

## AMUNDI ABS

### UCITS

Fund manager

**Amundi Asset Management**

Delegated fund accountant

**CACEIS Fund Administration France**

Custodian

**CACEIS BANK**

Auditors

**PRICEWATERHOUSECOOPERS AUDIT**

## Statement of Net Assets in EUR

Elements of Statement of Net Assets	Semi-Annual Report Amounts*
a) Eligible financial securities mentioned in paragraph 1 of section I of Article L. 214-20 of the French Monetary and Financial Code	854,473,965.72
b) Cash at banks and liquidities	13,576,038.44
c) Other Assets held by the UCITS	225,018,634.65
d) Total of Assets held by the UCITS (lines a+b+c)	1,093,068,638.81
e) Liabilities	-128,881,551.64
f) Net Asset Value (lines d+e= net asset of the UCITS)	964,187,087.17

\* Amounts are signed

## Number of units outstanding and net asset values per unit

Unit	Unit type	Net Assets per unit	Number of units outstanding	Net asset value per unit
AMUNDI ABS D in EUR	D	782,059.62	4.001	195,466.03
AMUNDI ABS I3-C in EUR	C	134,343,955.19	1,261.368	106,506.55
AMUNDI ABS I-C in EUR	C	701,460,349.58	2,708.39505	258,994.84
AMUNDI ABS I-GBP in GBP	D	4,194,985.48	21.500	195,115.60
AMUNDI ABS L in EUR	C	3,613,851.96	34,446.844	104.91
AMUNDI ABS M-D in EUR	D	118,973,132.76	1,167.189	101,931.33
AMUNDI ABS R-C in EUR	C	146,318.58	1,381.349	105.92

## Items of securities portfolio

Items of securities portfolio	Percentage Net Assets *	Total Percentage of Assets **
A) Eligible financial securities and money market instruments admitted for trading on a regulated market pursuant to Article L. 422-1 of the French Monetary and Financial Code. and B) Eligible financial securities and money market instruments admitted for trading on another regulated market that is operating regularly, recognised, open to the public and whose registered offices are located in a European Union member state or in another state party to the agreement on the European Economic Area.	79.82	70.41
C) Eligible financial securities and money market instruments officially listed on a stock exchange in a non-member state or traded on another regulated market in a non-member state that is operating regularly, recognised and open to the public, provided that this exchange or market does not appear on a list drawn up by the AMF or that the choice of this exchange or market is established by law, regulations, or the articles of association of the undertaking for collective investment in transferable securities.	8.80	7.76
D) Recently issued financial securities mentioned in paragraph 4 of section I of Article R. 214-11 of the French Monetary and Financial Code.		
E) Other assets.	10.17	8.97

\* Please see point f) in the statement of assets

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

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

Securities	Currency	In amount (EUR)	Percentage of Net Assets *	Percentage of Total Assets **
Euro	EUR	757,400,393.80	78.55	69.29
Livre Sterling	GBP	79,320,451.29	8.23	7.26
Couronne Danoise	DKK	17,753,120.63	1.84	1.62
TOTAL		854,473,965.72	88.62	78.17

\* Please see point f) in the statement of assets

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

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

Country	Percentage of Net Assets *	Percentage of Total Assets **
IRELAND	39.51	34.85
SPAIN	10.75	9.48
UNITED KINGDOM	8.80	7.76
NETHERLANDS	8.65	7.63
ITALY	7.72	6.81
LUXEMBOURG	7.03	6.20
FRANCE	2.44	2.15
DENMARK	1.84	1.62
GERMANY	1.44	1.27
PORTUGAL	0.44	0.39
TOTAL	88.62	78.17

\* Please see point f) in the statement of assets

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

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

Type of assets	Percentage of Net Assets *	Percentage of Total Assets **
<b>Collective investment undertakings</b>		
General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries	4.28	3.78
Other Funds intended for non-professionals and equivalents in other EU Member States		
General-purpose professional funds and equivalents in other EU Member States and listed securitisation entities	5.89	5.19
Other professional investment funds and equivalents in other EU Member States and non listed securitisation entities		
Other non-European entities		
<b>Other Assets</b>		
Other		
<b>TOTAL</b>	<b>10.17</b>	<b>8.97</b>

\* Please see point f) in the statement of assets

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

## Movements in securities portfolio during the period in EUR

Items of securities portfolio	Movements (in amount)	
	Acquisitions	Cessions
A) Eligible financial securities and money market instruments admitted for trading on a regulated market pursuant to Article L. 422-1 of the French Monetary and Financial Code. and B) Eligible financial securities and money market instruments admitted for trading on another regulated market that is operating regularly, recognised, open to the public and whose registered offices are located in a European Union member state or in another state party to the agreement on the European Economic Area	284,932,361.11	77,305,649.24
C) Eligible financial securities and money market instruments officially listed on a stock exchange in a non-member state or traded on another regulated market in a non-member state that is operating regularly, recognised and open to the public, provided that this exchange or market does not appear on a list drawn up by the AMF or that the choice of this exchange or market is established by law, regulations, or the articles of association of the undertaking for collective investment in transferable securities.	20,978,243.20	17,267,551.52
D) Recently issued financial securities mentioned in paragraph 4 of section I of Article R. 214-11 of the French Monetary and Financial Code.		
E) Other assets.	161,255,482.39	131,721,839.48

## Distribution during the financial period

	Unit	Net unit amount EUR	Tax credit EUR	Unit gross amount EUR
<b>Dividends paid</b>				
14/06/2023	AMUNDI ABS M-D	4,752.40		4,752.40
14/06/2023	AMUNDI ABS D	3,207.36		3,207.36
14/06/2023	AMUNDI ABS I-GBP	3,677.40		3,677.40
14/09/2023	AMUNDI ABS M-D	1,067.44	0.025	1,067.465
14/09/2023	AMUNDI ABS D	1,812.77	0.174	1,812.944
14/09/2023	AMUNDI ABS I-GBP	2,131.58	0.203	2,131.783
<b>Dividends to be paid</b>				
	AMUNDI ABS D			
	AMUNDI ABS I-GBP			
	AMUNDI ABS M-D			

## Information on performance fees (In EUR)

	30/11/2023
<b>Unit AMUNDI ABS D</b>	
Provision for variable management fees	1,301.36
Percentage of provision for variable management fees (1)	0.166
Earned variable management fees (due to redemptions)	11.75
Percentage of earned variable management fees (due to redemptions) (2)	0.002
<b>Unit AMUNDI ABS I-C</b>	
Provision for variable management fees	1,009,488.58
Percentage of provision for variable management fees (1)	0.144
Earned variable management fees (due to redemptions)	41,436.72
Percentage of earned variable management fees (due to redemptions) (2)	0.006
<b>Unit AMUNDI ABS I-GBP</b>	
Provision for variable management fees	8,565.88
Percentage of provision for variable management fees (1)	0.176
Earned variable management fees (due to redemptions)	76.04
Percentage of earned variable management fees (due to redemptions) (2)	0.002
<b>Unit AMUNDI ABS R-C</b>	
Provision for variable management fees	97.39
Percentage of provision for variable management fees (1)	0.067
Earned variable management fees (due to redemptions)	
Percentage of earned variable management fees (due to redemptions) (2)	

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

(2) in relation to average net assets.

