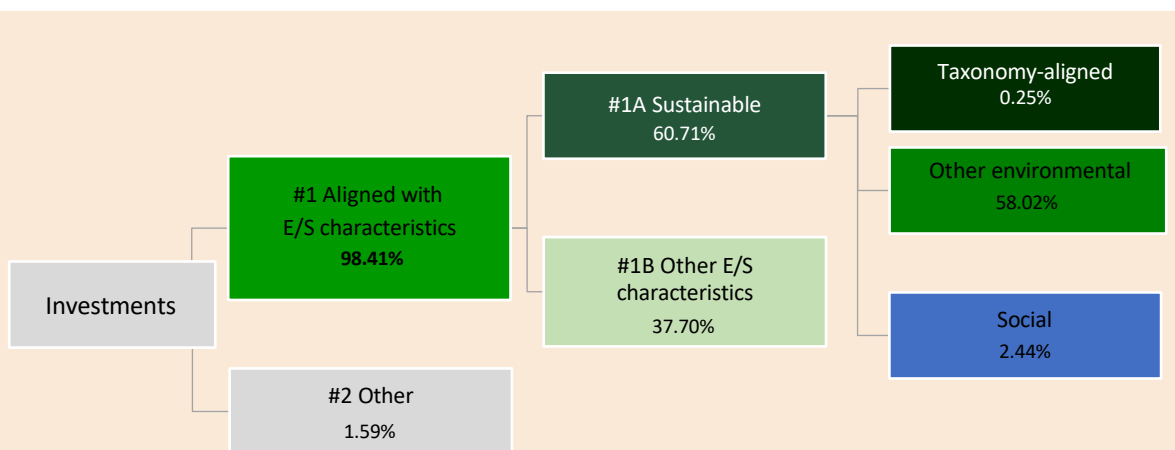
The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/07/2023 to 30/06/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
ROCHE HLDG AG-GENUSS	Health Care	Pharmaceuticals Biotech & Life Sciences	Switzerland	2.67%
SHELL PLC	Energy	Oil, Gas & Consumable Fuels	United Kingdom	2.58%
HSBC HOLDING PLC GBP	Financials	Banks	United Kingdom	2.58%
NOVARTIS AG-REG	Health Care	Pharmaceuticals Biotech & Life Sciences	Switzerland	2.55%
DEUTSCHE TELEKOM NAM (XETRA)	Communication Services	Telecommunication	Germany	2.52%
MUENCHENER RUECKVER AG-REG	Financials	Insurance	Germany	2.48%
ALLIANZ SE-REG	Financials	Insurance	Germany	2.47%
SANDOZ GROUP AG	Health Care	Pharmaceuticals Biotech & Life Sciences	Switzerland	2.46%
INTESA SANPAOLO	Financials	Banks	Italy	2.45%
SWEDBANK AB	Financials	Banks	Sweden	2.44%
PRYSMIAN SPA	Industrials	Capital goods	Italy	2.44%
INDUSTRIA DE DISENO TEXTIL	Consumer Discretionary	Consumer Discretionary Distribution & Retail	Spain	2.44%
REPSOL SA	Energy	Oil, Gas & Consumable Fuels	Spain	2.43%
KERING	Consumer Discretionary	Consumer Durables & Apparel	France	2.43%
ITV PLC	Communication Services	Media & Entertainment	United Kingdom	2.43%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made ?**

<i>Sector</i>	<i>Sub-Sector</i>	<i>% Assets</i>
<i>Financials</i>	<i>Banks</i>	<i>16.25%</i>
<i>Industrials</i>	<i>Capital goods</i>	<i>11.77%</i>
<i>Health Care</i>	<i>Pharmaceuticals Biotech & Life Sciences</i>	<i>10.06%</i>
<i>Energy</i>	<i>Oil, Gas & Consumable Fuels</i>	<i>7.31%</i>
<i>Financials</i>	<i>Insurance</i>	<i>7.15%</i>
<i>Communication Services</i>	<i>Media & Entertainment</i>	<i>7.06%</i>

