

# **CM-AM CASH ISR**

**HALF-YEARLY PERIODIC REPORT AT 30/09/2022**

## **LEGAL FORM OF FUND**

A French General FCP fund

## **CLASSIFICATION**

Money-market

## **APPROPRIATION OF INCOME**

Accumulation and Distribution

## STATEMENT OF NET ASSETS

Types of assets held	Amount at end of period *
a) The eligible securities indicated in Sub-section 1 of Section I of Article L. 214-20 of the French monetary and financial code.	6,179,964,866.60
b) Bank balances	1,027,826,896.99
c) Other assets held by the Fund	726,922,351.61
d) Total assets held by the Fund	7,934,714,115.20
e) Liabilities	-75,350,028.21
f) Net asset value	7,859,364,086.99

\* These amounts have been approved

## NUMBER OF UNITS OUTSTANDING AND NET ASSET VALUE PER UNIT

Unit class	Share type	Net assets	Number of units outstanding	Net asset value
A1 CM-AM CAS.ISR RC6D	Accumulation	296,590,796.98	5,806.912298	51,075.47
B1 CM-AM C.ISR RC2,6D	Accumulation	124,722,764.40	12,667,059.671475	9.84622
C1 CM-AM CAS.ISR IC3D	Accumulation	5,142,067,250.47	10,217.756	503,248.19
C3 CM-AM CAS.ISR ES3D	Accumulation	2,270,986,049.10	23,069.737	98,440.04
D1 CM-AM CAS.ISR ID3D	Distribution	24,997,226.04	51.772	482,832.92

## BREAKDOWN OF PORTFOLIO SECURITIES

Portfolio securities by type	Percentage	
	Net assets	Total assets
a) The eligible securities and money-market instruments that are traded on a regulated market as defined in Article L. 422-1	78.63	77.89
b) The eligible securities and money-market instruments that are traded on another recognised, functionally operational, regulated market which is open to the public and has its registered office in a Member State of the European Union or in another country that is a member of the European Economic Area.	0.00	0.00
c) The eligible securities and money-market instruments that have been admitted to official listing on the stock exchange of another country or are traded on some other market of another country, provided that said exchange or market is recognised, functionally operational, regulated and open to the public, that it has not been barred by the Autorité des marchés financiers and that its selection is prescribed by law, regulations or the rules of the collective investment undertaking.	0.00	0.00
d) The newly issued securities specified in paragraph 4° of Section I of Article R. 214-11 of the French monetary and financial code.	0.00	0.00
e) Other assets	8.95	8.87

## ASSETS A), B) AND F) OF ARTICLE R.214-1-1 BY CURRENCY

Holdings	Curr.	Amount (EUR)	Percentage	
			Net assets	Total assets
CASA LOND. 1.38%22	EUR	442,903,000.95	5.64	5.63
JYSKE NCP10102022	EUR	299,379,262.38	3.81	3.77
L.B.P. NCP24102022	EUR	250,052,122.63	3.18	3.15
CD BNP FORTIS 1022	EUR	199,860,983.36	2.54	2.52
CL NCP06102022	EUR	160,012,241.77	2.04	2.02
CREAGR NCP22112022	EUR	150,025,396.18	1.91	1.89
CD NORDE.BK ABP 22	EUR	149,972,019.39	1.91	1.89
L.B.P. NCP22112022	EUR	130,019,852.02	1.65	1.64
CD SOCIETE GENER23	EUR	118,845,963.83	1.51	1.50
CD STD CHART.B.23	EUR	117,970,673.71	1.50	1.49
ECP VW FIN 1022	EUR	109,937,303.98	1.40	1.39
PALATI NCP12102022	EUR	100,038,406.40	1.27	1.26
NATIXI NCP18112022	EUR	100,033,596.97	1.27	1.26
BFCM NCP05122022	EUR	100,029,426.52	1.27	1.26
BFCM NCP09122022	EUR	100,028,710.90	1.27	1.26
BFCM NCP15122022	EUR	100,024,894.12	1.27	1.26
BPCE NCP25112022	EUR	100,023,958.66	1.27	1.26
ENGIE NCP26102022	EUR	100,013,555.00	1.27	1.26
ENGIE NCP31102022	EUR	100,006,966.66	1.27	1.26
BMW NCP13102022	EUR	99,975,100.65	1.27	1.26
EDF NCP23112022	EUR	99,855,098.27	1.27	1.26
CD STDARD CHAR.23	EUR	99,515,031.30	1.27	1.25
CD CREDIT SUI.0223	EUR	99,447,274.70	1.27	1.25
CD TORONTO-DOM.23	EUR	99,364,639.39	1.26	1.25
CD CREDIT SUI0723	EUR	98,212,077.07	1.25	1.24
CD NAT AUSTR BK 23	EUR	97,425,402.64	1.24	1.23
BFCM NCP15122022	EUR	80,022,008.90	1.02	1.01
BFCM NCP21112022	EUR	80,015,298.60	1.02	1.01
ECP SANTAND.CON.23	EUR	78,632,644.45	1.00	0.99
PURPLE PROT 0%23	EUR	69,888,025.20	0.89	0.88
BFCM 0.5%161122	EUR	69,254,165.72	0.88	0.87
CDC HA NCP25042023	EUR	69,213,140.95	0.88	0.87
TOYOTA MOTOR 0923	EUR	68,296,200.00	0.87	0.86
CDNATWEST 12012024	EUR	67,652,118.31	0.86	0.85
THER FISHS FI TV23	EUR	60,386,638.07	0.77	0.76
ARKEMA NCP03102023	EUR	60,364,177.73	0.77	0.76
ECP HEW.PAC.ENT.22	EUR	59,969,225.94	0.76	0.76
CD NATWEST M.0323	EUR	59,572,571.01	0.76	0.75
BFCM 0.75%150623	EUR	58,495,981.80	0.74	0.74
TOYOTA MOTOR TV23	EUR	50,138,224.98	0.64	0.63
ECP ENDESA211022	EUR	49,976,613.69	0.64	0.63
JYSKE NCP21092023	EUR	49,971,565.56	0.64	0.63
ECP FRESENIUS SE22	EUR	49,923,150.96	0.64	0.63
BFCM NCP29122022	EUR	49,817,591.73	0.63	0.63
PURPLE PROT 0%22	EUR	49,781,330.00	0.63	0.63
PURPLE PROT 0%22	EUR	49,742,887.50	0.63	0.63