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

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

Amount					
% of Net Assets*					

\*% excluding cash and cash equivalent

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

Amount			8,431,710.34		
% of Net Assets			0.87%		

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

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### d) Top 10 counterparties expressed as an absolute amount of assets and liabilities without clearing

BANCO BILBAO VIZCAYA ARG MADRID SPAIN			8,431,710.34		
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### e) Type and quality of collateral

Type					
- Equities					
- Bonds					
- UCITS					
- Notes					
- Cash			9,178,163.11		
Rating					

Collateral currency					

### f) Settlement and clearing

Tri-party				X	
Central Counterparty					
Bilateral	X			X	

	Securities lending	Securities loan	Repurchase	Reverse repurchase agreement	Total Return Swaps (TRS)
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## g) Maturity tenor of the collateral broken down in maturity buckets

< 1 day					
[1 day - 1 week]					
]1 week - 1 month]					
]1 month - 3 months]					
]3 months - 1 year]					
> 1 year					
Open					

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

< 1 day					
[1 day - 1 week]			8,431,710.34		
]1 week - 1 month]					
]1 month - 3 months]					
]3 months - 1 year]					
> 1 year					
Open					

## i) Reuse of collateral

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

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

Caceis Bank					
Securities					
Cash					

## k) Custody of collateral provided by the UCI

Securities					
Cash					

	Securities lending	Securities loan	Repurchase	Reverse repurchase agreement	Total Return Swaps (TRS)
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## I) Breakdown of revenue and expenses

Incomes					
- UCITS					
- Manager					
- Third parties					
Cost					
- UCITS			316,002.10		
- Manager					
- Third parties					

## e) Type and quality of collateral

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

### i) Reuse of collateral

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

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

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

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

## k) Custody of collateral provided by the UCI

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

## l) Breakdown of revenue and expenses

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

## Securities portfolio on 30/11/2023 in EUR

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
<b>Bonds and similar securities</b>				
<b>Listed bonds and similar securities</b>				
<b>DENMARK</b>				
BRF 2 1/2 10/01/47	DKK	374,976.51	45,202.18	
BRF 2 10/01/37	DKK	394,122.71	48,980.15	
BRFKR 1.0% 01-10-32	DKK	424,828.28	52,066.72	0.01
BRFKR 1.5% 01-10-37	DKK	476,296.34	56,989.36	
BRFKR 2.0% 01-10-47	DKK	430,794.03	48,647.09	0.01
BRFKR 2.0% 01-10-50	DKK	381,435.81	42,514.83	0.01
BRFKR 2.0% 01-10-50	DKK	496,458.44	53,775.05	0.01
BRFKREDIT AS 2.0% 01-10-47	DKK	321,871.64	35,880.26	
JYSKE REALKREDIT AS 0.5% 01-10-50	DKK	6,183,839.72	579,430.00	0.06
JYSKE REALKREDIT AS 1.5% 01-10-50	DKK	6,321,358.97	665,169.14	0.07
JYSKE REALKREDIT AS 1.5% 01-10-50	DKK	3,926,455	394,051.82	0.04
NDASS 2 1/2 01/04/47	DKK	415,672.46	50,108.42	0.01
NDASS 2 10/01/37	DKK	465,052.06	57,963.30	
NORDEA KREDIT REALKREDIT 0.5% 01-10-40	DKK	4,549,876.37	486,119.73	0.05
NORDEA KREDIT REALKREDIT 0.5% 01-10-43	DKK	6,878,117.9	720,518.16	0.08
NORDEA KREDIT REALKREDIT 0.5% 01-10-50	DKK	0.2	0.02	
NORDEA KREDIT REALKREDIT 1.0% 01-10-50	DKK	4,658,427.98	463,746.10	0.05
NORDEA KREDIT REALKREDIT 1.0% 01-10-53	DKK	7,344,246.39	722,387.66	0.08
NORDEA KREDIT REALKREDIT 1.5% 01-10-40	DKK	1,080,266.2	126,198.39	0.01
NORDEA KREDIT REALKREDIT 1.5% 01-10-50	DKK	1,295,907.56	136,343.75	0.01
NORDEA KREDIT REALKREDIT 1.5% 01-10-50	DKK	2,191,749.43	219,983.62	0.02
NORDEA KREDIT REALKREDIT 2.0% 01-07-50	DKK	2,002,855.88	216,776.44	0.03
NORDEA KREDIT REALKREDIT 2.0% 01-10-47	DKK	496,948.79	56,125.03	
NORDEA KREDIT REALKREDIT 2.0% 01-10-47	DKK	442,394.28	49,350.35	
NORDEA KREDIT REALKREDIT 2.0% 01-10-50	DKK	1,333,023.79	148,939.73	0.02
NORDEA KREDIT REALKREDIT 2.5% 01-10-53	DKK	7,718,798.74	891,812.74	0.09
NORD KRED REA 1.5% 01-10-37	DKK	1,047,906.35	125,494.16	0.02
NYKRE 1 1/2 10/01/37	DKK	495,845.19	59,287.23	
NYKRE 2 1/2 10/01/47	DKK	397,409.04	47,369.34	
NYKRE 2 10/01/47	DKK	475,896.63	53,816.49	0.01
NYKRE 3 10/01/47	DKK	453,224.38	57,596.05	
NYKREDIT 0.5% 01-10-40	DKK	4,068,534.56	433,089.04	0.04
NYKREDIT 1.0% 01-10-32	DKK	479,372.97	59,159.04	0.01
NYKREDIT 1.0% 01-10-50	DKK	4,396,381.99	436,313.13	0.04
NYKREDIT 1.0% 01-10-53	DKK	9,520,425.14	932,454.79	0.09
NYKREDIT 1.5% 01-10-50	DKK	2,288,783.49	229,593.44	0.03
NYKREDIT 1.5% 01-10-50	DKK	3,284,905.73	345,290.89	0.04
NYKREDIT 1.5% 01-10-53	DKK	2,780,119.96	270,691.86	0.03
NYKREDIT 2.0% 01-10-47	DKK	461,198.21	51,490.70	0.01
NYKREDIT 2.0% 01-10-50	DKK	810,400.56	90,318.51	0.01

## Securities portfolio on 30/11/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
NYKREDIT 2.0% 01-10-50	DKK	423,632.19	45,880.19	0.01
NYKREDIT 2.0% 01-10-53	DKK	2,667,564.54	280,970.07	0.03
NYKREDIT 2.5% 01-10-53	DKK	7,698,666.5	888,927.57	0.09
NYKREDIT 3.0% 01-10-47	DKK	4,035,435.14	514,463.43	0.05
NYKREDIT 3.0% 01-10-53	DKK	7,970,773.34	943,157.99	0.10
NYKREDIT 3.0% 01-10-53	DKK	7,744,417.3	935,161.84	0.10
NYKREDIT 5.0% 01-10-53	DKK	4,958,755	668,150.23	0.07
NYKR REAL AS 2.5% 01-10-47	DKK	441,601.48	53,227.83	0.01
NYKR REAL AS 3.0% 01-10-44	DKK	2,597,446.05	335,527.78	0.03
RDKRE 2 1/2 10/01/47	DKK	585,713.38	69,818.20	0.01
RDKRE 2 1/2 10/01/47	DKK	456,015.54	55,019.72	
REAL DANM AS 2.0% 01-10-47	DKK	480,671.23	54,254.98	0.01
REALKREDIT DANMARK AS 0.5% 01-10-43	DKK	6,960,208.17	726,975.53	0.08
REALKREDIT DANMARK AS 1.0% 01-10-32	DKK	556,988.71	68,735.75	0.01
REALKREDIT DANMARK AS 1.0% 01-10-50	DKK	8,558,073.5	849,231.97	0.08
REALKREDIT DANMARK AS 1.5% 01-10-37	DKK	531,005.49	63,468.74	0.01
REALKREDIT DANMARK AS 1.5% 01-10-50	DKK	6,288,780	661,352.65	0.07
REALKREDIT DANMARK AS 1.5% 01-10-50	DKK	4,712,475.75	473,080.91	0.05
REALKREDIT DANMARK AS 2.0% 01-10-47	DKK	469,431.06	52,307.53	0.01
REALKREDIT DANMARK AS 2.0% 01-10-50	DKK	698,089.05	75,588.42	
REALKREDIT DANMARK AS 2.0% 01-10-50	DKK	1,135,158.46	126,604.64	0.01
REALKREDIT DANMARK AS 3.0% 01-10-47	DKK	1,960,007.73	250,169.95	0.02
<b>TOTAL DENMARK</b>			<b>17,753,120.63</b>	<b>1.84</b>
<b>FRANCE</b>				
CFHL 2 E3R+2.35% 28-06-55	EUR	2,400,000	2,438,921.40	0.25
CFHL 2 E3R+2.85% 28-06-55	EUR	4,000,000	4,063,936.60	0.42
CFHL 2 E3R+4.45% 28-06-55	EUR	2,000,000	1,468,971.57	0.16
FCT CA LEASING 20231 E1R+0.86% 26-02-42	EUR	11,700,000	11,717,238.00	1.21
GINKGO SALES FINANCE 2022 FCT E1R+0.7% 25-11-49	EUR	5,000,000	3,796,007.05	0.40
<b>TOTAL FRANCE</b>			<b>23,485,074.62</b>	<b>2.44</b>
<b>GERMANY</b>				
RED BLACK AUTO GERMANY 10 UG E1R+0.45% 15-09-32	EUR	7,000,000	6,691,344.41	0.69
RED BLACK AUTO GERMANY 10 UG E1R+2.1% 15-09-32	EUR	1,200,000	1,205,585.58	0.12
RED BLACK AUTO GERMANY 10 UG E1R+3.1% 15-09-32	EUR	3,000,000	3,014,684.75	0.31
RED BLACK AUTO GERMANY 7 UG E1R+2.7% 15-10-29	EUR	2,500,000	1,053,822.14	0.11
RED BLACK AUTO GERMANY 8 UG E1R+0.95% 15-09-30	EUR	1,900,000	1,305,981.29	0.14
RED BLACK AUTO GERMANY 8 UG E1R+1.35% 15-09-30	EUR	800,000	546,005.22	0.06
SC GERMANY SA COMPART CONSUMER 20201 E1R+2.5% 14-11-34	EUR	200,000	70,723.19	0.01
<b>TOTAL GERMANY</b>			<b>13,888,146.58</b>	<b>1.44</b>
<b>IRELAND</b>				
ADAGIO CLO E3R+0.82% 15-04-34	EUR	5,000,000	4,897,982.25	0.51
ADAGIO V CLO DAC E3R+2.2% 15-10-31	EUR	2,800,000	2,691,010.98	0.28
ALBACORE EURO CLO I DAC E3R+1.75% 18-10-34	EUR	5,000,000	4,865,006.47	0.51

## Securities portfolio on 30/11/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
ALBACORE EURO CLO I DAC E3R+2.2% 18-10-34	EUR	4,375,000	4,162,744.66	0.44
ALBACORE EURO CLO II DAC E3R+0.83% 15-06-34	EUR	13,400,000	13,187,222.00	1.37
ALBACORE EURO CLO II DAC E3R+2.5% 15-06-34	EUR	3,000,000	2,898,622.20	0.30
AQUEDUCT EUROPEAN CLO 32019 DAC E3R+0.93% 15-08-34	EUR	16,094,000	15,812,711.68	1.64
AQUEDUCT EUROPEAN CLO 32019 DAC E3R+2.0% 15-08-34	EUR	1,000,000	953,547.23	0.10
ARBOUR CLO E3R+0.86% 15-04-34	EUR	8,750,000	8,591,567.69	0.89
ARBOUR CLO E3R+1.5% 15-04-34	EUR	3,100,000	2,991,146.76	0.31
ARBOUR CLO IV DAC E3R+0.79% 15-04-34	EUR	10,000,000	9,802,824.50	1.02
ARBOUR CLO IV DAC E3R+2.05% 15-04-34	EUR	1,000,000	885,218.75	0.09
ARBOUR CLO X DAC E3R+0.97% 15-06-34	EUR	6,000,000	5,928,844.20	0.61
ARBOUR CLO XII DAC E3R+3.0% 15-01-38	EUR	5,000,000	4,932,690.67	0.51
ARBOUR CLO XII DAC E3R+5.0% 15-01-38	EUR	5,000,000	5,031,371.78	0.52
ARES EUROPEAN CLO XVII DAC E3R+1.7% 15-07-37	EUR	3,000,000	3,000,000.00	0.31
ARINI EUROPEAN CLO I DAC E3R+1.9% 15-07-36	EUR	2,000,000	2,000,000.00	0.21
ATOM MORTGAGE SECURITIES DAC SONI3R+0.8% 22-07-31	GBP	10,404,000	9,011,208.30	0.93
ATOM MORTGAGE SECURITIES DAC SONI3R+1.1% 22-07-31	GBP	1,700,000	1,479,991.25	0.16
AURIUM CLO I DAC E3R+2.3% 23-03-32	EUR	3,175,000	3,104,137.81	0.33
AURIUM CLO IV DAC E3R+2.3% 16-01-31	EUR	2,000,000	1,877,011.70	0.20
AURIUM CLO V DAC E3R+3.5% 17-04-34	EUR	5,000,000	4,756,393.17	0.50
AURIUM CLO XI DAC E3R+1.7% 18-01-38	EUR	2,000,000	2,008,787.64	0.21
AURIUM CLO XI DAC E3R+3.0% 18-01-38	EUR	3,000,000	2,972,248.80	0.30
AURIUM CLO XI DAC E3R+4.75% 18-01-38	EUR	1,960,000	1,948,593.00	0.20
AVOCA CLO XIII E3R+2.4% 15-04-34	EUR	3,000,000	2,941,195.65	0.30
AVOCA CLO XVII DAC E3R+1.6% 15-10-32	EUR	4,250,000	4,169,698.59	0.43
AVOCA CLO XXIV DAC E3R+0.9% 15-07-34	EUR	6,000,000	5,894,599.50	0.62
AVOCA CLO XXIV DAC E3R+2.0% 15-07-34	EUR	3,000,000	2,862,664.65	0.30
AVOCA XIV E3R+0.81% 12-01-31	EUR	10,000,000	9,375,211.60	0.97
BAIN CAPITAL EURO CLO 20231 DAC E3R+3.6% 25-10-37	EUR	3,000,000	3,043,280.70	0.31
BBAM EUROPEAN CLO E3R+0.92% 15-01-36	EUR	5,500,000	5,379,223.03	0.56
BILBAO CLO II DAC E3R+0.97% 20-08-35	EUR	7,500,000	7,348,631.33	0.76
BILBAO CLO II DAC E3R+2.1% 20-08-35	EUR	4,115,000	3,928,848.92	0.41
BLACKROCK EUROPEAN CLO III DAC E3R+2.0% 19-07-35	EUR	1,500,000	1,437,827.90	0.15
BLACKROCK EUROPEAN CLO IV DAC E3R+0.85% 15-07-30	EUR	2,500,000	2,230,422.13	0.23
BLUEMOUNTAIN FUJI EUR CLO III DAC E3R+1.55% 15-01-31	EUR	500,000	490,248.63	0.05
BLUEMOUNTAIN FUJI EUR CLO III DAC E3R+2.1% 15-01-31	EUR	3,500,000	3,399,311.48	0.35
BNPP IP EURO CLO 20151 DAC E3R+0.79% 15-10-30	EUR	4,038,000	3,845,007.22	0.40
BRUEGEL 2021 1X A E3R+0.8% 22-05-31	EUR	8,700,000	8,033,542.56	0.83
BRUEGEL 2021 1X A E3R+1.25% 22-05-31	EUR	2,000,000	1,775,220.34	0.18
BRUEGEL 2021 1X A E3R+1.8% 22-05-31	EUR	1,600,000	1,386,020.73	0.14
BUSHY 1X E E3R+5.2% 15-04-36	EUR	1,100,000	1,111,721.33	0.11
CAPITAL FOUR CLO I DAC E3R+3.15% 25-10-36	EUR	3,000,000	3,030,015.00	0.32
CAPITAL FOUR CLO I DAC E3R+4.0% 15-01-33	EUR	1,500,000	1,466,569.58	0.15
CAPITAL FOUR CLO IV DAC E3R+4.5% 13-04-35	EUR	4,600,000	4,666,186.79	0.48

## Securities portfolio on 30/11/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
CITIZEN IRISH AUTO RECEIVABLES TRUST E1R+2.4% 15-10-32	EUR	1,100,000	1,105,105.05	0.12
CITIZEN IRISH AUTO RECEIV TRUST 2020 E1R+2.75% 15-12-29	EUR	2,000,000	2,014,010.37	0.21
CITIZEN IRISH AUTO RECEIV TRUST 2020 E1R+3.5% 15-12-29	EUR	730,000	731,462.10	0.08
CONTEGO CLO IV DESIGNATED ACTI E3R+1.9% 23-01-30	EUR	720,000	692,616.30	0.07
CONTEGO CLO IV DESIGNATED ACTI E3R+1.9% 23-01-30	EUR	4,500,000	4,328,851.90	0.45
CONTEGO CLO IX DAC E3R+2.15% 24-01-34	EUR	1,500,000	1,439,798.96	0.14
CVC CORDATUS LOAN FUND XXIX DAC E3R+3.1% 15-02-37	EUR	2,000,000	1,985,423.78	0.21
CVC CORDATUS LOAN FUND XXIX DAC E3R+5.4% 15-02-37	EUR	2,000,000	2,007,046.00	0.21
DILOSK RMBS 3 E3R+1.0% 20-10-62	EUR	2,100,000	1,980,181.85	0.20
DILOSK RMBS 3 E3R+2.8% 20-10-62	EUR	591,000	592,369.11	0.06
DILOSK RMBS 3 E3R+4.4% 20-10-62	EUR	1,279,000	1,296,157.06	0.14
DILOSK RMBS NO 4 DAC E3R 20-02-60	EUR	300,000	299,675.17	0.03
DILOSK RMBS NO 5 DAC E3R+1.6% 20-12-60	EUR	777,000	762,705.64	0.07
EUROPEAN LOAN CONDUIT NO 37 DAC SONIO+1.6193% 02-05-30	GBP	5,000,000	4,262,755.44	0.44
EUROPEAN LOAN CONDUIT NO 37 DAC SONIO+2.3693% 02-05-30	GBP	500,000	561,920.60	0.06
FINANCE IRELAND AUTO RECEIVABLES NO 1 E1R+0.0% 12-09-33	EUR	13,100,000	13,136,383.29	1.36
FINANCE IRELAND AUTO RECEIVABLES NO 1 E1R 12-09-33	EUR	2,000,000	2,009,534.10	0.21
FINANCE IRELAND AUTO RECEIVABLES NO 1 E1R 12-09-33	EUR	3,000,000	3,012,300.45	0.31
HENLEY CLO E3R+1.05% 25-04-34	EUR	5,000,000	4,935,287.00	0.51
HENLEY CLO E3R+3.15% 25-04-34	EUR	3,000,000	3,002,827.80	0.31
HENLEY CLO E3R+4.25% 25-04-34	EUR	10,000,000	9,831,247.00	1.02
LUSI 4 B E3R 15/09/48	EUR	6,435,000	2,531,263.47	0.26
LUSITANO MORTGAGE PLC 15/09/48	EUR	2,500,000	966,071.71	0.10
LUSITANO MORTGAGES NO 5 E3R+0.5% 15-07-59	EUR	2,400,000	1,355,085.85	0.14
MAGEL 4 B E3R 20/07/59	EUR	15,000,000	2,467,595.27	0.26
MAGELLAN MORTGAGES 4 PLC E3R STEP UP 20/07/2059	EUR	80,010,000	10,619,628.04	1.10
MAGELLAN MORTGAGE TV 15/05/58	EUR	50,000,000	5,626,456.03	0.58
MONTMARTRE EURO CLO 20202 DAC E3R+0.96% 15-07-34	EUR	5,587,000	5,475,519.19	0.57
MONTMARTRE EURO CLO 20202 DAC E3R+2.1% 15-07-34	EUR	2,277,000	2,139,219.30	0.22
NEUBERGER BERMAN LOAN ADV EURO CLO 3 E3R+0.92% 25-10-34	EUR	6,600,000	6,442,880.40	0.67
NEUBERGER BERMAN LOAN ADV EURO CLO 3 E3R+2.25% 25-10-34	EUR	2,650,000	2,557,943.77	0.27
NORTH WESTERLY VII ESG CLO DAC E3R+0.84% 15-05-34	EUR	8,100,000	7,906,662.72	0.82
NORTH WESTERLY VII ESG CLO DAC E3R+1.5% 15-05-34	EUR	700,000	672,349.51	0.07
NORTH WESTERLY VII ESG CLO DAC E3R+2.0% 15-05-34	EUR	2,700,000	2,561,305.95	0.26
NORTH WESTERLY VII ESG CLO DAC E3R+2.95% 15-05-35	EUR	4,650,000	4,280,805.19	0.44
PENTA CLO 15 DAC E3R+3.3% 15-01-37	EUR	2,000,000	2,000,000.00	0.21
PENTA CLO 3 DESIGNATED ACTIVIT E3R+0.96% 17-04-35	EUR	4,350,000	4,260,536.55	0.44
PENTA CLO 3 DESIGNATED ACTIVIT E3R+2.45% 17-04-35	EUR	5,800,000	5,636,991.58	0.59
PENTA CLO 6 DAC E3R+2.3% 25-07-34	EUR	1,000,000	965,201.30	0.10
PROVIDUS CLO I DAC E3R+1.6% 14-05-31	EUR	3,135,000	3,000,923.99	0.31
PROVIDUS CLO IV DAC E3R+0.82% 20-04-34	EUR	6,300,000	6,198,165.99	0.64

## Securities portfolio on 30/11/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
PROVIDUS CLO IV DAC E3R+2.2% 20-04-34	EUR	4,650,000	4,479,877.61	0.47
PURPLE FINANCE CLO 2 DAC E3R+1.0% 20-04-32	EUR	16,500,000	16,363,572.59	1.70
PURPLE FINANCE CLO 2 DAC E3R+2.35% 20-04-32	EUR	2,000,000	1,932,856.14	0.20
SCF RAHOITUSPALVELUT X DAC E1R+0.95% 25-10-31	EUR	1,300,000	1,063,825.36	0.11
SCF RAHOITUSPALVELUT X DAC E1R+1.25% 25-10-31	EUR	2,200,000	1,797,927.29	0.19
TAURUS CMBSGERMANY20061 E3R+1.0% 18-05-30	EUR	5,000,000	811,107.90	0.08
TIKEHAU CLO VI DESIGNATED ACTI E3R+1.78% 15-01-35	EUR	3,000,000	2,931,604.95	0.31
VENDOME FUNDING CLO 20201 DAC E3R+0.95% 20-07-34	EUR	1,500,000	1,473,624.04	0.15
VENDOME FUNDING CLO 20201 DAC E3R+2.0% 20-07-34	EUR	2,000,000	1,890,473.72	0.20
VITA SCIENTIA 20221 DAC E3R+1.3% 27-08-25	EUR	6,996,000	6,818,462.08	0.71
VITA SCIENTIA 20221 DAC E3R+1.8% 27-08-25	EUR	2,400,000	2,167,481.45	0.22
WILTON PARK CLO DESIGNATED ACTIVITY COMP E3R+5.2% 25-11-36	EUR	4,000,000	3,966,648.53	0.41
<b>TOTAL IRELAND</b>			<b>380,956,057.59</b>	<b>39.51</b>
<b>ITALY</b>				
ASTI GROUP RMBS III SRL E3R+0.7% 29-12-82	EUR	5,500,000	4,134,295.30	0.42
AUTO ABS ITALIAN STELLA LOANS 20231 SRL E1R+4.9% 26-10-39	EUR	1,150,000	1,178,259.53	0.12
AUTOFLORENCE 2 SRL E1R+1.15% 24-12-44	EUR	4,668,000	2,803,680.60	0.29
AUTOFLORENCE 2 SRL E1R+2.35% 24-12-44	EUR	1,100,000	659,104.84	0.06
AUTOFLORENCE 2 SRL E1R+3.35% 24-12-44	EUR	1,500,000	886,973.11	0.09
AUTOFLORENCE 3 SRL E1R+3.35% 25-12-46	EUR	3,000,000	3,019,155.45	0.32
BRIGNOLE CO 2021 SRL E1R+1.15% 24-07-36	EUR	1,850,000	1,838,584.21	0.19
GOLDEN BAR SECURITISATION SRL 20191 E3R+1.75% 20-07-39	EUR	2,600,000	2,121,703.77	0.22
GOLDEN BAR SECURITISATION SRL 20211 2.75% 22-09-41	EUR	3,700,000	2,546,011.25	0.27
GOLDEN BAR SECURITISATION SRL 2023 2 E3R+2.9% 22-09-43	EUR	2,600,000	2,657,815.94	0.28
GOLDEN BAR SECURITISATION SRL 2023 2 E3R+3.6% 22-09-43	EUR	1,300,000	1,331,222.48	0.13
GOLDEN BAR SECURITISATION SRL 2023 2 E3R+5.7% 22-09-43	EUR	1,000,000	1,028,391.26	0.10
KOROMO ITALY SRL E1R+0.8% 26-02-35	EUR	10,073,000	8,673,304.60	0.90
LANTERNA FINANCE SRL 0.4% 28-04-50	EUR	7,000,000	3,272,796.69	0.34
MARZIO FINANCE SRL E1R+1.09% 29-02-48	EUR	3,200,000	3,060,408.40	0.31
PIETRA NERA SRL E3R+1.15% 22-05-30	EUR	7,750,000	6,836,707.17	0.71
PIETRA NERA SRL E3R+1.75% 22-05-30 MIN 1.75%	EUR	4,700,000	3,759,495.30	0.39
RED BLACK AUTO ITALY SRL E1R+0.7% 28-12-31	EUR	26,000,000	8,618,596.03	0.90
RED BLACK AUTO ITALY SRL E1R+2.8% 28-07-34	EUR	2,000,000	1,997,089.89	0.21
RED BLACK AUTO ITALY SRL E1R+3.8% 28-07-34	EUR	2,000,000	2,011,529.40	0.21
RED BLACK AUTO ITALY SRL E1R 28-12-31	EUR	7,700,000	5,646,027.24	0.59
RED BLACK AUTO ITALY SRL E1R 28-12-31	EUR	3,900,000	2,882,881.32	0.30
RED BLACK AUTO ITALY SRL E1R 28-12-31	EUR	1,800,000	1,311,670.56	0.14
SUNRISE SPV 50 SRL E1R+1.0% 27-07-48	EUR	2,200,000	2,206,517.76	0.23
<b>TOTAL ITALY</b>			<b>74,482,222.10</b>	<b>7.72</b>
<b>LUXEMBOURG</b>				
BILBAO CLO IV DAC E3R+0.92% 15-04-36	EUR	7,000,000	6,841,600.85	0.71
BILBAO CLO IV DAC E3R+2.2% 15-04-36	EUR	3,000,000	2,857,736.85	0.30

## Securities portfolio on 30/11/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
CARTESIAN RESIDENTIAL MORTGAGE E3R+1.8% 18-07-44	EUR	770,000	772,884.28	0.08
CARTESIAN RESIDENTIAL MORTGAGE E3R+2.85% 18-07-44	EUR	3,144,000	3,169,656.25	0.33
CARTESIAN RESIDENTIAL MORTGAGES E3R+1.0% 25-11-54	EUR	3,000,000	2,989,519.50	0.31
FINSBURY SQUARE SONIO+1.0% 16-12-67	GBP	2,025,000	2,313,119.31	0.24
FINSBURY SQUARE SONIO+1.25% 16-12-67	GBP	3,250,000	3,654,764.81	0.38
MAGOI 2019 BV E1R+2.5% 27-07-39	EUR	2,400,000	548,310.34	0.05
MAGOI 2019 BV E1R+3.7% 27-07-39	EUR	7,500,000	1,688,485.54	0.17
NEUBERGER BERMAN LOAN ADVISERS EURO CLO E3R+0.88% 17-04-34	EUR	3,500,000	3,447,819.59	0.36
PBD GERMANY AUTO LEASE MASTER SA 20211 E1R+2.1% 26-11-30	EUR	2,400,000	1,267,579.53	0.13
PBD GERMANY AUTO LEASE MASTER SA 20211 E1R+3.5% 26-11-30	EUR	1,500,000	792,734.89	0.08
PENTA CLO 1 E3R+4.8% 15-11-34	EUR	3,150,000	3,138,761.75	0.33
PONY SA COMPART GERMAN AUTO LOANS 20231 E1R+3.1% 14-11-32	EUR	700,000	701,460.28	0.08
PONY SA COMPART GERMAN AUTO LOANS 20231 E1R+5.4% 14-11-32	EUR	1,200,000	1,200,930.00	0.13
PRIMROSE RESIDENTIAL 20211 DAC E1R+0.75% 24-03-61	EUR	9,100,000	6,734,135.93	0.70
SC GERMANY SA COMPARTMENT CONSUM 2023 1 E1R+2.7% 15-09-37	EUR	7,200,000	7,275,875.76	0.75
SC GERMANY SA COMPARTMENT CONSUM 2023 1 E1R+4.15% 15-09-37	EUR	4,200,000	4,264,148.47	0.45
SC GERMANY SA COMPARTMENT CONSUMER 2021 E1R+1.85% 14-11-35	EUR	15,100,000	9,811,091.71	1.01
SC GERMANY SA COMPARTMENT CONSUMER 2021 E1R+2.8% 14-11-35	EUR	900,000	573,385.69	0.06
SC GERMANY SA COMPARTMENT CONSUMER 2021 E1R+3.5% 14-11-35	EUR	1,100,000	57,498.40	0.01
SC GERMANY SA COMPARTMENT LEASING 20231 E1R+3.0% 14-12-32	EUR	1,700,000	1,700,850.00	0.17
SC GERMANY SA COMPARTMENT LEASING 20231 E1R+5.3% 14-12-32	EUR	2,000,000	2,001,250.00	0.20
<b>TOTAL LUXEMBOURG</b>			<b>67,803,599.73</b>	<b>7.03</b>
<b>NETHERLANDS</b>				
AURORUS 2023 BV E1R+0.73% 13-08-49	EUR	4,600,000	4,620,181.58	0.48
AURORUS 2023 BV E1R+2.1% 13-08-49	EUR	1,800,000	1,809,424.52	0.19
AURORUS 2023 BV E1R+3.2% 13-08-49	EUR	3,000,000	3,014,422.17	0.31
BNPP AM EURO CLO 2018 BV E3R+1.25% 15-04-31	EUR	2,500,000	2,413,226.38	0.25
DELPHINUS 2023I BV E3R+0.46% 22-03-02	EUR	7,200,000	7,189,981.66	0.74
GREEN LION 2023I BV E3R+0.45% 23-07-65	EUR	16,800,000	16,939,955.76	1.76
GREEN STORM 2022 BV E3R+0.75% 22-05-69	EUR	3,000,000	3,034,302.05	0.32
GREEN STORM 2023 BV E3R+0.38% 22-02-70	EUR	7,000,000	6,988,975.62	0.72
HILL FL 20221 B E1R+1.9% 18-05-30	EUR	2,000,000	1,518,153.47	0.15
HILL FL 20231 BV E1R+4.4% 18-05-31	EUR	6,000,000	6,075,725.47	0.63
JUBILEE CLO 2018XXI BV E3R+1.4% 15-04-35	EUR	5,000,000	4,838,309.75	0.50
JUBILEE CLO 2018XXI BV E3R+2.2% 15-04-35	EUR	4,000,000	3,867,751.00	0.40
NORTH WESTERLY CLO V BV E3R+3.2% 20-07-34	EUR	3,300,000	3,080,814.09	0.32

## Securities portfolio on 30/11/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
NORTH WESTERLY VI BV E3R+0.97% 05-07-32	EUR	4,000,000	3,933,420.84	0.41
NORTH WESTERLY VI BV E3R+1.75% 05-07-32	EUR	700,000	685,869.99	0.08
NORTH WESTERLY VI BV E3R+2.85% 05-07-32	EUR	1,000,000	978,658.43	0.11
TIKEHAU CLO II BV E3R+2.4% 15-01-35	EUR	6,300,000	6,108,073.97	0.63
TIKEHAU CLO IV BV E3R+2.15% 15-10-31	EUR	3,000,000	2,911,168.65	0.30
TIKEHAU CLO IV BV E3R+3.3% 15-10-31	EUR	3,500,000	3,378,182.68	0.35
<b>TOTAL NETHERLANDS</b>			<b>83,386,598.08</b>	<b>8.65</b>
<b>PORTUGAL</b>				
ARES LUSITANISTC SAPELICAN FINANCE 2 E1R+2.25% 25-01-35	EUR	5,100,000	2,501,049.15	0.26
ARES LUSITANISTC SAPELICAN FINANCE 2 E1R+4.25% 25-01-35	EUR	3,500,000	1,711,697.72	0.18
<b>TOTAL PORTUGAL</b>			<b>4,212,746.87</b>	<b>0.44</b>
<b>SPAIN</b>				
AUTO ABS SPANISH LOANS 20201 3.6% 28-12-35	EUR	19,500,000	5,803,599.39	0.61
AUTONORIA SPAIN 2019 E1R+1.85% 25-12-35	EUR	3,000,000	700,208.11	0.07
AUTONORIA SPAIN 2019 E1R+2.85% 25-12-35	EUR	4,900,000	1,137,743.23	0.12
AUTONORIA SPAIN 2019 E1R+4.0% 25-12-35	EUR	10,000,000	2,316,969.49	0.24
AUTONORIA SPAIN 2021 FT E1R 31-01-39	EUR	5,000,000	2,794,664.62	0.29
AUTONORIA SPAIN 2021 FT E1R 31-01-39	EUR	1,100,000	607,459.35	0.06
AUTONORIA SPAIN 2022 E1R+4.2% 28-01-40	EUR	1,100,000	921,342.09	0.09
AUTONORIA SPAIN 2023 FONDO DE TITULIZA E1R+2.9% 30-09-41	EUR	1,100,000	1,098,982.34	0.11
AUTONORIA SPAIN 2023 FONDO DE TITULIZA E1R+5.25% 30-09-41	EUR	1,500,000	1,505,785.63	0.16
AUTONORIA SPAIN 2023 FONDO DE TITULIZA E1R+6.9% 30-09-41	EUR	700,000	702,432.21	0.07
BANCAJA 8 FTA E3R+1.75% 25-10-37	EUR	4,000,000	3,817,162.40	0.40
BANCO BILBAO VIZCAYA ARGENTARIA SA 4.1% 20-07-31	EUR	9,500,000	9,218,862.17	0.95
BBVA 1.1% 20-07-31	EUR	12,500,000	12,073,494.72	1.25
BBVA CONSUMER AUTO 20181 FTA 0.27% 20-07-31	EUR	20,000,000	1,444,495.91	0.15
FONDO RURAL HIPOTECARIO IX E3R+0.52% 17-02-50	EUR	9,800,000	2,342,792.87	0.24
FONDO TDA CAM 5 CL.B E3R 26/10/43	EUR	4,000,000	3,666,508.82	0.38
FTA SANTANDER CONSUMER SPAIN AUTO 20211 2.15% 22-06-35	EUR	5,700,000	3,953,646.10	0.41
FTA SANTANDER CONSUMER SPAIN AUTO 20211 E3R+1.15% 22-06-35	EUR	1,300,000	943,707.09	0.09
FTA SANTANDER CONSUMER SPAIN AUTO 20231 E3R+1.7% 22-09-39	EUR	1,100,000	1,102,433.64	0.12
FTA SANTANDER CONSUMER SPAIN AUTO 20231 E3R+2.7% 22-09-39	EUR	3,700,000	3,730,390.32	0.39
FTA SANTANDER CONSUMER SPAIN AUTO 20231 E3R+5.1% 22-09-39	EUR	3,500,000	3,591,826.35	0.37
FTA SANTANDER CONSUMO 4 2.2% 18-09-32	EUR	2,700,000	1,198,036.74	0.13
FTA SANTANDER CONSUMO 4 3.7% 18-09-32	EUR	12,800,000	5,684,086.45	0.58
FTA SANTANDER CONSUMO 4 4.9% 18-09-32	EUR	4,200,000	1,876,689.48	0.19
FTA SANTANDER CONSUMO 5 E3R+0.85% 21-03-36	EUR	3,600,000	3,668,077.20	0.38
FT SANTANDER CONSUMER SPAIN AUTO 20191 1.48% 20-12-35	EUR	10,500,000	5,532,834.63	0.58

## Securities portfolio on 30/11/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
FT SANTANDER CONSUMER SPAIN AUTO 20201 3.5% 20-03-33	EUR	8,900,000	2,966,511.51	0.31
IM PASTOR 2 E3R+0.85% 22-09-41	EUR	2,900,000	2,880,934.34	0.30
IM PASTOR 2 E3R+2.8% 22-09-41	EUR	1,500,000	1,488,259.25	0.16
MBS BANCAJA 3 FTA E3R+0.29% 26-12-43	EUR	2,000,000	443,632.00	0.04
MBS BANCAJA 4 FONDO DE TITULIZAC DE ACT E3R+0.22% 23-07-50	EUR	3,000,000	1,219,251.05	0.13
RURA H E3R+0.55% 19-01-44	EUR	7,200,000	1,353,862.49	0.14
RURAL HIPOTECARIO I FTH E3R+0.32% 17-02-50	EUR	2,000,000	507,391.33	0.05
SABADELL CONSUMO 1 FDT E3R+1.4% 24-03-31	EUR	1,100,000	126,187.09	0.01
SABADELL CONSUMO 1 FDT E3R+2.45% 24-03-31	EUR	6,700,000	763,237.41	0.08
SABADELL CONSUMO 2 FDT E1R+7.75% 24-12-34	EUR	2,700,000	1,692,831.52	0.18
TDA 19MIXTO FONDO DE TITULIZACION DE E3R+3.5% 22-03-36	EUR	2,500,000	2,305,305.36	0.24
TITULIZACION DE ACTIVOS 22MIXTO FTA E3R+0.37% 28-06-46	EUR	2,300,000	2,214,358.47	0.23
TITULIZACION DE ACTIVOS 22MIXTO FTA E3R+0.45% 28-06-46	EUR	5,500,000	4,277,748.60	0.45
<b>TOTAL SPAIN</b>			<b>103,673,741.77</b>	<b>10.75</b>
<b>UNITED KINGDOM</b>				
BRANTS BRIDGE 20231 SONIO+0.9% 14-06-66	GBP	8,200,000	9,496,035.76	0.98
FINSBURY SQUARE 20172 SONI3R+1.25% 16-12-71	GBP	5,080,000	5,908,873.53	0.61
FINSBURY SQUARE 20172 SONI3R+1.4% 16-12-71	GBP	1,850,000	2,107,388.35	0.22
GEMGARTO 20211 SONIO+1.1% 16-12-67	GBP	1,000,000	1,153,098.57	0.12
GEMGARTO 20211 SONIO+1.3% 16-12-67	GBP	1,500,000	1,713,646.05	0.18
GRIFONAS FINANCE NO1 PLC E6R+0.28% 28-08-39	EUR	60,800,000	10,599,702.07	1.10
HIGHWAYS 2021 SONI3R+1.35% 18-12-31	GBP	3,000,000	3,442,119.82	0.35
OAT HILL NO 3 AUTRE V+2.5% 27-05-46	GBP	1,033,000	1,172,690.33	0.12
OAT HILL NO 3 AUTRE V+3.5% 27-05-46	GBP	1,150,000	1,299,188.94	0.14
PARAGON MORTGAGES 12X B1B 11/38	EUR	11,254,000	4,919,005.13	0.51
PARAGON MORTGAGES NO12 PLC E3R+0.92% 15-11-38	EUR	9,531,000	4,043,590.45	0.42
PARAGON MORTGAGES NO12 SONIO+0.3593% 15-11-38	GBP	30,000,000	6,704,280.79	0.69
PARAGON MORTGAGES NO12 SONIO+0.5993% 15-11-38	GBP	8,000,000	4,109,870.94	0.43
PARAGON MORTGAGES PLC 12X A2B 11/38	EUR	37,694,000	7,233,668.52	0.75
SAGE AR FUNDING NO 1 AUTRE V+1.0% 17-11-51	GBP	3,100,000	3,493,779.78	0.36
TOWD POINT MORTGAGE FUNDING 2019 GRANI AUTRE V+1.2% 20-10-51	GBP	2,800,000	3,244,412.04	0.34
TOWD POINT MORTGAGE FUNDING 2019 GRANI AUTRE V+1.4% 20-10-51	GBP	1,249,000	1,446,126.26	0.15
TOWD POINT MORTGAGE FUNDING 2019 GRANI AUTRE V+2.05% 20-10-5	GBP	6,575,000	7,594,581.37	0.79
TOWER BRIDGE FUNDING 20221 AUTRE V 20-11-63	GBP	500,000	564,095.59	0.06
TOWER BRIDGE FUNDING 20232 AUTRE V+3.2% 20-03-65	GBP	800,000	946,308.78	0.10
TOWER BRIDGE FUNDING 20232 SONIO+2.2% 20-03-65	GBP	700,000	826,711.14	0.08
TWIN BRIDGES SONIO+0.95% 14-06-55	GBP	2,600,000	2,813,483.54	0.30
<b>TOTAL UNITED KINGDOM</b>			<b>84,832,657.75</b>	<b>8.80</b>
<b>TOTAL Listed bonds and similar securities</b>			<b>854,473,965.72</b>	<b>88.62</b>
<b>TOTAL Bonds and similar securities</b>			<b>854,473,965.72</b>	<b>88.62</b>

## Securities portfolio on 30/11/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
<b>Collective investment undertakings</b>				
<b>General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries</b>				
<b>FRANCE</b>				
AMUNDI EURO LIQUIDITY SHORT TERM SRI E	EUR	1.18	11,864.89	
AMUNDI EURO LIQUIDITY SHORT TERM SRI Z	EUR	401.609	41,271,839.97	4.28
AMUNDI EURO LIQUIDITY SRI IC	EUR	0.001	238.07	
<b>TOTAL FRANCE</b>			<b>41,283,942.93</b>	<b>4.28</b>
<b>TOTAL General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries</b>			<b>41,283,942.93</b>	<b>4.28</b>
<b>General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries</b>				
<b>FRANCE</b>				
ANORI 2019-1 D	EUR	100,000	12,782.02	
ANORI 2019-1 F	EUR	3,000,000	381,708.59	0.04
AUTO ABS FRENCH LEASES 2023 E1R 0.75 28-10-35	EUR	6,600,000	6,618,270.49	0.69
AUTONORIA 23 CL D E1R 3.05	EUR	1,000,000	934,216.58	0.10
BPCE HOME LOANS FCT 2023 E3R+0.7 31-10-57	EUR	6,000,000	6,047,658.40	0.62
CARS ALLIANCE AUTO LEASES FRA V 20231 E1R+0.65% 21-10-38	EUR	8,500,000	8,520,863.68	0.88
CARS ALLIANCE AUTO LEASES FRA V 20231 E1R+1.3% 21-10-38	EUR	4,800,000	4,817,651.28	0.50
FCT AUTONORIA 2019 E1R+2.7% 25-09-35	EUR	3,000,000	382,182.19	0.04
FCT PIXEL 2021 E3R+0.95% 25-02-38	EUR	600,000	334,475.09	0.03
FCT PIXEL 2021 E3R+2.7% 25-02-38	EUR	3,000,000	1,652,332.17	0.18
GINKGO PERSONAL LOANS 2023 E1R+0.79 23-09-44	EUR	3,100,000	3,107,133.15	0.33
HARMONY FRENCH HOME LOAN E3R+1.25% 27-05-62	EUR	1,600,000	1,577,688.53	0.16
HARMONY FRENCH HOME LOANS FCT 20211 E3R+0.95% 27-05-61	EUR	5,300,000	5,218,411.98	0.54
HFHL 2020-2 B	EUR	5,900,000	5,884,534.72	0.61
NORIA 2021-1 D	EUR	2,700,000	1,406,323.26	0.15
NORIA 2021-1 E	EUR	9,100,000	4,669,026.64	0.48
NORIA 2021-1 F	EUR	10,000,000	5,072,548.12	0.53
PIXEL 2021-1 D	EUR	200,000	110,628.89	0.01
<b>TOTAL FRANCE</b>			<b>56,748,435.78</b>	<b>5.89</b>
<b>TOTAL General-purpose professional funds and equivalents in other EU Member States and listed securitisation entities</b>			<b>56,748,435.78</b>	<b>5.89</b>
<b>TOTAL Collective investment undertakings</b>			<b>98,032,378.71</b>	<b>10.17</b>
<b>Securities given in repo</b>				
<b>IRELAND</b>				
MAGELLAN MORTGAGE TV 15/05/58	EUR	50,000,000	5,626,456.03	0.58
<b>TOTAL IRELAND</b>			<b>5,626,456.03</b>	<b>0.58</b>
<b>ITALY</b>				
LANTERNA FINANCE SRL 0.4% 28-04-50	EUR	6,000,000	2,805,254.31	0.29
<b>TOTAL ITALY</b>			<b>2,805,254.31</b>	<b>0.29</b>
<b>TOTAL Securities given in repo</b>			<b>8,431,710.34</b>	<b>0.87</b>

## Securities portfolio on 30/11/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
<b>Debts representative of borrowed securities</b>			-9,155,983.25	-0.95
<b>Compensations for securities given in repo</b>			-22,179.86	
<b>Hedges</b>				
<b>Firm term commitments</b>				
<b>Commitments firm term on regulated market</b>				
EURO BOBL 0324	EUR	-261	7,760.00	
EURO BUND 1223	EUR	-63	-61,110.00	-0.01
EURO SCHATZ 1223	EUR	-35	2,275.00	
XEUR FGBX BUX 1223	EUR	-1	800.00	
<b>TOTAL Commitments firm term on regulated market</b>			<b>-50,275.00</b>	<b>-0.01</b>
<b>TOTAL Firm term commitments</b>			<b>-50,275.00</b>	<b>-0.01</b>
<b>Other hedges</b>				
<b>Credit Default Swap (CDS)</b>				
ITRAXX EUROPE S40 V1	EUR	-25,000,000	-422,345.00	-0.04
ITRAXX EUR XOVER S40	EUR	-10,000,000	-619,634.00	-0.06
<b>TOTAL Credit Default Swap (CDS)</b>			<b>-1,041,979.00</b>	<b>-0.10</b>
<b>TOTAL Other hedges</b>			<b>-1,041,979.00</b>	<b>-0.10</b>
<b>TOTAL Hedges</b>			<b>-1,092,254.00</b>	<b>-0.11</b>
<b>Margin call</b>				
APPEL MARGE CACEIS	EUR	50,275	50,275.00	
<b>TOTAL Margin call</b>			<b>50,275.00</b>	
<b>Receivables</b>			<b>118,493,435.60</b>	<b>12.29</b>
<b>Debts</b>			<b>-118,600,299.53</b>	<b>-12.30</b>
<b>Financial accounts</b>			<b>13,576,038.44</b>	<b>1.41</b>
<b>Net assets</b>			<b>964,187,087.17</b>	<b>100.00</b>

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