<i>Consumer Discretionary</i>	<i>Consumer Durables & Apparel</i>	6.94%
<i>Consumer Discretionary</i>	<i>Automobiles & Components</i>	6.52%
<i>Consumer Staples</i>	<i>Food, Beverage & Tobacco</i>	4.71%
<i>Materials</i>	<i>Chemicals</i>	4.18%
<i>Communication Services</i>	<i>Telecommunication</i>	2.52%
<i>Consumer Discretionary</i>	<i>Consumer Discretionary Distribution & Retail</i>	2.44%
<i>Consumer Staples</i>	<i>Household & Personal Products</i>	2.40%
<i>Utilities</i>	<i>Multi-Utilities</i>	2.36%
<i>Information Technology</i>	<i>Semiconductors & Semiconductor Equipment</i>	2.30%
<i>Information Technology</i>	<i>Software & Services</i>	2.27%
<i>Industrials</i>	<i>Transportation</i>	2.17%
<i>Forex</i>	<i>Forex</i>	-0.00%
<i>Cash</i>	<i>Cash</i>	1.59%



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.25% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety

and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- turnover reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

☐ Yes:

☐ In fossil gas

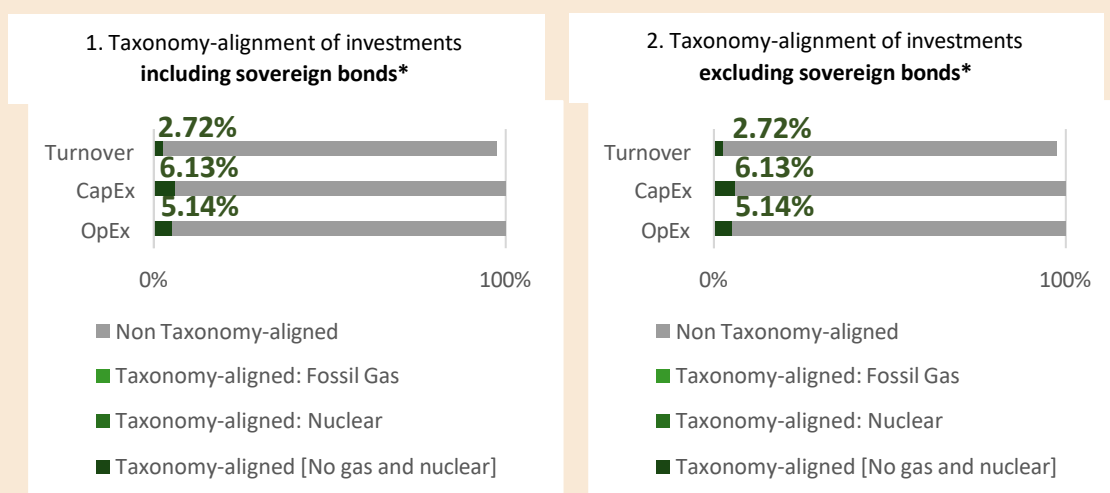
☐ In nuclear energy

☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.




* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

● **What was the share of investments in transitional and enabling activities ?**

As of 30/06/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.10% and the share of investment in enabling activities was 1.02%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

At the end of the previous period, the percentage of investments with Taxonomy alignment was 5.74%.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **58.02%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 2.44%.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles. It may also include ESG unrated securities for which data needed for the measurement of attainment of environmental or social characteristics is not available.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

Sustainability indicators are continuously made available in the portfolio management system allowing the portfolio managers to assess the impact of their investment decisions.

These indicators are embedded within AMUNDI’s control framework, with responsibilities spread between the first level of controls performed by the Investment teams themselves and the second level of controls performed by the Risk teams, who monitor compliance with environmental or social characteristics promoted by the fund on an ongoing basis.

Moreover, AMUNDI’s Responsible Investment Policy sets out an active approach to engagement that promotes dialogue with investee companies including those in the portfolio of this product. Our Annual Engagement Report, available on <https://about.amundi.com/esg-documentation>, provides detailed reporting on this engagement and its results



How did this financial product perform compared to the reference benchmark ?

This product does not have an ESG Benchmark.

- **How does the reference benchmark differ from a broad market index ?**

This product does not have an ESG Benchmark.

Reference benchmarks are indexes to measure whether the financial product attains the

environmental or social characteristics that they promote.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform compared with the reference benchmark ?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform compared with the broad market index ?***

This product does not have an ESG Benchmark.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI FUNDS
EUROPEAN EQUITY INCOME ESG

Legal entity identifier:
549300L23KUMFUPDKS14

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



No



It made **sustainable investments with an environmental objective:**



in economic activities that qualify as environmentally sustainable under the EU Taxonomy



in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



It made a **sustainable investments with a social objective:**



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **77.50%** of sustainable investments



with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy



with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

During the financial year, the product continuously promoted environmental and/or social characteristics by aiming to have a higher ESG score than the ESG score of its investment universe **MSCI EUROPE (15)**. In determining the ESG score of the Product and the ESG investment universe, ESG /performance was continuously assessed by comparing the average performance of a security against the security issuer's industry, in respect of each of the three environmental, social and governance characteristics.