Holdings	Curr.	Amount (EUR)	Percentage	
			Net assets	Total assets
ECP UBS AG 290923	EUR	48,773,633.27	0.62	0.61
ECP LVMH FI.0123	EUR	44,305,684.50	0.56	0.56
MIZUHO INT 171123	EUR	43,472,394.00	0.55	0.55
MIZUHO INTL 0%24	EUR	43,242,025.50	0.55	0.54
LANDESBK BAD.VAR22	EUR	40,044,099.98	0.51	0.50
PALATI NCP19102022	EUR	40,012,669.74	0.51	0.50
ECP BMW FINANCE 22	EUR	39,976,522.12	0.51	0.50
VOLKSWAGEN LE TV22	EUR	39,032,836.92	0.50	0.49
KLEPIE NCP31032023	EUR	35,663,961.28	0.45	0.45
VOLVO TREASUR TV24	EUR	35,173,639.90	0.45	0.44
LANDESBANK VAR 22	EUR	35,090,122.67	0.45	0.44
BP TV23 EMTN	EUR	35,033,996.91	0.45	0.44
DECATH NCP04112022	EUR	34,268,804.12	0.44	0.43
BNP PARIBA 0.75%22	EUR	31,700,279.58	0.40	0.40
NORMAN BMT25112022	EUR	30,021,516.00	0.38	0.38
BARCLA NCP13042023	EUR	30,000,013.02	0.38	0.38
CS AG LDN TV010923	EUR	25,070,375.00	0.32	0.32
MIZUHO INTL TV22	EUR	25,040,434.72	0.32	0.32
FINAGA NCP14102022	EUR	24,992,761.73	0.32	0.31
CD GS STEP COMP.22	EUR	24,938,308.58	0.32	0.31
COFACE NCP27012023	EUR	24,861,687.09	0.32	0.31
FINAGA NCP09112022	EUR	24,373,768.54	0.31	0.31
BPCE 0.875%310124	EUR	22,472,594.23	0.29	0.28
SOCIETE GE 0.75%23	EUR	20,368,404.04	0.26	0.26
MEDTRONIC GL 0%23	EUR	20,056,122.60	0.26	0.25
ECP FRESENIUS SE22	EUR	19,990,482.80	0.25	0.25
CD HEWLETT-PACK.22	EUR	19,977,718.37	0.25	0.25
ECP HEWLET PACK.22	EUR	19,940,106.90	0.25	0.25
LEASIN NCP28102022	EUR	19,927,980.17	0.25	0.25
ECP HEWLETT230323	EUR	19,813,593.86	0.25	0.25
ECP HEWLETT PAC.23	EUR	19,813,284.07	0.25	0.25
CD NATWEST MA.1223	EUR	19,375,042.13	0.25	0.24
DEXCLF NCP16032023	EUR	19,339,366.19	0.25	0.24
CD STD CHARTE.0824	EUR	18,991,620.56	0.24	0.24
RBC TORONTO300124	EUR	15,133,285.33	0.19	0.19
ECP FRES FI 1022	EUR	15,000,000.00	0.19	0.19
CD HEWLETT-PACK.22	EUR	14,994,363.74	0.19	0.19
CFCMMA NCP08112022	EUR	14,986,267.48	0.19	0.19
ABN AMRO 0.5%23	EUR	14,791,571.91	0.19	0.19
NIBC BANK 0%131023	EUR	14,524,288.50	0.18	0.18
VEOLIA NCP28112022	EUR	14,306,343.33	0.18	0.18
COMMERZBANK TV23	EUR	14,134,737.17	0.18	0.18
BNPPAR 2.875%13-23	EUR	12,190,462.86	0.16	0.15
AXERIA NCP25112022	EUR	11,478,305.89	0.15	0.14
VONOVIA 0%010923	EUR	10,687,600.00	0.14	0.13
VOLKSWAG FIN TV23	EUR	10,030,837.77	0.13	0.13
CFCMMA NCP23022023	EUR	9,999,654.21	0.13	0.13
CDC HA NCP24102022	EUR	9,994,878.33	0.13	0.13