The investment universe is a broad market universe that does not evaluate or include components based on environmental and/or social characteristics and is therefore not intended to be consistent with the characteristics promoted by the fund. No ESG benchmark has been designated.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

● ***How did the sustainability indicators perform?***

Amundi has developed its own in-house ESG rating process based on the “Best-in-class” approach. Ratings adapted to each sector of activity aim to assess the dynamics in which companies operate.

The sustainability indicator used is the ESG score of the Product that is measured against the ESG score of the ESG investment universe of the Product.

At the end of the period:

- The weighted average ESG rating of the portfolio is **1.199 (C)**.
- The weighted average ESG rating of the ESG investment universe is **0.798 (C)**.

The Amundi ESG rating used to determine the ESG score is an ESG quantitative score translated into seven grades, ranging from A (the best scores universe) to G (the worst). In the Amundi ESG Rating scale, the securities belonging to the exclusion list correspond to a G. For corporate issuers, ESG performance is assessed globally and at relevant criteria level by comparison with the average performance of its industry, through the combination of the three ESG dimensions:

- Environmental dimension: this examines issuers’ ability to control their direct and indirect environmental impact, by limiting their energy consumption, reducing their greenhouse emissions, fighting resource depletion and protecting biodiversity.
- Social dimension: this measures how an issuer operates on two distinct concepts: the issuer’s strategy to develop its human capital and the respect of the human rights in general;
- Governance dimension: This assesses capability of the issuer to ensure the basis for an effective corporate governance framework and generate value over the long-term.

The methodology applied by Amundi ESG rating uses 38 criteria that are either generic (common to all companies regardless of their activity) or sector specific which are weighted according to sector and considered in terms of their impact on reputation, operational efficiency and regulations in respect of an issuer. Amundi ESG ratings are likely to be expressed globally on the three E, S and G dimensions or individually on any environmental or social factor.

● ***... and compared to previous periods?***

At the end of the previous period, the weighted average ESG rating of the portfolio was 1.13 (C) and the weighted average ESG rating of the ESG investment universe was 0.80 (C).

● ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as

material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g. GHG intensity of investee companies) via a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

— ***How were the indicators for adverse impacts on sustainability factors taken into account?***

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

— ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers.

For example the model has a dedicated criteria called “Community Involvement & Human Rights” which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product’s strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion :** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **ESG factors integration :** Amundi has adopted minimum ESG integration standards applied by default to its actively managed open-ended funds (exclusion of G rated issuers and better weighted average ESG score higher than the applicable benchmark). The 38 criteria used in Amundi ESG rating approach were also designed to consider key impacts on sustainability factors, as well as quality of the mitigation undertaken are also considered in that respect.
- **Engagement :** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote :** Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring :** Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.

For any further detail on how mandatory Principal Adverse Impact indicators are taken into account, please refer to the Amundi Sustainable Finance Disclosure Statement available at www.amundi.com.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/07/2023 to 30/06/2024**