Holdings	Curr.	Amount (EUR)	Percentage	
			Net assets	Total assets
FINAGA NCP17112022	EUR	9,985,574.22	0.13	0.13
ALL.B. NCP21032023	EUR	9,975,131.31	0.13	0.13
ALL.B. NCP10032023	EUR	9,970,886.51	0.13	0.13
SOPRA NCP13012023	EUR	9,950,439.12	0.13	0.13
DEUTSCHE 1.125%23	EUR	9,864,271.23	0.13	0.12
ECP SANT CON122022	EUR	9,473,877.27	0.12	0.12
BPIFR NCP27012023	EUR	9,258,796.10	0.12	0.12
DE VOLKSBANK TV22	EUR	8,312,052.29	0.11	0.10
MEDTRONI 0.375%23	EUR	7,970,058.08	0.10	0.10
COFACE NCP19012023	EUR	7,361,509.32	0.09	0.09
PROLOGIS TV080224	EUR	5,315,477.98	0.07	0.07
EDR.FR BMT10022023	EUR	5,009,862.50	0.06	0.06
PSA BA BMT28122022	EUR	5,003,050.00	0.06	0.06
CAT31 NCP10102022	EUR	5,001,118.05	0.06	0.06
ALL.B. NCP15122022	EUR	4,998,866.77	0.06	0.06
ALL.B. NCP19042023	EUR	4,989,489.21	0.06	0.06
ALL.B. NCP28102022	EUR	4,981,210.12	0.06	0.06
ALL.B. NCP26102022	EUR	4,981,006.16	0.06	0.06
SEB NCP28112022	EUR	4,491,622.62	0.06	0.06
ALL.B. NCP27042023	EUR	4,291,193.53	0.05	0.05
L OREAL TV290324	EUR	4,042,242.66	0.05	0.05
EDR(FR BMT27092023	EUR	2,003,917.13	0.03	0.03
UBS GROUP 1.75%22	EUR	938,121.02	0.01	0.01
CL NCP05102022	EUR	300,125.24	0.00	0.00
<b>TOTAL</b>	<b>EUR</b>	<b>6,179,964,866.60</b>	<b>78.63</b>	<b>77.89</b>
<b>TOTAL</b>		<b>6,179,964,866.60</b>	<b>78.63</b>	<b>77.89</b>

## ASSETS A), B) AND F) OF ARTICLE R.214-1-1 BY ECONOMIC SECTOR

Economic sector	Percentage	
	Net assets	Total assets
Banking, former ICB code	48.43	47.95
General Financial, former ICB code	7.52	7.45
Banking, former ICB code	5.28	5.23
Automobiles & Parts, former ICB code	2.00	1.98
Gas, water and other utilities, former ICB code	1.45	1.44
Health Care Equipment & Services, former ICB code	1.38	1.37
Other economic sectors	5.65	5.60
<b>TOTAL</b>	<b>71.71</b>	<b>71.02</b>



**ASSETS A), B) AND F) OF ARTICLE R.214-1-1 BY ISSUER COUNTRY OF RESIDENCE**

Country	Percentage	
	Net assets	Total assets
FRANCE	34.59	34.28
UNITED KINGDOM	17.32	17.16
GERMANY	5.31	5.26
OTHER COUNTRIES	20.52	20.31
<b>TOTAL</b>	<b>77.74</b>	<b>77.01</b>

## BREAKDOWN OF OTHER ASSETS BY TYPE

Type of asset	Percentage	
	Net assets	Total assets
<b>SHARES &amp; UNITS IN FUNDS</b>	<b>8.95</b>	<b>8.87</b>
▪ General investment funds for retail investors	8.95	8.87
▪ FCPR, FCPI and FIP private-equity and innovation funds that are open to retail investors	0.00	0.00
▪ Securitisation entities	0.00	0.00
▪ OPCI and SCPI real-estate investment funds that are open to retail investors	0.00	0.00
▪ SICAF, SEF forestry, and alternative investment funds	0.00	0.00
▪ General investment funds for professional investors	0.00	0.00
▪ OPCI funds, specialised funds and private-equity funds for professional investors	0.00	0.00
▪ Other collective investments	0.00	0.00
<b>OTHER ASSETS</b>	<b>0.00</b>	<b>0.00</b>
▪ Warrants	0.00	0.00
▪ Short and medium-term notes	0.00	0.00
▪ Promissory notes	0.00	0.00
▪ Mortgage notes	0.00	0.00
▪ Other	0.00	0.00
<b>TOTAL</b>	<b>8.95</b>	<b>8.87</b>

## PORTFOLIO ACQUISITIONS AND DISPOSALS DURING THE PERIOD

Transactions during the period	Amount (in EUR)
Purchases	14,962,897,283.56
Sales	15,073,988,159.43

### SFTR regulation

During the period, the fund did not engage in transactions that are subject to the regulatory requirements of EU 2015/2365 on the transparency and reuse of securities financing transactions (the SFTR Regulation) and therefore has no information to provide investors regarding this.

## DISTRIBUTION DURING THE PERIOD

	Unit class	Amount per unit in EUR			
		Percentage of income	Percentage of net capital gain	Total per unit	Tax credit
<b>Dividends paid</b>					
	D1 PART DIST ID	0.00	0.00	0.00	0.00
<b>Dividends payable</b>					
	D1 PART DIST ID	0.00	0.00	0.00	0.00

## PORTFOLIO SECURITIES BY TYPE

Portfolio holdings	Issue date	Maturity	Curr.	Nb. or nominal value	Interest rate	Market value	% net assets
<b>TOTAL Bonds and equivalent securities</b>						<b>1,462,618,787.07</b>	<b>18.61</b>
<b>TOTAL Bonds and equivalent securities traded on a regulated or equivalent market</b>						<b>1,462,618,787.07</b>	<b>18.61</b>
<b>TOTAL Fixed-rate bonds traded on a regulated or equivalent market</b>						<b>941,008,872.02</b>	<b>11.97</b>
<b>TOTAL SWITZERLAND</b>						<b>938,121.02</b>	<b>0.01</b>
CH0302790123 UBS GROUP 1.75%15-161122	09/11/2015	16/11/2022	EUR	923	1.75	938,121.02	0.01
<b>TOTAL GERMANY</b>						<b>20,551,871.23</b>	<b>0.26</b>
DE000A3MP4S3 VONOVIA 0%21-010923	01/09/2021	01/09/2023	EUR	110		10,687,600.00	0.13
DE000DL19UC0 DEUTSCHE BANK 1.125%18-300823	30/08/2018	30/08/2023	EUR	10,000	1.125	9,864,271.23	0.13
<b>TOTAL FRANCE</b>						<b>214,481,888.23</b>	<b>2.73</b>
FR0013312493 BPCE 0.875%18-310124	31/01/2018	31/01/2024	EUR	230	0.875	22,472,594.23	0.29
FR0013386539 BFCM 0.75%19-150623	15/01/2019	15/06/2023	EUR	591	0.75	58,495,981.80	0.74
XS0895249620 BNP PAR 2.875%13-260923 EMTN	26/02/2013	26/09/2023	EUR	12,153	2.875	12,190,462.86	0.16
XS1394103789 BNP PARIBAS 0.75%16-111122	12/04/2016	11/11/2022	EUR	31,500	0.75	31,700,279.58	0.40
XS1418786890 SOCIETE GENERA 0.75%16-260523	26/05/2016	26/05/2023	EUR	205	0.75	20,368,404.04	0.26
XS1856833543 BFCM 0.5%18-161122	16/07/2018	16/11/2022	EUR	690	0.50	69,254,165.72	0.88
<b>TOTAL UNITED KINGDOM</b>						<b>529,617,420.45</b>	<b>6.74</b>
FR0013055290 CASA LOND. 1.38%15-181122 EMTN	18/11/2015	18/11/2022	EUR	4,375	1.38	442,903,000.95	5.64
XS2410045624 MIZUHO INTERNATIO 17112023	17/11/2021	17/11/2023	EUR	45,000		43,472,394.00	0.55
XS2433834632 MIZUHO INTL 0%22-180124	18/01/2022	18/01/2024	EUR	45,000		43,242,025.50	0.55
<b>TOTAL LUXEMBOURG</b>						<b>77,807,510.68</b>	<b>0.99</b>
XS1960678099 MEDTRONIC GLOB 0.375%19-070323	07/03/2019	07/03/2023	EUR	8,000	0.375	7,970,058.08	0.10
XS2201435117 PURPLE PROT ASS 0%21-171122	17/11/2021	17/11/2022	EUR	400		49,781,330.00	0.63
XS2240133459 MEDTRONIC GLOB 0%20-150323	25/09/2020	15/03/2023	EUR	20,235		20,056,122.60	0.26
<b>TOTAL NETHERLANDS</b>						<b>97,612,060.41</b>	<b>1.24</b>
XS1856791873 ABN AMRO 0.5%18-170723	17/07/2018	17/07/2023	EUR	15,000	0.50	14,791,571.91	0.19
XS2391570178	29/09/2021	29/08/2023	EUR	700		68,296,200.00	0.87
EMTN_TOYOTA_MOTOR_FINANCE_29092023							
XS2469143205 NIBC BANK 0%22-131023	13/04/2022	13/10/2023	EUR	150		14,524,288.50	0.18

Portfolio holdings	Issue date	Maturity	Curr.	Nb. or nominal value	Interest rate	Market value	% net assets
<b>TOTAL Floating and adjustable rate bonds traded on a regulated or equivalent market</b>						<b>451,721,889.85</b>	<b>5.75</b>
<b>TOTAL CANADA</b>						<b>15,133,285.33</b>	<b>0.19</b>
XS2437825388 RBC TORONTO 30012024	31/01/2022	30/01/2024	EUR	15,000		15,133,285.33	0.19
<b>TOTAL GERMANY</b>						<b>138,332,634.51</b>	<b>1.76</b>
DE000CZ45WX9 COMMERZBANK TV21-241123	24/11/2021	24/11/2023	EUR	140		14,134,737.17	0.18
DE000LB2CVJ2 LANDESBANK BADEN-WU VAR 131022	13/10/2020	13/10/2022	EUR	400		40,044,099.98	0.50
261022 DE000LB2CVX3 LANDESBANK BADEN-WU VAR	26/10/2020	26/10/2022	EUR	350		35,090,122.67	0.45
XS2258429815 VOLKSWAGEN LEASING TV20-161122	16/11/2020	16/11/2022	EUR	390		39,032,836.92	0.50
XS2328430470 VOLKSWAG FIN SVCS TV21-060423	06/04/2021	06/04/2023	EUR	100		10,030,837.77	0.13
<b>TOTAL FRANCE</b>						<b>39,076,239.57</b>	<b>0.50</b>
FR0013400124 BP TV19-060223 EMTN	06/02/2019	06/02/2023	EUR	350		35,033,996.91	0.45
FR0014009EH2 L OREAL TV22-290324	29/03/2022	29/03/2024	EUR	40		4,042,242.66	0.05
<b>TOTAL UNITED KINGDOM</b>						<b>50,110,809.72</b>	<b>0.64</b>
XS2247624617 MIZUHO INTL TV20-211022	21/10/2020	21/10/2022	EUR	25,000		25,040,434.72	0.32
XS2381633150 CS AG LDN TV21-010923	01/09/2021	01/09/2023	EUR	25,000		25,070,375.00	0.32
<b>TOTAL LUXEMBOURG</b>						<b>49,742,887.50</b>	<b>0.63</b>
XS2201435034 PURPLE PROT ASS 0%21-181022	18/10/2021	18/10/2022	EUR	400		49,742,887.50	0.63
<b>TOTAL NETHERLANDS</b>						<b>118,836,915.34</b>	<b>1.51</b>
XS2242176258 DE VOLKSBANK TV20-071022	07/10/2020	07/10/2022	EUR	83		8,312,052.29	0.11
XS2289104908 TOYOTA MOTOR FI TV21-190123	19/01/2021	19/01/2023	EUR	500		50,138,224.98	0.64
XS2407911705 THER FISHS FINI TV21-181123	18/11/2021	18/11/2023	EUR	60,500		60,386,638.07	0.76
<b>TOTAL SWEDEN</b>						<b>35,173,639.90</b>	<b>0.45</b>
XS2446824729 VOLVO TREASURY TV22-220224	22/02/2022	22/02/2024	EUR	350		35,173,639.90	0.45
<b>TOTAL UNITED STATES OF AMERICA</b>						<b>5,315,477.98</b>	<b>0.07</b>
XS2439004339 PROLOGIS TV22-080224	08/02/2022	08/02/2024	EUR	5,320		5,315,477.98	0.07
<b>TOTAL Index-linked bonds traded on a regulated or equivalent market</b>						<b>69,888,025.20</b>	<b>0.89</b>
<b>TOTAL LUXEMBOURG</b>						<b>69,888,025.20</b>	<b>0.89</b>
XS2308807788 PURPLE PROT ASS 0%22-120423	12/04/2022	12/04/2023	EUR	560		69,888,025.20	0.89
<b>TOTAL Debt securities</b>						<b>4,717,346,079.53</b>	<b>60.03</b>