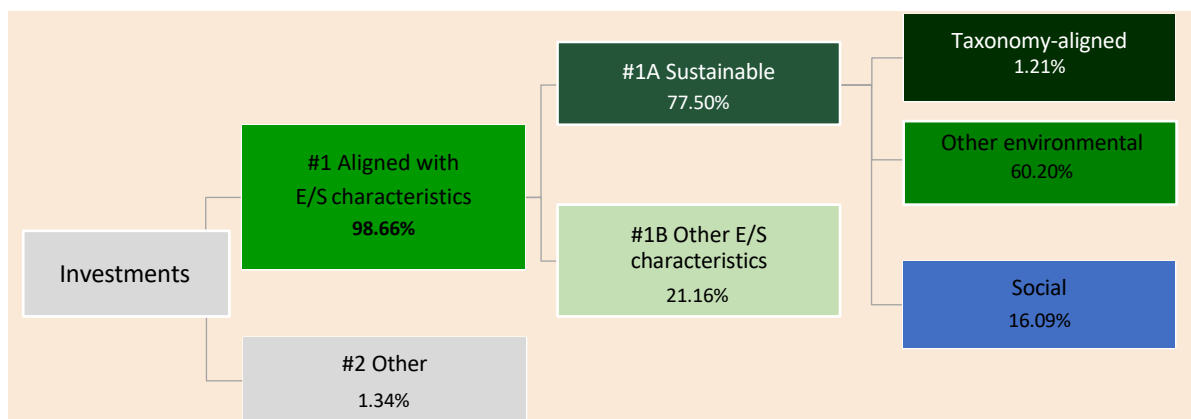
Largest Investments	Sector	Sub-Sector	Country	% Assets
NOVO NORDISK A/S-B	Health Care	Pharmaceuticals Biotech & Life Sciences	Denmark	6.88%
NOVARTIS AG-REG	Health Care	Pharmaceuticals Biotech & Life Sciences	Switzerland	5.31%
HSBC HOLDING PLC GBP	Financials	Banks	United Kingdom	4.12%
ENEL SPA	Utilities	Electric Utilities	Italy	3.47%
CRH PLC UK	Materials	Construction Materials	Ireland	3.46%
COMPAGNIE DE SAINT GOBAIN	Industrials	Capital goods	France	3.46%
RELX PLC	Industrials	Commercial & Professional Services	United Kingdom	3.45%
SSE PLC	Utilities	Electric Utilities	United Kingdom	3.39%
SIEMENS AG-REG	Industrials	Capital goods	Germany	3.38%
SANOFI	Health Care	Pharmaceuticals Biotech & Life Sciences	France	3.24%
HANNOVER RUECK SE	Financials	Insurance	Germany	3.00%
MICHELIN (CGDE)	Consumer Discretionary	Automobiles & Components	France	2.80%
BE SEMICONDUCTOR INDUSTRIES	Information Technology	Semiconductors & Semiconductor Equipment	Netherlands	2.79%
VINCI SA (PARIS)	Industrials	Capital goods	France	2.78%
DANONE	Consumer Staples	Food, Beverage & Tobacco	France	2.73%



What was the proportion of sustainability-related investments?



What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● *In which economic sectors were the investments made ?*

<i>Sector</i>	<i>Sub-Sector</i>	<i>% Assets</i>
<i>Health Care</i>	<i>Pharmaceuticals Biotech & Life Sciences</i>	<i>15.78%</i>
<i>Industrials</i>	<i>Capital goods</i>	<i>14.05%</i>
<i>Financials</i>	<i>Banks</i>	<i>11.23%</i>
<i>Financials</i>	<i>Insurance</i>	<i>7.32%</i>
<i>Utilities</i>	<i>Electric Utilities</i>	<i>6.86%</i>
<i>Consumer Discretionary</i>	<i>Automobiles & Components</i>	<i>6.19%</i>

<i>Consumer Staples</i>	<i>Food, Beverage & Tobacco</i>	<i>5.42%</i>
<i>Energy</i>	<i>Oil, Gas & Consumable Fuels</i>	<i>5.42%</i>
<i>Information Technology</i>	<i>Semiconductors & Semiconductor Equipment</i>	<i>5.28%</i>
<i>Communication Services</i>	<i>Telecommunication</i>	<i>4.45%</i>
<i>Materials</i>	<i>Construction Materials</i>	<i>3.46%</i>
<i>Industrials</i>	<i>Commercial & Professional Services</i>	<i>3.45%</i>
<i>Consumer Staples</i>	<i>Consumer Staples Distribution & Retail</i>	<i>2.62%</i>
<i>Information Technology</i>	<i>Software & Services</i>	<i>2.28%</i>
<i>Financials</i>	<i>Financial Services</i>	<i>1.90%</i>
<i>Materials</i>	<i>Containers & Packaging</i>	<i>1.61%</i>
<i>Real Estate</i>	<i>Real Estate Management & Development</i>	<i>0.84%</i>
<i>Health Care</i>	<i>Health Care Equipment & Services</i>	<i>0.63%</i>
<i>Forex</i>	<i>Forex</i>	<i>-0.11%</i>
<i>Cash</i>	<i>Cash</i>	<i>1.34%</i>

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 1.21% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

☐

Yes:

☐

In fossil gas

☐

In nuclear energy

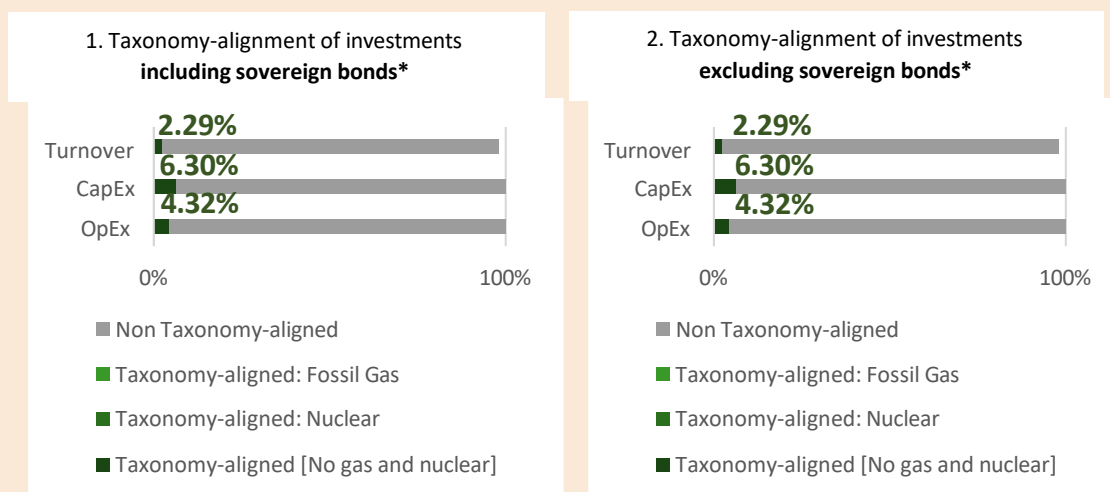
☒

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures


● **What was the share of investments in transitional and enabling activities ?**

As of 30/06/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.03% and the share of investment in

enabling activities was 1.79%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

At the end of the previous period, the percentage of investments with Taxonomy alignment was 4.11%.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **60.20%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 16.09%.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles. It may also include ESG unrated securities for which data needed for the measurement of attainment of environmental or social characteristics is not available.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

Sustainability indicators are continuously made available in the portfolio management system allowing the portfolio managers to assess the impact of their investment decisions.

These indicators are embedded within AMUNDI’s control framework, with responsibilities spread between the first level of controls performed by the Investment teams themselves and the second level of controls performed by the Risk teams, who monitor compliance with environmental or social characteristics promoted by the fund on an ongoing basis.

Moreover, AMUNDI’s Responsible Investment Policy sets out an active approach to engagement that promotes dialogue with investee companies including those in the portfolio of this product. Our Annual Engagement Report, available on <https://about.amundi.com/esg-documentation>, provides detailed reporting on this engagement and its results



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product does not have an ESG Benchmark.

- ***How does the reference benchmark differ from a broad market index ?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform compared with the reference benchmark ?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform compared with the broad market index ?***

This product does not have an ESG Benchmark.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI FUNDS
EUROPEAN EQUITY SMALL CAP

Legal entity identifier:
549300YCBHPCBFKKY81

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



No



It made **sustainable investments with an environmental objective:**



in economic activities that qualify as environmentally sustainable under the EU Taxonomy



in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



It made a **sustainable investments with a social objective:**



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **63.96%** of sustainable investments



with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy



with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

During the financial year, the product continuously promoted environmental and/or social characteristics by aiming to have a higher ESG score than the ESG score of its investment universe **MSCI EUROPE (16) SMALL CAP**. In determining the ESG score of the Product and the ESG investment universe, ESG /performance was continuously assessed by comparing the average performance of a security against the security issuer's industry, in respect of each of the three environmental, social and governance characteristics.

The investment universe is a broad market universe that does not evaluate or include components based on environmental and/or social characteristics and is therefore not intended to be consistent with the characteristics promoted by the fund. No ESG benchmark has been designated.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

● ***How did the sustainability indicators perform?***

Amundi has developed its own in-house ESG rating process based on the “Best-in-class” approach. Ratings adapted to each sector of activity aim to assess the dynamics in which companies operate.

The sustainability indicator used is the ESG score of the Product that is measured against the ESG score of the ESG investment universe of the Product.

At the end of the period:

- The weighted average ESG rating of the portfolio is **0.756 (C)**.
- The weighted average ESG rating of the ESG investment universe is **0.528 (C)**.

The Amundi ESG rating used to determine the ESG score is an ESG quantitative score translated into seven grades, ranging from A (the best scores universe) to G (the worst). In the Amundi ESG Rating scale, the securities belonging to the exclusion list correspond to a G. For corporate issuers, ESG performance is assessed globally and at relevant criteria level by comparison with the average performance of its industry, through the combination of the three ESG dimensions:

- Environmental dimension: this examines issuers’ ability to control their direct and indirect environmental impact, by limiting their energy consumption, reducing their greenhouse emissions, fighting resource depletion and protecting biodiversity.
- Social dimension: this measures how an issuer operates on two distinct concepts: the issuer’s strategy to develop its human capital and the respect of the human rights in general;
- Governance dimension: This assesses capability of the issuer to ensure the basis for an effective corporate governance framework and generate value over the long-term.