Portfolio holdings	Issue date	Maturity	Curr.	Nb. or nominal value	Interest rate	Market value	% net assets
<b>TOTAL Debt securities traded on a regulated or equivalent market</b>						<b>4,717,346,079.53</b>	<b>60.03</b>
<b>TOTAL Debt securities traded</b>						<b>4,717,346,079.53</b>	<b>60.03</b>
ES0530674003 ECP ENDESA211022	21/09/2022	21/10/2022	EUR	50,000,000		49,976,613.69	59.78
XS2538783718 ECP HEWLETT230323	23/09/2022	23/03/2023	EUR	20,000,000		19,813,593.86	0.25
<b>TOTAL BELGIUM</b>						<b>244,166,667.86</b>	<b>3.11</b>
BE6337474769 CD BNP FORTIS 1022	30/08/2022	31/10/2022	EUR	200,000,000		199,860,983.36	2.55
BE6337794083 ECP LVMH FL0123	15/09/2022	16/01/2023	EUR	44,500,000		44,305,684.50	0.56
<b>TOTAL CANADA</b>						<b>99,364,639.39</b>	<b>1.26</b>
XS2435782995 CD TORONTO-DOM.23	20/01/2022	21/02/2023	EUR	100,000,000		99,364,639.39	1.26
<b>TOTAL GERMANY</b>						<b>258,483,582.19</b>	<b>3.29</b>
DE000A2E35V0 ECP FRESENIUS SE22	27/09/2022	27/10/2022	EUR	20,000,000		19,990,482.80	0.25
DE000A2E35Z1 ECP FRESENIUS SE22	27/09/2022	28/11/2022	EUR	50,000,000		49,923,150.96	0.64
XS2524747065 ECP VW FIN 1022	18/08/2022	25/10/2022	EUR	110,000,000		109,937,303.98	1.40
XS2539614144 ECP SANTAND.CON.23	26/09/2022	26/06/2023	EUR	80,000,000		78,632,644.45	1.00
<b>TOTAL DENMARK</b>						<b>349,350,827.94</b>	<b>4.45</b>
FR0127543314 JYSKE NCP10102022	08/08/2022	10/10/2022	EUR	299,300,000	0.035	299,379,262.38	3.81
FR0127591479 JYSKE NCP21092023	22/09/2022	21/09/2023	EUR	50,000,000	0.26	49,971,565.56	0.64
<b>TOTAL SPAIN</b>						<b>9,473,877.27</b>	<b>0.12</b>
XS2425861668 ECP SANT CON122022	21/12/2021	20/12/2022	EUR	9,500,000		9,473,877.27	0.12
<b>TOTAL FRANCE</b>						<b>2,465,224,169.85</b>	<b>32.26</b>
FR0126503541 NORMAN BMT25112022	25/11/2020	25/11/2022	EUR	30,000,000	0.18	30,021,516.00	0.38
FR0126704693 EDR.FR BMT10022023	10/02/2021	10/02/2023	EUR	5,000,000	0.53	5,009,862.50	0.06
FR0126894239 PSA BA BMT28122022	28/06/2021	28/12/2022	EUR	5,000,000	0.20	5,003,050.00	0.06
FR0127014589 EDR(FR BMT27092023	27/09/2021	27/09/2023	EUR	2,000,000	0.48	2,003,917.13	0.03
FR0127063107 LEASIN NCP28102022	28/10/2021	28/10/2022	EUR	20,000,000	0.08	19,927,980.17	0.25
FR0127098376 ALL.B. NCP26102022	26/10/2021	26/10/2022	EUR	5,000,000	0.055	4,981,006.16	0.06
FR0127101394 CDC HA NCP24102022	17/12/2021	24/10/2022	EUR	10,000,000		9,994,878.33	0.13
FR0127102400 SEB NCP28112022	29/11/2021	28/11/2022	EUR	4,500,000		4,491,622.62	0.06
FR0127112425 ALL.B. NCP28102022	29/10/2021	28/10/2022	EUR	5,000,000	0.055	4,981,210.12	0.06
FR0127154666 SOPRA NCP13012023	11/01/2022	13/01/2023	EUR	10,000,000		9,950,439.12	0.13

Portfolio holdings	Issue date	Maturity	Curr.	Nb. or nominal value	Interest rate	Market value	% net assets
FR0127177345 BFCM NCP29122022	29/12/2021	29/12/2022	EUR	50,000,000	0.03	49,817,591.73	0.63
FR0127250209 COFACE NCP27012023	26/01/2022	27/01/2023	EUR	25,000,000		24,861,687.09	0.32
FR0127265538 DEXCLF NCP16032023	16/03/2022	16/03/2023	EUR	19,500,000		19,339,366.19	0.25
FR0127290569 ALL.B. NCP10032023	11/03/2022	10/03/2023	EUR	10,000,000	0.065	9,970,886.51	0.13
FR0127295352 ALL.B. NCP21032023	21/03/2022	21/03/2023	EUR	10,000,000	0.11	9,975,131.31	0.13
FR0127344226 CFCMMA NCP08112022	08/04/2022	08/11/2022	EUR	15,000,000	0.15	14,986,267.48	0.19
FR0127346551 CAT31 NCP10102022	08/07/2022	10/10/2022	EUR	5,000,000	0.14	5,001,118.05	0.06
FR0127356774 ALL.B. NCP19042023	19/04/2022	19/04/2023	EUR	5,000,000	0.12	4,989,489.21	0.06
FR0127384834 ALL.B. NCP27042023	27/04/2022	27/04/2023	EUR	4,300,000	0.12	4,291,193.53	0.05
FR0127384883 BPIFR NCP27012023	27/04/2022	27/01/2023	EUR	9,300,000		9,258,796.10	0.12
FR0127411934 L.B.P. NCP24102022	20/07/2022	24/10/2022	EUR	250,000,000	0.09	250,052,122.63	4.10
FR0127440487 ALL.B. NCP15122022	21/06/2022	15/12/2022	EUR	5,000,000	0.14	4,998,866.77	0.06
FR0127487850 DECATH NCP04112022	02/08/2022	04/11/2022	EUR	34,300,000		34,268,804.12	0.44
FR0127494559 COFACE NCP19012023	13/07/2022	19/01/2023	EUR	7,400,000		7,361,509.32	0.09
FR0127505008 PALATI NCP19102022	19/07/2022	19/10/2022	EUR	40,000,000	0.14	40,012,669.74	0.51
FR0127508150 BFCM NCP21112022	19/07/2022	21/11/2022	EUR	80,000,000	0.13	80,015,298.60	1.02
FR0127530014 BPCE NCP25112022	25/07/2022	25/11/2022	EUR	100,000,000	0.13	100,023,958.66	1.27
FR0127533232 ENGIE NCP26102022	26/09/2022	26/10/2022	EUR	100,000,000	0.16	100,013,555.00	1.27
FR0127539106 VEOLIA NCP28112022	26/08/2022	28/11/2022	EUR	14,300,000	0.17	14,306,343.33	0.18
FR0127540450 EDF NCP23112022	23/09/2022	23/11/2022	EUR	100,000,000		99,855,098.27	1.27
FR0127540815 KLEPIE NCP31032023	30/09/2022	31/03/2023	EUR	36,000,000		35,663,961.28	0.45
FR0127540823 ENGIE NCP31102022	30/09/2022	31/10/2022	EUR	100,000,000	0.175	100,006,966.66	1.27
FR0127543041 BFCM NCP05122022	04/08/2022	05/12/2022	EUR	100,000,000	0.15	100,029,426.52	1.27
FR0127543181 CL NCP05102022	05/08/2022	05/10/2022	EUR	300,000	0.11	300,125.24	0.00
FR0127544122 AXEREA NCP25112022	26/08/2022	25/11/2022	EUR	11,500,000		11,478,305.89	0.15
FR0127558346 L.B.P. NCP22112022	22/08/2022	22/11/2022	EUR	130,000,000	0.07	130,019,852.02	1.65
FR0127560508 BFCM NCP09122022	09/08/2022	09/12/2022	EUR	100,000,000	0.15	100,028,710.90	1.27
FR0127560532 FINAGA NCP09112022	05/08/2022	09/11/2022	EUR	24,400,000		24,373,768.54	0.31
FR0127561753 PALATI NCP12102022	12/08/2022	12/10/2022	EUR	100,000,000	0.115	100,038,406.40	1.27
FR0127562033 FINAGA NCP14102022	11/08/2022	14/10/2022	EUR	25,000,000		24,992,761.73	0.32