The methodology applied by Amundi ESG rating uses 38 criteria that are either generic (common to all companies regardless of their activity) or sector specific which are weighted according to sector and considered in terms of their impact on reputation, operational efficiency and regulations in respect of an issuer. Amundi ESG ratings are likely to be expressed globally on the three E, S and G dimensions or individually on any environmental or social factor.

● ***... and compared to previous periods?***

At the end of the previous period, the weighted average ESG rating of the portfolio was 0.77 (C) and the weighted average ESG rating of the ESG investment universe was 0.49 (D).

● ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as

material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g. GHG intensity of investee companies) via a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

— ***How were the indicators for adverse impacts on sustainability factors taken into account?***

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

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— ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers.

For example the model has a dedicated criteria called “Community Involvement & Human Rights” which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

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How did this financial product consider principal adverse impacts on sustainability factors?

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- **Exclusion :** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
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- **Engagement :** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote :** Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring :** Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.

For any further detail on how mandatory Principal Adverse Impact indicators are taken into account, please refer to the Amundi Sustainable Finance Disclosure Statement available at www.amundi.com.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/07/2023 to 30/06/2024**

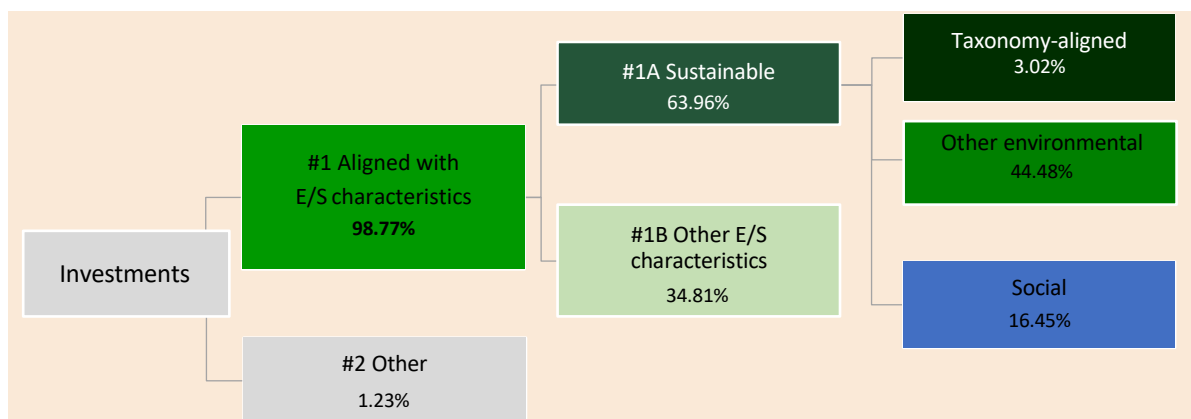
Largest Investments	Sector	Sub-Sector	Country	% Assets
SPIE SA	Industrials	Commercial & Professional Services	France	3.02%
BRITVIC PLC	Consumer Staples	Food, Beverage & Tobacco	United Kingdom	2.81%
BABCOCK INTL GRP	Industrials	Capital goods	United Kingdom	2.79%
INTERMEDIATE CAPITAL GROUP	Financials	Financial Services	United Kingdom	2.66%
CTS EVENTIM	Communication Services	Media & Entertainment	Germany	2.44%
ASR NEDERLAND NV	Financials	Insurance	Netherlands	2.12%
BANKINTER SA	Financials	Banks	Spain	2.11%
VISTRY GROUP PLC	Consumer Discretionary	Consumer Durables & Apparel	United Kingdom	2.07%
GRAFTON GROUP LDN (GBP)	Industrials	Capital goods	Ireland	2.05%
ELIS SA	Industrials	Commercial & Professional Services	France	2.04%
RS GROUP PLC	Industrials	Capital goods	United Kingdom	2.02%
DERWENT LONDON PLC	Real Estate	REITs	United Kingdom	2.02%
ALK-ABELLO A/S	Health Care	Pharmaceuticals Biotech & Life Sciences	Denmark	2.01%
GREGGS PLC	Consumer Discretionary	Consumer Services	United Kingdom	2.00%
GAZTRANSPORT ET TECHNIGAZ SA	Energy	Oil, Gas & Consumable Fuels	France	1.97%



What was the proportion of sustainability-related investments?