F5461 - CM-AM CASH ISR: PERIODIC REPORT AT 30/09/2022



Portfolio holdings	Issue date	Maturity	Curr.	Nb. or nominal value	Interest rate	Market value	% net assets
FR0127562306 FINAGA NCP17112022	12/08/2022	17/11/2022	EUR	10,000,000		9,985,574.22	0.13
FR0127562793 NATIXI NCP18112022	18/08/2022	18/11/2022	EUR	100,000,000	0.10	100,033,596.97	1.27
FR0127563387 CREAGR NCP22112022	22/08/2022	22/11/2022	EUR	150,000,000	0.085	150,025,396.18	1.91
FR0127563429 BFCM NCP15122022	22/08/2022	15/12/2022	EUR	100,000,000	0.15	100,024,894.12	1.27
FR0127578732 CFCMMA NCP23022023	23/08/2022	23/02/2023	EUR	10,000,000	0.18	9,999,654.21	0.13
FR0127579110 BFCM NCP15122022	24/08/2022	15/12/2022	EUR	80,000,000	0.15	80,022,008.90	1.02
FR0127591974 CDC HA NCP25042023	21/09/2022	25/04/2023	EUR	70,000,000		69,213,140.95	0.88
FR0127615294 CL NCP06102022	29/09/2022	06/10/2022	EUR	160,000,000	0.06	160,012,241.77	2.04
FR0127615336 ARKEMA NCP03102023	28/09/2022	03/10/2023	EUR	62,000,000		60,364,177.73	0.77
XS2401047688 CD SOCIETE GENER23	20/10/2021	31/03/2023	EUR	120,000,000		118,845,963.83	1.51
<b>TOTAL UNITED KINGDOM</b>						<b>781,873,766.30</b>	<b>9.95</b>
FR0127356469 BARCLA NCP13042023	14/04/2022	13/04/2023	EUR	30,000,000	0.28	30,000,013.02	0.38
XS2337344381 CD STDARD CHAR.23	27/04/2021	27/01/2023	EUR	100,000,000		99,515,031.30	1.27
XS2370719481 CD STD CHART.B.23	29/07/2021	10/07/2023	EUR	120,000,000		117,970,673.71	1.49
XS2391349805 CD NATWEST M.0323	24/09/2021	01/03/2023	EUR	60,000,000		59,572,571.01	0.76
XS2407225775 CD CREDIT SUI.0223	08/11/2021	08/02/2023	EUR	100,000,000		99,447,274.70	1.27
XS2421352290 CD NATWEST MA.1223	14/12/2021	14/12/2023	EUR	20,000,000		19,375,042.13	0.25
XS2432280266 CDNATWEST 12012024	13/01/2022	12/01/2024	EUR	70,000,000		67,652,118.31	0.86
XS2432540784 CD CREDIT SUI0723	14/01/2022	14/07/2023	EUR	100,000,000		98,212,077.07	1.25
XS2432627045 CD GS STEP COMP.22	12/01/2022	12/12/2022	EUR	25,000,000		24,938,308.58	0.32
XS2469141415 CD NAT AUSTR BK 23	11/04/2022	08/11/2023	EUR	100,000,000		97,425,402.64	1.24
XS2524768228 CD STD CHARTE.0824	19/08/2022	19/08/2024	EUR	20,000,000		18,991,620.56	0.24
XS2541894213 ECP UBS AG 290923	30/09/2022	29/09/2023	EUR	50,000,000	2.65	48,773,633.27	0.62
<b>TOTAL IRELAND</b>						<b>89,725,473.08</b>	<b>1.14</b>
DE000A3UGRD5 ECP FRES FI 1022	02/08/2022	03/10/2022	EUR	15,000,000		15,000,000.00	0.19
XS2408008709 CD HEWLETT-PACK.22	10/11/2021	09/11/2022	EUR	20,000,000		19,977,718.37	0.25
XS2409166068 CD HEWLETT-PACK.22	15/11/2021	17/10/2022	EUR	15,000,000		14,994,363.74	0.19
XS2537250875 ECP HEWLET PACK.22	20/09/2022	20/12/2022	EUR	20,000,000		19,940,106.90	0.25
XS2541614629 ECP HEWLETT PAC.23	29/09/2022	29/03/2023	EUR	20,000,000		19,813,284.07	0.26
<b>TOTAL NETHERLANDS</b>						<b>139,951,622.77</b>	<b>1.78</b>

Portfolio holdings	Issue date	Maturity	Curr.	Nb. or nominal value	Interest rate	Market value	% net assets
FR0127580258 BMW NCP13102022	25/08/2022	13/10/2022	EUR	100,000,000		99,975,100.65	1.27
XS2528180578 ECP BMW FINANCE 22	29/08/2022	28/10/2022	EUR	40,000,000		39,976,522.12	0.51
<b>TOTAL SWEDEN</b>						<b>149,972,019.39</b>	<b>1.91</b>
XS2344282418 CD NORDE.BK ABP 22	14/05/2021	14/10/2022	EUR	150,000,000		149,972,019.39	1.91
<b>TOTAL UNITED STATES OF AMERICA</b>						<b>59,969,225.94</b>	<b>0.76</b>
XS2538356309 ECP HEW.PAC.ENT.22	22/09/2022	24/10/2022	EUR	60,000,000		59,969,225.94	0.76
<b>TOTAL shares or units in UCI</b>						<b>703,626,598.36</b>	<b>8.95</b>
<b>TOTAL French general type funds for retail investors and equiv. funds of the EU countries</b>						<b>52,274,854.99</b>	<b>0.67</b>
<b>TOTAL FRANCE</b>						<b>52,274,854.99</b>	<b>0.67</b>
FR0013412822 CM-AM MONE ISR (RC)			EUR	31,804.128		52,274,854.99	0.67
<b>TOTAL UCITS and equivalent funds of the other EU countries</b>						<b>651,351,743.37</b>	<b>8.28</b>
<b>TOTAL FRANCE</b>						<b>651,351,743.37</b>	<b>8.28</b>
FR0000003964 SG MONETAIRE PLUS I SI.4DEC			EUR	1,943.2957		45,480,500.79	0.58
FR0000009987 UNION + (IC)			EUR	1,595.498		299,999,941.31	3.82
FR0000287716 BNPP MONEY 3M IC SI.REGPT 3DEC			EUR	868.389		19,855,082.82	0.25
FR0007038138 AMUNDI EUR.LIQ.RAT.SRI I-C3DEC			EUR	0.07		72,692.50	0.00
FR0007075122 OSTRUM SRI MONEY IC FCP 5DEC			EUR	0.09134		1,124.39	0.00
FR0010089649 SW.L.F.F ESG MON.M.EUR.I SI.3D			EUR	2,844.456		70,088,931.85	0.89
FR0010251660 AMUN.EURO LIQUID.SRI IC FCP 3D			EUR	0.084		19,346.93	0.00
FR0010337667 BNP PARIB.CASH INV.I FCP 3DEC			EUR	16.447		917,304.12	0.01
FR0010885236 OSTRUM SRI MONEY P.IC FCP 4DEC			EUR	0.5728		58,454.79	0.00
FR0013095312 AMUN.EURO LIQUID.SRI I2 FCP 3D			EUR	21,892.886		214,858,363.87	2.73
<b>TOTAL Financial contracts</b>						<b>9,699,340.94</b>	<b>0.12</b>
<b>TOTAL Financial contracts with margin call</b>						<b>-13,432,182.87</b>	<b>-0.17</b>
MARS.EUR Swap margin calls			EUR	-13,432,182.87		-13,432,182.87	-0.17
<b>TOTAL Other commitments</b>						<b>23,131,523.81</b>	<b>0.29</b>
<b>TOTAL Swaps</b>						<b>23,131,523.81</b>	<b>0.29</b>
T20002086164 SWTCAL161122BFCM 0.5			EUR	-10,000,000		35,030.73	0.00
T21002122726 SWTCAL291122ANZ BANK			EUR	-21,000,000		84,589.79	0.00
T21002128967 SWTCAL161122UBS GROU			EUR	-20,923,000		69,157.03	0.00

Portfolio holdings	Issue date	Maturity	Curr.	Nb. or nominal value	Interest rate	Market value	% net assets
T21002173833 SWTCIC291122ANZ BANK			EUR	-29,000,000		110,928.89	0.00
T21002220116 SWTCAL270123CD STDAR			EUR	-100,000,000		754,883.74	0.01
T21002221353 SWACAL141022CD NORDE			EUR	-150,000,000		259,287.25	0.00
T21002241172 SWTCIC161122BFCM 0.5			EUR	-35,000,000		106,634.50	0.00
T21002246358 SWTCIC111122BNP PARI			EUR	-31,500,000		85,954.62	0.00
T21002246359 SWTCIC161122BFCM 0.5			EUR	-24,000,000		71,903.80	0.00
T21002257577 SWTCAL150623BFCM 0.7			EUR	-64,100,000		1,204,932.95	0.02
T21002267745 SWTCAL100723CD STD C			EUR	-120,000,000		2,552,887.86	0.03
T21002269801 SWTCAL170723ABN AMRO			EUR	-15,000,000		328,279.67	0.00
T21002269802 SWTCAL260523SOCIETE			EUR	-20,500,000		353,837.66	0.00
T21002282836 SWTCIC010823VONOVIA			EUR	-11,000,000		249,847.83	0.00
T21002297781 SWTCAL010323CD NATWE			EUR	-60,000,000		590,821.52	0.01
T21002297799 SWTCIC290823TOYOTA M			EUR	-70,000,000		1,756,314.83	0.02
T21002320067 SWTCIC260923BNPPAR 2			EUR	-12,153,000		319,384.20	0.00
T21002320068 SWTCIC310323CD SOCIE			EUR	-120,000,000		1,429,598.67	0.02
T21002320069 SWTCIC150323MEDTRONI			EUR	-20,235,000		214,496.10	0.00
T21002320070 SWTCIC070323MEDTRONI			EUR	-8,000,000		79,487.67	0.00
T21002328800 SWTCAL080223CD CREDI			EUR	-100,000,000		770,535.90	0.01
T21002336274 SWTCIC171123MIZUHO I			EUR	-45,000,000		1,370,668.98	0.02
T21002352211 SWTCAL141223CD NATWE			EUR	-20,000,000		662,901.24	0.01
T22002371901 SWTCAL140723CD CREDI			EUR	-100,000,000		2,040,605.46	0.03
T22002371902 SWTCAL120124CDNATWES			EUR	-70,000,000		2,399,878.56	0.03
T22002371903 SWTCAL180124MIZUHO I			EUR	-45,000,000		1,563,972.56	0.02
T22002394928 SWACAL310124BPCE 0.8			EUR	-23,000,000		632,664.50	0.01
T22002398361 SWTCIC300823DEUTSCHE			EUR	-10,000,000		213,407.66	0.00
T22002448971 SWTCAL081123CD NAT A			EUR	-100,000,000		2,019,516.72	0.04
T22002454246 SWTCIC131023NIBC BAN			EUR	-15,000,000		278,609.59	0.00
T22002522804 SWTCAL190824CD STD C			EUR	-20,000,000		419,384.83	0.01
T22002524916 SWTCAL251022ECP VW F			EUR	-110,000,000		27,548.82	0.00
T22002524917 SWTCIC091122.36/OISE			EUR	-80,000,000		32,892.38	0.00

F5461 - CM-AM CASH ISR: PERIODIC REPORT AT 30/09/2022

Portfolio holdings	Issue date	Maturity	Curr.	Nb. or nominal value	Interest rate	Market value	% net assets
T22002524918 SWTCAL121222CD GS ST			EUR	-75,000,000		65,643.89	0.00
T22002525694 SWTBNP311022ECP BMW			EUR	-40,000,000		12,309.35	0.00
T22002526008 SWTCAL131022BMW N			EUR	-100,000,000		18,405.99	0.00
T22002526166 SWTNOM251122AXEREA N			EUR	-11,500,000		6,807.67	0.00
T22002526172 SWACAL311022CD BNP F			EUR	-200,000,000		57,997.17	0.00
T22002536938 SWTCIC161222.979/OIS			EUR	-44,500,000		7,755.85	0.00
T22002539041 SWTRBS181122CASA LON			EUR	-437,500,000		21,288.53	0.00
T22002539045 SWABBV211022ECP ENDE			EUR	-50,000,000		191.74	0.00
T22002539580 SWABNP241022ECP HEW.			EUR	-60,000,000		809.31	0.00
T22002541147 SWANAT250423CDC HA N			EUR	-70,000,000		-24,289.26	0.00
T22002541185 SWANOM230323ECP HEWL			EUR	-20,000,000		-2,741.24	0.00
T22002541186 SWABBV231122EDF N			EUR	-100,000,000		13,697.24	0.00
T22002541795 SWABBV260623ECP SANT			EUR	-80,000,000		-66,928.58	0.00
T22002547555 SWABNP290323ECP HEWL			EUR	-20,000,000		-5,504.09	0.00
T22002548174 SWASG 310323KLEPIE N			EUR	-36,000,000		-3,987.32	0.00
T22002548175 SWABBV290923ECP UBS			EUR	-50,000,000		-60,778.95	0.00