What was the asset allocation?



Asset allocation
describes the share
of investments in
specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● ***In which economic sectors were the investments made ?***

<i>Sector</i>	<i>Sub-Sector</i>	<i>% Assets</i>
<i>Industrials</i>	<i>Capital goods</i>	<i>19.43%</i>
<i>Industrials</i>	<i>Commercial & Professional Services</i>	<i>8.58%</i>
<i>Financials</i>	<i>Financial Services</i>	<i>7.81%</i>
<i>Consumer Discretionary</i>	<i>Consumer Durables & Apparel</i>	<i>6.36%</i>
<i>Consumer Staples</i>	<i>Food, Beverage & Tobacco</i>	<i>5.51%</i>
<i>Financials</i>	<i>Banks</i>	<i>5.32%</i>

<i>Communication Services</i>	<i>Media & Entertainment</i>	5.02%
<i>Real Estate</i>	<i>REITs</i>	4.95%
<i>Financials</i>	<i>Insurance</i>	4.05%
<i>Information Technology</i>	<i>Software & Services</i>	3.26%
<i>Information Technology</i>	<i>Technology Hardware & Equipment</i>	3.23%
<i>Materials</i>	<i>Chemicals</i>	2.81%
<i>Health Care</i>	<i>Pharmaceuticals Biotech & Life Sciences</i>	2.78%
<i>Consumer Discretionary</i>	<i>Consumer Services</i>	2.45%
<i>Health Care</i>	<i>Health Care Equipment & Services</i>	2.44%
<i>Energy</i>	<i>Oil, Gas & Consumable Fuels</i>	1.97%
<i>Materials</i>	<i>Containers & Packaging</i>	1.87%
<i>Materials</i>	<i>Construction Materials</i>	1.73%
<i>Consumer Staples</i>	<i>Household & Personal Products</i>	1.66%
<i>Communication Services</i>	<i>Telecommunication</i>	1.63%
<i>Real Estate</i>	<i>Real Estate Management & Development</i>	1.51%
<i>Utilities</i>	<i>Independent Power & Renewable Electricity Producers</i>	1.30%

<i>Utilities</i>	<i>Multi-Utilities</i>	<i>1.25%</i>
<i>Information Technology</i>	<i>Semiconductors & Semiconductor Equipment</i>	<i>1.06%</i>
<i>Consumer Discretionary</i>	<i>Automobiles & Components</i>	<i>0.74%</i>
<i>Forex</i>	<i>Forex</i>	<i>0.01%</i>
<i>Financials</i>	<i>Mutual Funds</i>	<i>0.01%</i>
<i>Cash</i>	<i>Cash</i>	<i>1.27%</i>

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 3.02% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?

☐

Yes:

☐

In fossil gas

☐

In nuclear energy

☒

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

-turnover

reflecting the share of revenue from green activities of investee companies

-capital expenditure (CapEx)

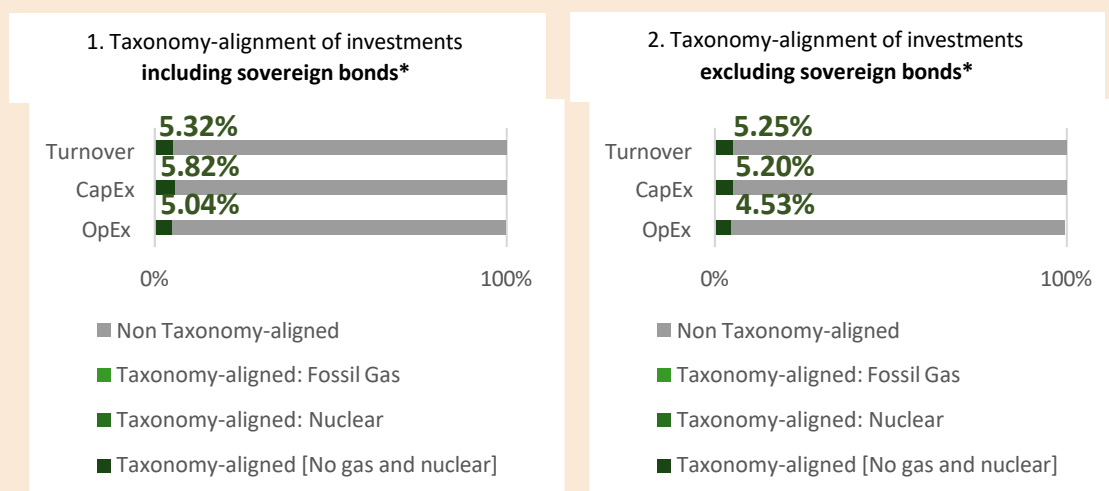
showing the green investments made by investee companies, e.g. for a transition to a green economy.

- operational

expenditure (OpEx)

reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

What was the share of investments in transitional and enabling activities ?

As of 30/06/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.08% and the share of investment in enabling activities was 1.33%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period, the percentage of investments with Taxonomy alignment was 5.60%.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **44.48%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 16.45%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles. It may also include ESG unrated securities for which data needed for the measurement of attainment of environmental or social characteristics is not available.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

Sustainability indicators are continuously made available in the portfolio management system allowing the portfolio managers to assess the impact of their investment decisions.

These indicators are embedded within AMUNDI's control framework, with responsibilities spread between the first level of controls performed by the Investment teams themselves and the second level of controls performed by the Risk teams, who monitor compliance with environmental or social characteristics promoted by the fund on an ongoing basis.

Moreover, AMUNDI's Responsible Investment Policy sets out an active approach to engagement that promotes dialogue with investee companies including those in the portfolio of this product. Our Annual Engagement Report, available on <https://about.amundi.com/esg-documentation>, provides detailed reporting on this engagement and its results



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product does not have an ESG Benchmark.

- ***How does the reference benchmark differ from a broad market index ?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform compared with the reference benchmark ?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform compared with the broad market index ?***

This product does not have an ESG Benchmark.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI FUNDS EQUITY
JAPAN TARGET

Legal entity identifier:
529900LFY58YVU1ISY58

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



No



It made **sustainable investments with an environmental objective:** _____



in economic activities that qualify as environmentally sustainable under the EU Taxonomy



in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



It made a **sustainable investments with a social objective:** _____



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **32.46%** of sustainable investments



with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy



with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

During the financial year, the product continuously promoted environmental and/or social characteristics by aiming to have a higher ESG score than the ESG score of its investment universe **TOPIX**. In determining the ESG score of the Product and the ESG investment universe, ESG /performance was continuously assessed by comparing the average performance of a security against the security issuer's industry, in respect of each of the three environmental, social and governance characteristics.

The investment universe is a broad market universe that does not evaluate or include components based on environmental and/or social characteristics and is therefore not intended to be consistent with the characteristics promoted by the fund. No ESG benchmark has been designated.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

● ***How did the sustainability indicators perform?***

Amundi has developed its own in-house ESG rating process based on the “Best-in-class” approach. Ratings adapted to each sector of activity aim to assess the dynamics in which companies operate.

The sustainability indicator used is the ESG score of the Product that is measured against the ESG score of the ESG investment universe of the Product.

At the end of the period:

- The weighted average ESG rating of the portfolio is **-0.223 (D)**.
- The weighted average ESG rating of the ESG investment universe is **-0.280 (D)**.

The Amundi ESG rating used to determine the ESG score is an ESG quantitative score translated into seven grades, ranging from A (the best scores universe) to G (the worst). In the Amundi ESG Rating scale, the securities belonging to the exclusion list correspond to a G. For corporate issuers, ESG performance is assessed globally and at relevant criteria level by comparison with the average performance of its industry, through the combination of the three ESG dimensions:

- Environmental dimension: this examines issuers’ ability to control their direct and indirect environmental impact, by limiting their energy consumption, reducing their greenhouse emissions, fighting resource depletion and protecting biodiversity.
- Social dimension: this measures how an issuer operates on two distinct concepts: the issuer’s strategy to develop its human capital and the respect of the human rights in general;
- Governance dimension: This assesses capability of the issuer to ensure the basis for an effective corporate governance framework and generate value over the long-term.

The methodology applied by Amundi ESG rating uses 38 criteria that are either generic (common to all companies regardless of their activity) or sector specific which are weighted according to sector and considered in terms of their impact on reputation, operational efficiency and regulations in respect of an issuer. Amundi ESG ratings are likely to be expressed globally on the three E, S and G dimensions or individually on any environmental or social factor.

● ***... and compared to previous periods?***

At the end of the previous period, the weighted average ESG rating of the portfolio was -0.27 (D) and the weighted average ESG rating of the ESG investment universe was -0.28 (D).

● ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as

material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g. GHG intensity of investee companies) via a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

— ***How were the indicators for adverse impacts on sustainability factors taken into account?***

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

— ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers.