

BFT AUREUS ISR

French law FCP

SEMI-ANNUAL REPORT
ON 30 SEPTEMBER 2026

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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	19,574,842,580.52
b) Cash at banks and liquidities	4,644,632,867.18
c) Other Assets held by the UCITS	2,928,921,668.78
d) Total of Assets held by the UCITS (lines a+b+c)	27,148,397,116.48
e) Liabilities	-35,764,500.21
f) Net Asset Value (lines d+e= net asset of the UCITS)	27,112,632,616.27

(*) Amounts are signed

Number of units outstanding and net asset values per unit

Unit	Unit type	Net asset value	Number of units outstanding	Net asset value per unit
BFT AUREUS ISR A in EUR	C	210,971,558.47	20,999.850	10,046.33644
BFT AUREUS ISR E in EUR	C	346,322,815.79	3,170,980.483	109.21631
BFT AUREUS ISR I2 in EUR	C	11,656,573,729.84	1,058,628.415	11,011.01535
BFT AUREUS ISR IC in EUR	C	7,465,317,485.41	62,465,766.344	119.51054
BFT AUREUS ISR ID in EUR	D	6,057,982.61	61,459.419	98.56882
BFT AUREUS ISR IP in EUR	C	1,031.56	1.000	1,031.56000
BFT AUREUS ISR PC in EUR	C	2,970,353,494.07	27,031,795.535	109.88369
BFT AUREUS ISR PD in EUR	D	22,647,305.17	227,367.740	99.60650
BFT AUREUS ISR RC in EUR	C	437,591,578.22	3,939,009.372	111.09178
BFT AUREUS ISR SC in EUR	C	905,363.33	891.311	1,015.76591
BFT AUREUS ISR TC in EUR	C	1,758,346,287.83	86,499.401	20,327.84351
BFT AUREUS ISR ZC in EUR	C	2,237,543,983.97	20,020.955	111,760.10255

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.	62.89	62.81
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.	9.31	9.29
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.	7.20	7.19

(*) 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 Net Assets (*)	Total Percentage of Assets (**)
Euro	EUR	19,574,842,580.52	72.20	72.10
TOTAL		19,574,842,580.52	72.20	72.10

(*) 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 (**)
FRANCE	37.60	37.55
NETHERLANDS	7.01	7.00
ITALY	5.70	5.69
UNITED KINGDOM	4.42	4.41
SWEDEN	3.71	3.70
LUXEMBOURG	2.93	2.92
CANADA	2.28	2.28
SPAIN	2.24	2.23
FINLAND	1.86	1.86
BELGIUM	1.60	1.60
UNITED STATES OF AMERICA	1.18	1.18
GERMANY	0.87	0.87
JAPAN	0.40	0.40
AUSTRIA	0.22	0.22
PORTUGAL	0.11	0.11
IRELAND	0.08	0.08
TOTAL	72.20	72.10

(*) 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 (**)
UCITS and equivalents in other EU Member States	3.15	3.15
Other UCIs and investment funds		
AIF and equivalents in other EU Member States		
Other	4.05	4.04
TOTAL	7.20	7.19

(*) 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.	11,987,964,379.99	14,305,608,047.94
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.	1,205,780,774.67	1,034,500,000.00
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.	972,085,983.21	526,875,498.84

Distribution during the financial period

	Unit	Net unit amount EUR	Tax credit EUR	Unit gross amount EUR
Dividends paid				
29/07/2026	BFT AUREUS ISR ID	0.45		0.45
29/07/2026	BFT AUREUS ISR PD	0.21		0.21
Dividends to be paid				
	BFT AUREUS ISR ID			
	BFT AUREUS ISR PD			

Variable management fees

	30/09/2026
Unit BFT AUREUS ISR A	
Earned variable management fees	
Percentage of earned variable management fees (1)	
Earned variable management fees (due to redemptions)	
Percentage of earned variable management fees (due to redemptions) (2)	
Unit BFT AUREUS ISR E	
Earned variable management fees	
Percentage of earned variable management fees (1)	
Earned variable management fees (due to redemptions)	160.71
Percentage of earned variable management fees (due to redemptions) (2)	0.00
Unit BFT AUREUS ISR I2	
Earned variable management fees	
Percentage of earned variable management fees (1)	
Earned variable management fees (due to redemptions)	849,248.28
Percentage of earned variable management fees (due to redemptions) (2)	0.01
Unit BFT AUREUS ISR IC	
Earned variable management fees	
Percentage of earned variable management fees (1)	
Earned variable management fees (due to redemptions)	273,434.45
Percentage of earned variable management fees (due to redemptions) (2)	0.00
Unit BFT AUREUS ISR ID	
Earned variable management fees	
Percentage of earned variable management fees (1)	
Earned variable management fees (due to redemptions)	298.57
Percentage of earned variable management fees (due to redemptions) (2)	0.00
Unit BFT AUREUS ISR IP	
Earned variable management fees	
Percentage of earned variable management fees (1)	
Earned variable management fees (due to redemptions)	2.16
Percentage of earned variable management fees (due to redemptions) (2)	0.00
Unit BFT AUREUS ISR PC	
Earned variable management fees	
Percentage of earned variable management fees (1)	
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

UCIT BFT AUREUS ISR

	30/09/2026
Unit BFT AUREUS ISR PD Earned variable management fees Percentage of earned variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	
Unit BFT AUREUS ISR RC Earned variable management fees Percentage of earned variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	5,342.12 0.00
Unit BFT AUREUS ISR SC Earned variable management fees Percentage of earned variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	
Unit BFT AUREUS ISR TC Earned variable management fees Percentage of earned variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	
Unit BFT AUREUS ISR ZC Earned variable management fees Percentage of earned variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	57,041.49 0.00

(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				963,894,773.27	
% of Net Assets				3.56	

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

FRANCE GOVERNMENT BOND OAT FRANCE				547,216,672.08	
EUROPEAN UNION BELGIUM				248,490,945.40	
ESPAGNE SPAIN				72,088,770.00	
PORTUGAL OBRIGACOES DO TESOURO OT PORTUGAL				28,929,014.45	
EUROPEAN FINL STABILITY FACIL LUXEMBOURG				13,757,965.43	
EUROPEAN STABILITY MECHANISM TREASURY BILL LUXEMBOURG				9,366,144.43	
BANQUE EUROPEENNE D INVESTISSEMENT BEI LUXEMBOURG				8,499,737.72	
EUROPEAN STABILITY MECHANISM LUXEMBOURG				7,116,576.93	
ITALY BUONI POLIENNALI DEL TESORO ITALY				5,668,353.11	

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

LA BANQUE POSTALE FRANCE				963,894,773.27	
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	Securities lending	Securities loan	Repurchase	Reverse repurchase agreement	Total Return Swaps (TRS)
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e) Type and quality (collateral)

Type					
- Equities					
- Bonds				931,768,035.12	
- UCITS					
- Notes				9,366,144.43	
- Cash					
Rating					

Currency of the collateral					
Euro				941,134,179.55	

f) Settlement and clearing

Tri-party				X	
Central Counterparty					
Bilateral	X			X	

g) Maturity tenor of the collateral broken down maturity buckets

< 1 day					
[1 day - 1 week]					
]1week- 1 month]					
]1month - 3 months]				9,366,144.43	
]3months- 1 year]				57,248,855.30	
> 1 year				345,245,479.47	
Open				529,273,700.35	

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

< 1 day					
[1 day - 1 week]				165,881,747.00	
]1week- 1 month]				798,013,026.27	
]1month - 3 months]					
]3months- 1 year]					
> 1 year					
Open					

Securities lending	Securities loan	Repurchase	Reverse repurchase agreement	Total Return Swaps (TRS)
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i) Data on 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			941,134,179.55	
Cash				

k) Data on safekeeping of collateral granted by the collective investment undertaking

Securities				
Cash				

l) Data on return and cost broken down

Incomes				
- UCITS			12,708,797.05	
- Manager				
- Third parties				
Costs				
- UCITS	-374.49		-42,404.01	
- Manager				
- Third parties				

e) Type and quality (collateral)

@@@RATING-SFTR_EN

i) Data on reuse of collateral

@@@REUTILISATION-GARANTIES-SFTR_EN

k) Data on safekeeping of collateral granted by the collective investment undertaking

@@@CONSERVATION-GARANTIES-SFTR_EN

l) Data on return and cost broken down

@@@REVENUS-COUTS-VENTILES-SFTR_EN

Portfolio listing of assets and liabilities

Portfolio listing of balance sheet items

Instruments by business sector (*)	Currency	Quantity or Nominal	Present value	% Net Asset
DEPOSITS			1,097,596,961.27	4.05
BRED E0.23 091126	EUR	140,000,000	141,360,326.57	0.52
BRED E0.25 211226	EUR	150,000,000	151,350,792.58	0.56
BRED E0.27 100227	EUR	145,000,000	146,129,185.93	0.54
BRED E0.28 191126	EUR	102,000,000	103,498,993.81	0.38
CIC BANQUE 09/07/27	EUR	205,000,000	206,223,356.63	0.77
CMARKEA E0.32 220127	EUR	20,000,000	20,333,053.29	0.07
CMARKEA E0.33 021226	EUR	43,000,000	43,861,347.19	0.16
CMARKEA E0.34 300727	EUR	66,000,000	66,294,728.57	0.24
CMUTUEL E0.32 110827	EUR	103,000,000	103,370,157.68	0.38
DAT CM ARKEA 240927	EUR	31,000,000	31,014,415.00	0.11
DAT CMB E0.33 091026	EUR	19,000,000	19,445,974.71	0.07
DAT CMB E0.33 161026	EUR	20,000,000	20,459,247.16	0.08
DAT CMB E0.34 070527	EUR	23,000,000	23,232,352.15	0.09
SABADELL 2.82 181226	EUR	21,000,000	21,023,030.00	0.08
BONDS AND SIMILAR SECURITIES			2,121,264,565.22	7.82
Other bonds and similar traded on a regulated market			2,121,264,565.22	7.82
Beverages			16,958,364.15	0.06
COCACOLA EUROPACIFIC PARTNERS E3R+0.38% 03-06-27	EUR	16,900,000	16,958,364.15	0.06
Capital Markets			176,608,226.61	0.65
ABN AMRO BK E3R+0.35% 25-02-27	EUR	60,400,000	60,619,143.28	0.22
ABN AMRO BK E3R+0.38% 09-04-27	EUR	54,000,000	54,376,971.90	0.20
NATL BANK OF CANADA E3R+0.4% 09-09-28	EUR	61,500,000	61,612,111.43	0.23
Commercial Banks			803,875,950.91	2.97
BPI FRANCE E E3R+0.26% 29-01-28	EUR	41,000,000	41,221,076.10	0.15
CAN IMP BK E3R+0.38% 18-01-28	EUR	61,500,000	61,896,945.60	0.23
CAN IMP BK E3R+0.4% 23-06-28	EUR	79,000,000	79,106,247.10	0.29
CAN IMP BK E3R+0.45% 30-10-26	EUR	72,500,000	72,880,453.42	0.27
CAN IMP BK E3R+0.5% 17-06-27	EUR	69,500,000	69,685,680.06	0.26
ING BANK NEDERLAND NV E3R+0.38% 12-05-28	EUR	32,700,000	32,875,794.29	0.12
KBC IFIMA E3R+0.3% 24-02-28	EUR	45,200,000	45,349,900.02	0.17
NATWEST MKTS NV E3R+0.48% 30-06-27	EUR	52,700,000	52,802,928.37	0.19
ROYAL BANK OF CANADA E3R+0.4% 10-08-28	EUR	62,000,000	62,228,496.87	0.23
ROYAL BANK OF CANADA E3R+0.45% 24-03-27	EUR	69,000,000	69,119,968.00	0.25
ROYAL BANK OF CANADA TORONTO E3R+0.4% 17-09-27	EUR	71,500,000	71,684,723.43	0.26
SG E3R+0.38% 07-07-28 EMTN	EUR	63,000,000	63,438,269.65	0.23
SG ZCP 17-12-26 EMTN	EUR	81,000,000	81,585,468.00	0.32

Portfolio listing of balance sheet items

Instruments by business sector (*)	Currency	Quantity or Nominal	Present value	% Net Asset
Diversified Consumer Services			70,609,588.33	0.26
LEASYS E3R+0.55% 22-09-27 EMTN	EUR	70,500,000	70,609,588.33	0.26
Diversified Financial Services			514,586,584.19	1.90
DSV FINANCE BV E3R+0.5% 06-11-26	EUR	21,100,000	21,202,298.66	0.08
FEDERATION DES CAISSES DESJARDINS QUEBEC E3R+0.4% 21-01-28	EUR	45,300,000	45,594,047.59	0.17
NATWEST MKTS NV E3R+0.45% 27-03-28	EUR	20,000,000	20,040,282.44	0.07
NTT FINANCE E3R+0.45% 20-06-28	EUR	35,300,000	35,338,288.73	0.13
NTT FINANCE E3R+0.5% 16-07-27	EUR	71,950,000	72,494,107.49	0.27
SG ISSUER ZCP 23-10-26 EMTN	EUR	180,000,000	180,099,360.00	0.66
TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.32% 28-01-28	EUR	41,000,000	41,200,686.80	0.15
VOLVO TREASURY AB E3R+0.31% 16-02-28	EUR	51,000,000	51,134,858.73	0.19
VOLVO TREASURY AB E3R+0.38% 15-09-28	EUR	47,400,000	47,482,653.75	0.18
Diversified Telecommunication Services			197,587,112.61	0.73
ATT E3R+0.4% 16-09-27	EUR	96,000,000	96,200,606.93	0.35
ATT E3R+0.4% 17-08-28	EUR	101,000,000	101,386,505.68	0.38
Electrical Equipment			38,761,110.64	0.14
SCHNEIDER ELECTRIC SE E3R+0.3% 01-07-28	EUR	38,500,000	38,761,110.64	0.14
Electric Utilities			20,453,546.60	0.08
EDF E3R+0.33% 04-03-28 EMTN	EUR	20,400,000	20,453,546.60	0.08
Food Products			174,644,398.81	0.64
DANONE E3R+0.27% 08-09-27 EMTN	EUR	34,800,000	34,867,580.44	0.13
DANONE E3R+0.3% 28-03-28 EMTN	EUR	18,000,000	18,009,779.20	0.07
GEN MILLS E3R+0.6% 22-10-26	EUR	121,000,000	121,767,039.17	0.44
Personal Products			71,182,036.23	0.26
L OREAL S A E3R+0.2% 19-11-27	EUR	27,900,000	27,982,036.23	0.10
L OREAL S A E3R+0.27% 30-09-28	EUR	43,200,000	43,200,000.00	0.16
Pharmaceuticals			35,997,646.14	0.13
GSK CAPITAL BV E3R+0.3% 07-03-28	EUR	35,910,000	35,997,646.14	0.13
DEBT SECURITIES			17,453,578,015.30	64.38
Debt securities traded on a regulated or assimilated market			15,951,059,602.76	58.84
Aerospace & Defense			49,656,577.59	0.18
SAFRAN SA 301226 FIX 2.76	EUR	50,000,000	49,656,577.59	0.18
Capital Markets			1,319,746,622.52	4.87
ABN AMRO BANK NV 030627 FIX 2.9225	EUR	31,000,000	30,356,249.02	0.11
ABN AMRO BANK NV 070727 FIX 2.675	EUR	100,000,000	97,587,013.06	0.36
ABN AMRO BANK NV 230927 FIX 3.325	EUR	41,000,000	39,687,244.94	0.15
ABN AMRO BANK NV 240827 FIX 2.96	EUR	21,000,000	20,391,769.02	0.08
BANCO SANTANDER (ALL SPAIN BRANCH) 08122	EUR	78,000,000	77,609,662.17	0.29

Portfolio listing of balance sheet items

Instruments by business sector (*)	Currency	Quantity or Nominal	Present value	% Net Asset
BANCO SANTANDER (ALL SPAIN BRANCH) 17052	EUR	25,000,000	24,517,029.98	0.09
BANCO SANTANDER (ALL SPAIN BRANCH) 24022	EUR	41,000,000	40,524,230.75	0.15
BNP PA OISEST+0.24% 09-11-26	EUR	92,000,000	92,906,868.07	0.34
BNP PA OISEST+0.26% 21-10-26	EUR	41,000,000	41,675,162.65	0.15
BNP PARIBAS FORTIS SA. 090827 OISEST 0.3	EUR	68,000,000	68,258,223.28	0.25
BNP PARIBAS FORTIS SA. 100627 OISEST 0.3	EUR	74,000,000	74,597,895.17	0.28
BNP PARIBAS FORTIS SA. 111226 OISEST 0.2	EUR	92,000,000	92,898,755.51	0.34
BNP PARIBAS FORTIS SA. 180327 OISEST 0.3	EUR	62,000,000	62,824,852.20	0.23
HSBC C OISEST+0.31% 12-02-27	EUR	31,000,000	31,487,476.35	0.12
HSBC C OISEST+0.31% 12-02-27	EUR	20,000,000	20,313,241.91	0.07
NORD B OISEST+0.25% 11-11-26	EUR	62,000,000	62,943,590.43	0.23
NORD B OISEST+0.3% 16-08-27	EUR	62,000,000	62,205,324.97	0.23
NORD B OISEST+0.3% 24-08-27	EUR	62,000,000	62,173,821.10	0.23
NORD B OISEST+0.35% 19-03-27	EUR	41,000,000	41,572,037.07	0.15
NORDEA BANK ABP. 011026 OISEST 0.25	EUR	43,000,000	43,835,035.73	0.16
NORDEA BANK ABP. 120727 FIX 2.813	EUR	22,000,000	21,463,114.66	0.08
NORDEA BANK ABP. 130527 FIX 2.76	EUR	22,000,000	21,592,298.76	0.08
NORDEA BANK ABP. 150427 FIX 2.695	EUR	44,000,000	43,301,366.03	0.16
NORDEA BANK ABP. 211226 FIX 2.555	EUR	52,000,000	51,697,633.40	0.19
NORDEA BANK ABP. 220327 FIX 2.63	EUR	41,000,000	40,440,684.31	0.15
NORDEA BANK ABP. 231126 OISEST 0.27	EUR	52,000,000	52,886,041.98	0.20
Commercial Banks			11,034,802,082.86	40.72
BANCO BILBAO VIZ 050227 FIX 2.265	EUR	20,000,000	19,803,169.73	0.07
BANCO BILBAO VIZ 220427 FIX 2.665	EUR	20,000,000	19,660,243.06	0.07
BANCO BILBAO VIZC 080927 FIX 3.1125	EUR	20,000,000	19,379,480.99	0.07
BANCO BILBAO VIZC 090827 FIX 2.9425	EUR	20,000,000	19,441,028.78	0.07
BANQUE PALATINE 201126 OISEST 0.335	EUR	50,000,000	51,053,439.86	0.19
BARC B OISEST+0.3% 31-12-26	EUR	22,000,000	22,383,678.72	0.08
BARCLAYS BANK PLC 020627 OISEST 0.35	EUR	36,000,000	36,310,040.00	0.13
BARCLAYS BANK PLC 080227 OISEST 0.33	EUR	102,000,000	103,346,939.92	0.38
BARCLAYS BANK PLC 160427 OISEST 0.35	EUR	21,000,000	21,245,085.31	0.08
BARCLAYS BANK PLC 180527 OISEST 0.4	EUR	37,000,000	37,384,978.27	0.14
BARCLAYS BANK PLC 190227 OISEST 0.33	EUR	31,000,000	31,302,823.63	0.12
BARCLAYS BANK PLC 301026 OISEST 0.28	EUR	22,000,000	22,273,295.09	0.08
BARCLAYS BANK PLC 310327 OISEST 0.31	EUR	10,000,000	10,044,103.99	0.04
BAYER LAND BK ZCP 20-01-27	EUR	41,000,000	40,656,019.65	0.15
BBVA ZCP 01-03-27	EUR	31,000,000	30,627,425.07	0.11
BBVA ZCP 07-05-27	EUR	20,000,000	19,630,972.64	0.07
BBVA ZCP 09-07-27	EUR	21,000,000	20,479,767.16	0.08
BBVA ZCP 12-01-27	EUR	20,000,000	19,844,653.13	0.07
BBVA ZCP 17-11-26	EUR	21,000,000	20,929,918.60	0.08
BBVA ZCP 19-03-27	EUR	20,000,000	19,725,587.62	0.07
BBVA ZCP 31-05-27	EUR	31,000,000	30,354,278.59	0.11

Portfolio listing of balance sheet items

Instruments by business sector (*)	Currency	Quantity or Nominal	Present value	% Net Asset
BNP PA OISEST+0.3% 07-05-27	EUR	46,000,000	46,463,648.85	0.17
BNP PA OISEST+0.3% 31-03-27	EUR	72,000,000	72,765,800.48	0.27
BNP PA OISEST+0.3% 31-03-27	EUR	51,000,000	51,638,099.62	0.19
BNP PA OISEST+0.305% 03-05-27	EUR	51,000,000	51,283,275.37	0.19
BNP PA OISEST+0.31% 01-06-27	EUR	95,000,000	95,819,528.27	0.35
BNP PA OISEST+0.32% 16-07-27	EUR	103,000,000	103,569,316.13	0.38
BNP PARIBAS 030827 OISEST 0.32	EUR	99,000,000	99,425,785.20	0.37
BNP PARIBAS 030927 OISEST 0.32	EUR	36,000,000	36,071,493.67	0.13
BNP PARIBAS 181126 OISEST 0.26	EUR	113,000,000	114,676,791.00	0.42
BNP PARIBAS 211026 OISEST 0.25	EUR	56,000,000	56,917,926.70	0.21
BPCE OISEST+0.34% 08-01-27	EUR	104,000,000	105,885,145.02	0.39
BPCE OISEST+0.36% 12-08-27	EUR	252,000,000	252,958,436.50	1.00
BPCE OISEST+0.36% 13-05-27	EUR	120,000,000	121,236,362.13	0.45
BPCE OISEST+0.36% 22-07-27	EUR	129,000,000	129,692,686.50	0.48
BPCE SA 080427 OISEST 0.32	EUR	92,000,000	92,768,297.88	0.34
BPCE SA 080627 OISEST 0.36	EUR	100,000,000	100,857,088.34	0.37
BPCE SA 090227 OISEST 0.34	EUR	127,000,000	129,053,941.51	0.48
BPCE SA 091226 OISEST 0.33	EUR	47,000,000	47,845,096.82	0.18
BPCE SA 100527 OISEST 0.34	EUR	100,000,000	100,845,698.34	0.37
BPCE SA 120327 OISEST 0.35	EUR	77,000,000	78,093,684.64	0.29
BPCE SA 130127 OISEST 0.32	EUR	60,000,000	60,836,631.80	0.22
BPCE SA 140427 OISEST 0.37	EUR	53,000,000	53,652,420.87	0.20
BPCE SA 150327 OISEST 0.36	EUR	66,000,000	66,808,209.97	0.25
BPCE SA 210527 OISEST 0.35	EUR	86,000,000	86,826,195.31	0.32
BQ POS OISEST+0.28% 25-02-27	EUR	60,000,000	60,481,162.18	0.22
BQ POS OISEST+0.29% 30-03-27	EUR	45,000,000	45,363,233.50	0.17
BQ POS OISEST+0.3% 22-03-27	EUR	30,000,000	30,277,529.67	0.11
BQ POS OISEST+0.31% 20-04-27	EUR	36,000,000	36,322,068.82	0.13
CAISSE CENTRALE DU 030227 OISEST 0.35	EUR	57,000,000	57,943,876.93	0.21
CA OISEST+0.34% 09-02-27	EUR	103,000,000	104,654,813.28	0.39
CA OISEST+0.34% 14-12-26	EUR	44,000,000	44,785,889.23	0.17
CA OISEST+0.34% 21-01-27	EUR	51,000,000	51,882,258.27	0.19
CA OISEST+0.35% 12-01-27	EUR	70,000,000	71,258,337.07	0.26
CA OISEST+0.35% 19-11-26	EUR	75,000,000	76,601,554.42	0.28
CA OISEST+0.35% 23-08-27	EUR	103,000,000	103,054,839.20	0.38
CA OISEST+0.36% 23-08-27	EUR	49,000,000	49,026,712.76	0.18
CA OISEST+0.37% 10-09-27	EUR	10,000,000	10,014,488.62	0.04
CIC OISEST+0.33% 04-11-26	EUR	20,000,000	20,339,544.51	0.08
COMMERZBANK AKTIENGESELLSCHAFT 160727 FI	EUR	41,000,000	39,960,492.26	0.15
COOP R OISEST+0.25% 22-12-26	EUR	21,000,000	21,345,323.21	0.08
CRCA C OISEST+0.3% 17-11-26	EUR	4,500,000	4,548,920.24	0.02
CRCA C OISEST+0.3% 23-11-26	EUR	4,500,000	4,548,988.94	0.02
CRCAM AQUITAINE 230427 OISEST 0.36	EUR	15,000,000	15,170,170.98	0.06
CRCAM NORMANDIE SEINE 130827 OISEST 0.37	EUR	64,000,000	64,223,028.76	0.24

Portfolio listing of balance sheet items

Instruments by business sector (*)	Currency	Quantity or Nominal	Present value	% Net Asset
CRCAM TOURAIN POITOU 171126 OISEST 0.3	EUR	5,500,000	5,559,791.40	0.02
CRCAM TOURAIN POITOU 231126 OISEST 0.3	EUR	5,500,000	5,559,875.37	0.02
CRCA V OISEST+0.31% 23-12-26	EUR	4,000,000	4,043,900.80	0.01
CRED I OISEST+0.34% 25-01-27	EUR	123,000,000	124,866,527.05	0.46
CRED I OISEST+0.36% 07-04-27	EUR	41,000,000	41,437,745.45	0.15
CREDIT AGRICOLE SA 070527 OISEST 0.36	EUR	120,000,000	121,247,148.07	0.45
CREDIT AGRICOLE SA 080327 OISEST 0.34	EUR	54,000,000	54,561,093.33	0.20
CREDIT AGRICOLE SA 080427 OISEST 0.35	EUR	76,000,000	76,788,211.03	0.28
CREDIT AGRICOLE SA 090627 OISEST 0.36	EUR	108,000,000	108,888,257.04	0.40
CREDIT AGRICOLE SA 090727 OISEST 0.36	EUR	68,000,000	68,410,497.60	0.25
CREDIT AGRICOLE SA 091226 OISEST 0.31	EUR	48,000,000	48,759,047.12	0.18
CREDIT AGRICOLE SA 100527 OISEST 0.35	EUR	75,000,000	75,618,077.67	0.28
CREDIT AGRICOLE SA 160427 OISEST 0.36	EUR	106,000,000	107,250,251.27	0.40
CREDIT AGRICOLE SA 170327 OISEST 0.35	EUR	106,000,000	107,249,131.80	0.40
CREDIT AGRICOLE SA 170927 OISEST 0.36	EUR	80,000,000	80,061,805.47	0.30
CREDIT AGRICOLE SA 180127 OISEST 0.32	EUR	44,000,000	44,596,548.24	0.16
CREDIT AGRICOLE SA 180227 OISEST 0.33	EUR	65,000,000	65,883,679.55	0.24
CREDIT AGRICOLE SA 180327 OISEST 0.34	EUR	87,000,000	88,182,923.82	0.33
CREDIT INDUSTRIEL ET COMMERCIAL 021126 O	EUR	85,000,000	86,785,721.65	0.32
CREDIT INDUSTRIEL ET COMMERCIAL 031226 O	EUR	20,000,000	20,343,057.40	0.08
CREDIT INDUSTRIEL ET COMMERCIAL 050127 O	EUR	31,000,000	31,535,892.97	0.12
CREDIT INDUSTRIEL N COMMERCIAL 050427 OI	EUR	42,000,000	42,363,494.20	0.16
CREDIT INDUSTRIEL N COMMERCIAL 050527 OI	EUR	94,000,000	94,812,540.86	0.35
CREDIT INDUSTRIEL N COMMERCIAL 150327 OI	EUR	103,000,000	104,436,658.14	0.39
ERSTE GROUP BANK AG 120827 FIX 2.915	EUR	62,000,000	60,268,187.67	0.22
FINA E3R+0.45% 19-05-28	EUR	8,000,000	8,018,274.44	0.03
HSBC B OISEST+0.3% 09-10-26	EUR	43,000,000	43,996,591.51	0.16
ING BANK NEDERLAND NV 080927 OISEST 0.35	EUR	57,000,000	57,116,790.12	0.21
ING BANK NEDERLAND NV 120827 OISEST 0.33	EUR	40,000,000	40,153,966.11	0.15
ING BANK NEDERLAND NV 140727 OISEST 0.35	EUR	103,000,000	103,636,467.50	0.38
ING BANK NEDERLAND NV 160427 OISEST 0.35	EUR	77,000,000	77,932,262.19	0.29
ING BANK NEDERLAND NV 190527 OISEST 0.35	EUR	97,000,000	97,970,214.07	0.36
ING BANK NEDERLAND NV 220127 OISEST 0.32	EUR	102,000,000	103,744,739.81	0.38
ING BANK NEDERLAND NV 250327 OISEST 0.35	EUR	102,000,000	103,377,219.59	0.38
ING BANK NEDERLAND NV 280927 OISEST 0.35	EUR	40,000,000	40,018,790.77	0.15
ING BANK NEDERLAND NV 311226 OISEST 0.23	EUR	100,000,000	100,513,811.64	0.37
ING BA OISEST+0.29% 02-10-26	EUR	78,000,000	79,834,602.21	0.29
ING BA OISEST+0.325% 23-02-27	EUR	112,000,000	113,697,500.31	0.42
ING BA OISEST+0.35% 16-06-27	EUR	64,000,000	64,524,724.00	0.24
ING BA OISEST+0.35% 24-06-27	EUR	70,000,000	70,534,185.94	0.26
ING BA OISEST+0.35% 26-05-27	EUR	102,000,000	102,974,428.21	0.38
INTESA SANPAOLO BANK LUXEMBOURG 021126 F	EUR	75,000,000	74,828,967.37	0.28
INTESA SANPAOLO BANK LUXEMBOURG 110527 F	EUR	95,000,000	93,227,151.67	0.34
INTESA SANPAOLO BANK LUXEMBOURG 130927 F	EUR	41,000,000	39,718,750.57	0.15

Portfolio listing of balance sheet items

Instruments by business sector (*)	Currency	Quantity or Nominal	Present value	% Net Asset
INTESA SANPAOLO BANK LUXEMBOURG 150127 F	EUR	41,000,000	40,668,268.00	0.15
INTESA SANPAOLO BANK LUXEMBOURG 150227 F	EUR	45,000,000	44,516,124.68	0.16
INTESA SANPAOLO BANK LUXEMBOURG 160827 F	EUR	41,000,000	39,836,850.31	0.15
INTESA SANPAOLO BANK LUXEMBOURG 160827 F	EUR	46,000,000	44,695,002.78	0.16
INTESA SANPAOLO SPA 010427 FIX 2.665	EUR	78,000,000	76,837,786.57	0.28
INTESA SANPAOLO SPA 090327 FIX 2.34	EUR	97,000,000	95,765,517.16	0.35
INTESA SANPAOLO SPA 130727 FIX 2.875	EUR	45,000,000	43,879,907.08	0.16
INTESA SANPAOLO SPA 140427 FIX 2.82	EUR	45,000,000	44,276,425.93	0.16
INTESA SANPAOLO SPA 140627 FIX 2.9	EUR	51,000,000	49,879,021.66	0.18
INTESA SANPAOLO SPA 160227 FIX 2.235	EUR	56,000,000	55,392,910.05	0.20
INTESA SANPAOLO SPA 160227 FIX 2.62	EUR	50,000,000	49,457,955.40	0.18
INTESA SANPAOLO SPA 170527 FIX 2.79	EUR	41,000,000	40,211,125.98	0.15
INTESA SANPAOLO SPA 180527 FIX 2.7825	EUR	51,000,000	50,013,759.63	0.18
INTESA SANPAOLO SPA 180627 FIX 2.8225	EUR	51,000,000	49,858,865.01	0.18
INTE ZCP 01-12-26	EUR	75,000,000	74,665,656.77	0.28
INTE ZCP 20-11-26	EUR	99,000,000	98,641,687.83	0.36
INTE ZCP 25-03-27	EUR	21,000,000	20,701,670.60	0.08
LA BANQUE POSTALE 110527 OISEST 0.32	EUR	65,000,000	65,649,765.71	0.24
LA BANQUE POSTALE 200427 OISEST 0.31	EUR	51,000,000	51,478,632.48	0.19
LA BANQUE POSTALE 270527 OISEST 0.32	EUR	34,000,000	34,303,971.35	0.13
LCL CREDIT LYONNAIS 130827 OISEST 0.36	EUR	51,000,000	51,176,322.78	0.19
LCL CREDIT LYONNAIS 210127 OISEST 0.35	EUR	51,000,000	51,887,429.10	0.19
LCL CREDIT LYONNAIS 301026 OISEST 0.33	EUR	26,000,000	26,579,031.08	0.10
LCL CR OISEST+0.33% 12-03-27	EUR	33,000,000	33,266,577.93	0.12
LCL CR OISEST+0.36% 20-07-27	EUR	62,000,000	62,324,165.95	0.23
LLOY B OISEST+0.34% 09-09-27	EUR	21,000,000	21,032,671.30	0.08
LLOY B OISEST+0.37% 19-03-27	EUR	62,000,000	62,871,431.08	0.23
ROYAL BANK OF CANADA 060727 OISEST 0.36	EUR	25,000,000	25,169,312.99	0.09
SG OISEST+0.31% 02-11-26	EUR	50,000,000	51,092,246.83	0.19
SG OISEST+0.32% 01-12-26	EUR	108,000,000	110,191,334.04	0.41
SG OISEST+0.32% 04-01-27	EUR	57,000,000	58,003,336.80	0.21
SG OISEST+0.34% 02-07-27	EUR	86,000,000	86,450,928.58	0.32
SG OISEST+0.35% 31-12-26	EUR	80,000,000	81,497,300.36	0.30
SG OISEST+0.36% 06-04-27	EUR	46,500,000	47,083,204.67	0.17
SG OISEST+0.37% 09-04-27	EUR	60,000,000	60,751,274.58	0.22
SG OISEST+0.37% 22-02-27	EUR	57,000,000	57,885,122.28	0.21
SG OISEST+0.37% 29-01-27	EUR	70,000,000	71,194,240.60	0.26
SG OISEST+0.41% 30-09-27	EUR	42,000,000	42,010,736.83	0.15
SG OISEST+0.42% 03-12-27	EUR	50,500,000	50,610,033.89	0.19
SOCIETE GENERALE 010227 OISEST 0.27	EUR	33,000,000	33,278,639.90	0.12
SOCIETE GENERALE 010427 OISEST 0.35	EUR	87,000,000	88,043,560.75	0.32
SOCIETE GENERALE 010727 OISEST 0.3	EUR	46,000,000	46,077,287.98	0.17
SOCIETE GENERALE 020627 OISEST 0.35	EUR	98,000,000	98,874,094.07	0.36
SOCIETE GENERALE 020827 OISEST 0.33	EUR	46,000,000	46,081,803.13	0.17

Portfolio listing of balance sheet items

Instruments by business sector (*)	Currency	Quantity or Nominal	Present value	% Net Asset
SOCIETE GENERALE 020827 OIEST 0.41	EUR	91,000,000	91,431,108.59	0.34
SOCIETE GENERALE 020927 OIEST 0.35	EUR	51,000,000	51,091,815.64	0.19
SOCIETE GENERALE 030327 OIEST 0.33	EUR	57,000,000	57,676,174.28	0.21
SOCIETE GENERALE 061026 OIEST 0.29	EUR	24,000,000	24,489,955.46	0.09
SOCIETE GENERALE 101127 OIEST 0.41	EUR	98,500,000	98,653,644.68	0.36
SOCIETE GENERALE 190327 OIEST 0.35	EUR	63,500,000	64,371,238.42	0.24
SOCIETE GENERALE 260227 OIEST 0.37	EUR	23,000,000	23,353,018.25	0.09
SOCIETE GENERALE 310327 OIEST 0.35	EUR	82,000,000	83,067,451.08	0.31
SOCIETE GENERALE 310527 OIEST 0.31	EUR	98,000,000	98,422,540.01	0.36
SVEN HAND AB ZCP 09-04-27	EUR	36,000,000	35,446,696.44	0.13
SVENSKA HANDELSBANKEN AB 021026 FIX 2.17	EUR	60,000,000	59,995,884.06	0.22
SVENSKA HANDELSBANKEN AB 050227 FIX 2.21	EUR	40,000,000	39,616,828.97	0.15
SVENSKA HANDELSBANKEN AB 070627 FIX 2.92	EUR	62,000,000	60,697,135.02	0.22
SVENSKA HANDELSBANKEN AB 090727 FIX 2.80	EUR	51,000,000	49,766,505.12	0.18
SVENSKA HANDELSBANKEN AB 120527 FIX 2.75	EUR	57,000,000	55,945,748.17	0.21
SVENSKA HANDELSBANKEN AB 170627 FIX 2.85	EUR	62,000,000	60,636,338.95	0.22
SVENSKA HANDELSBANKEN AB 220327 FIX 2.71	EUR	31,000,000	30,575,892.40	0.11
T.EN EURO CASH SNC 281026 FIX 2.65	EUR	11,500,000	11,477,360.15	0.04
UNIC OIEST+0.29% 02-02-27	EUR	34,000,000	34,490,027.03	0.13
UNIC OIEST+0.3% 02-03-27	EUR	146,000,000	148,105,209.85	0.55
UNIC OIEST+0.3% 08-01-27	EUR	64,000,000	65,136,158.40	0.24
UNIC OIEST+0.3% 18-03-27	EUR	62,000,000	62,477,508.50	0.23
UNIC OIEST+0.3% 19-01-27	EUR	80,000,000	81,365,781.42	0.30
UNIC OIEST+0.32% 09-04-27	EUR	41,000,000	41,499,004.33	0.15
UNIC OIEST+0.32% 10-05-27	EUR	60,000,000	60,609,316.06	0.22
UNIC OIEST+0.32% 20-05-27	EUR	51,000,000	51,484,434.03	0.19
UNICREDIT SPA-LONDON BRANCH 090227 OISES	EUR	103,000,000	104,623,079.84	0.39
UNICREDIT SPA-LONDON BRANCH 091226 OISES	EUR	64,000,000	65,126,479.29	0.24
UNICREDIT SPA-LONDON BRANCH 160727 OISES	EUR	62,000,000	62,359,765.82	0.23
UNICREDIT SPA-LONDON BRANCH 220427 OISES	EUR	57,000,000	57,645,763.54	0.21
Construction & Engineering			47,219,868.61	0.17
GROUPE EIFFAGE 140427 E3R 0.41	EUR	47,000,000	47,219,868.61	0.17
Consumer Finance			97,874,415.46	0.36
OPEN BANK SA 040627 FIX 2.825	EUR	100,000,000	97,874,415.46	0.36
Diversified Financial Services			2,430,618,589.11	8.96
AUXI E3M+0.45% 19-05-28	EUR	8,500,000	8,519,006.17	0.03
BANQ F OIEST+0.33% 06-11-26	EUR	34,000,000	34,741,984.49	0.13
BANQ F OIEST+0.34% 21-12-26	EUR	85,000,000	86,470,995.22	0.32
BANQ F OIEST+0.35% 09-07-27	EUR	107,000,000	107,643,433.39	0.40
BANQ F OIEST+0.35% 14-06-27	EUR	43,000,000	43,157,262.87	0.16
BANQ F OIEST+0.35% 20-01-27	EUR	102,000,000	103,778,956.33	0.38
BANQ F OIEST+0.35% 23-02-27	EUR	123,000,000	124,880,533.67	0.46

Portfolio listing of balance sheet items

Instruments by business sector (*)	Currency	Quantity or Nominal	Present value	% Net Asset
BANQ F OISEST+0.36% 04-06-27	EUR	94,000,000	94,809,024.74	0.35
BANQ F OISEST+0.37% 07-05-27	EUR	54,000,000	54,577,182.09	0.20
BANQ F OISEST+0.37% 13-08-27	EUR	107,000,000	107,390,172.95	0.40
BANQ F OISEST+0.38% 13-04-27	EUR	106,000,000	107,314,933.95	0.40
BANQUE FEDERATIVE 141226 OISEST 0.34	EUR	82,000,000	83,460,414.71	0.31
BANQUE FEDERATIVE 150227 OISEST 0.36	EUR	63,000,000	63,770,891.35	0.24
BANQUE FEDERATIVE 150327 OISEST 0.37	EUR	124,000,000	125,729,569.01	0.46
BANQUE FEDERATIVE 150327 OISEST 0.37	EUR	63,000,000	63,777,153.73	0.24
BANQUE FEDERATIVE 190227 OISEST 0.36	EUR	103,000,000	104,425,965.59	0.39
BANQUE FEDERATIVE 201126 OISEST 0.33	EUR	37,000,000	37,634,980.27	0.14
CASA C OISEST+0.37% 04-06-27	EUR	100,500,000	101,371,019.71	0.37
CASSA DEPOSITI E PRESTITI 161026 FIX 2.5	EUR	51,000,000	50,946,767.30	0.19
CASSA DEPOSITI E PRESTITI 270127 FIX 2.7	EUR	95,000,000	94,130,585.47	0.35
CMZB HB ZCP 20-04-27	EUR	59,000,000	58,032,552.73	0.21
LIXX E3M+0.45% 19-05-28	EUR	8,500,000	8,519,416.60	0.03
NATI OISEST+0.33% 06-11-26	EUR	70,000,000	71,530,653.13	0.26
NATI OISEST+0.34% 15-02-27	EUR	77,000,000	78,088,037.98	0.29
NATI OISEST+0.34% 22-06-27	EUR	62,000,000	62,327,329.10	0.23
NATI OISEST+0.36% 22-07-27	EUR	62,000,000	62,332,919.09	0.23
NATI OISEST+0.37% 14-04-27	EUR	66,000,000	66,812,448.63	0.25
NATIXIS 091226 OISEST 0.31	EUR	45,000,000	45,712,874.55	0.17
NATIXIS 170927 OISEST 0.36	EUR	124,000,000	124,134,103.24	0.44
NATIXIS 210127 OISEST 0.32	EUR	102,000,000	103,751,798.26	0.38
NATIXIS 271126 OISEST 0.35	EUR	70,000,000	71,457,485.47	0.26
TRATON FINANCE LUXEMBOURG SA 050227 FIX	EUR	31,000,000	30,680,249.30	0.11
TRATON FINANCE LUXEMBOURG SA 060127 FIX	EUR	41,000,000	40,689,613.58	0.15
UNIF U E3R+0.45% 19-05-28	EUR	8,000,000	8,018,274.44	0.03
Diversified Telecommunication Services			19,905,273.71	0.07
TELEFONICA EUROPE BV 031226 FIX 2.7	EUR	20,000,000	19,905,273.71	0.07
Electric Utilities			162,240,006.34	0.60
EDF 280127 FIX 2.735	EUR	41,000,000	40,621,149.65	0.15
EDF 301126 FIX 2.613	EUR	41,000,000	40,816,056.32	0.15
EDF ZCP 14-10-26	EUR	51,000,000	50,951,853.13	0.19
EDP ZCP 08-12-26	EUR	30,000,000	29,850,947.24	0.11
Electronic Equipment, Instruments & Components			39,313,799.85	0.15
LEGR F E3R+0.38% 06-10-27	EUR	39,000,000	39,313,799.85	0.15
Industrial Conglomerates			20,916,090.69	0.08
RHEINMETALL AG ZCP 23-11-26	EUR	21,000,000	20,916,090.69	0.08
IT Services			76,857,401.47	0.28
THAL SERV SAS ZCP 26-10-26	EUR	77,000,000	76,857,401.47	0.28

Portfolio listing of balance sheet items

Instruments by business sector (*)	Currency	Quantity or Nominal	Present value	% Net Asset
Professional Services			95,779,831.73	0.35
RELX FINANCE BV 211026 FIX 2.67	EUR	30,000,000	29,955,692.87	0.11
UNEDIC 061126 FIX 2.19	EUR	22,000,000	21,945,035.93	0.08
UNEDIC 091126 FIX 2.19	EUR	22,000,000	21,940,336.35	0.08
UNEDIC 101126 FIX 2.19	EUR	22,000,000	21,938,766.58	0.08
Road & Rail			34,658,151.56	0.13
FERROVIE DELLO STATO ITALIANE SPA 290127	EUR	35,000,000	34,658,151.56	0.13
Software			29,842,189.08	0.11
DASSAULT SYSTEMES SE 111226 FIX 2.65	EUR	30,000,000	29,842,189.08	0.11
Utilities sector			491,628,702.18	1.81
AGENCE CENTRALE OR 261126 OISEST 0.25	EUR	103,000,000	103,913,057.92	0.37
AGEN C OISEST+0.19% 08-02-27	EUR	21,000,000	21,034,761.32	0.08
AGEN C OISEST+0.38% 26-11-27	EUR	68,500,000	68,676,584.10	0.25
ENGIE SA 091126 OISEST 0.25	EUR	50,000,000	50,195,335.18	0.19
ENGIE SA 091226 OISEST 0.29	EUR	70,000,000	70,559,227.44	0.26
ENGIE SA 121026 OISEST 0.25	EUR	62,000,000	62,357,188.58	0.23
VEOL ENVI ZCP 23-02-27	EUR	22,000,000	21,746,245.51	0.08
VEOLIA ENVIRONNEMENT. 131126 OISEST 0.32	EUR	31,000,000	31,364,237.07	0.12
VEOLIA ENVIRONNEMENT. 261026 OISEST 0.32	EUR	61,000,000	61,782,065.06	0.23
Debt securities not traded on a regulated or assimilated market			1,502,518,412.54	5.54
Capital Markets			146,013,787.29	0.54
ABN AMRO BANK NV 020927 FIX 3.05	EUR	21,000,000	20,372,565.47	0.08
BANC SANT ALL SPAI ZCP 05-07-27	EUR	41,000,000	40,012,256.55	0.15
BANC SANT ALL SPAI ZCP 08-01-27	EUR	21,000,000	20,842,551.63	0.08
BANC SANT ALL SPAI ZCP 11-11-26	EUR	43,000,000	42,872,877.12	0.15
BANC SANT ALL SPAI ZCP 24-11-26	EUR	22,000,000	21,913,536.52	0.08
Commercial Banks			1,192,362,649.76	4.40
BARC B OISEST+0.3% 23-02-27	EUR	51,000,000	51,747,388.14	0.19
BARC B OISEST+0.32% 30-04-27	EUR	82,000,000	82,466,254.74	0.30
BARC B OISEST+0.35% 06-07-27	EUR	45,000,000	45,280,517.08	0.17
BARC B OISEST+0.35% 08-09-27	EUR	91,000,000	91,141,560.51	0.34
BARC B OISEST+0.35% 14-05-27	EUR	62,000,000	62,610,867.21	0.23
BARC B OISEST+0.35% 17-08-27	EUR	46,000,000	46,147,048.40	0.17
BARC B OISEST+0.35% 26-10-26	EUR	12,000,000	12,272,388.68	0.05
BARC B OISEST+0.36% 09-11-26	EUR	107,000,000	109,351,228.55	0.40
DZ BANK AG DEUT ZE ZCP 18-01-27	EUR	54,000,000	53,554,443.60	0.20
INTE BANK LUXE ZCP 12-10-26	EUR	74,000,000	73,943,300.57	0.27
INTE BANK LUXE ZCP 14-06-27	EUR	51,000,000	49,879,021.66	0.18
SKAN ENSK BANK AB ZCP 05-10-26	EUR	43,000,000	42,988,190.98	0.16
SKAN ENSK BANK AB ZCP 19-07-27	EUR	62,000,000	60,433,385.70	0.22
SKAN ENSK BANK AB ZCP 29-10-26	EUR	65,000,000	64,874,415.95	0.24

Portfolio listing of balance sheet items

Instruments by business sector (*)	Currency	Quantity or Nominal	Present value	% Net Asset
SVEN HAND AB ZCP 01-10-26	EUR	65,000,000	65,000,000.00	0.24
SVEN HAND AB ZCP 06-11-26	EUR	76,000,000	75,810,313.18	0.28
SVEN HAND AB ZCP 11-01-27	EUR	62,000,000	61,537,237.43	0.23
SVEN HAND AB ZCP 11-08-27	EUR	62,000,000	60,293,207.97	0.22
SVEN HAND AB ZCP 20-11-26	EUR	43,000,000	42,849,617.33	0.16
SVEN HAND AB ZCP 27-05-27	EUR	41,000,000	40,182,262.08	0.15
Diversified Financial Services			141,653,137.45	0.52
NATWEST MARKETS NV 200827 FIX 2.96	EUR	31,000,000	30,117,849.53	0.11
TRAT FINA LUXE ZCP 08-03-27	EUR	41,000,000	40,451,076.89	0.15
VOLK FINA OVER BV ZCP 15-02-27	EUR	31,000,000	30,666,663.67	0.11
VOLK FINA OVER BV ZCP 25-03-27	EUR	41,000,000	40,417,547.36	0.15
Energy Equipment & Services			22,488,838.04	0.08
UNIPER SE ZCP 07-10-26	EUR	22,500,000	22,488,838.04	0.08
UNITS OF MUTUAL FUNDS			855,020,257.40	3.15
UCITS and similar from other UE members			855,020,257.40	3.15
Collective management			855,020,257.40	3.15
Amundi EUR Cash Active UCITS ETF ACC	EUR	15,000,000	76,476,000.00	0.28
AMUNDI EURO LIQUIDITY SHORT TERM RESPONSIBLE PART I2 C	EUR	20,330	222,694,279.22	0.82
AMUNDI MMKT-S/T EUR-ZC D	EUR	150,000,000	150,000,000.00	0.55
BFT MONETAIRE COURT TERME ISR CLIMA I2-C	EUR	20,000	218,617,800.00	0.81
SG MONETAIRE PLUS I2	EUR	1,700	187,232,178.18	0.69
SECURITIES PURCHASED UNDER REPURCHASE AGREEMENTS			963,894,773.27	3.56
Other bonds and similar traded on a regulated market			954,530,126.27	3.53
Utilities sector			954,530,126.27	3.53
BANQ EURO DIN 1.0% 14-04-32	EUR	5,000,000	4,420,500.00	0.02
E.ETAT 4,75%04 OAT	EUR	57,749,226	61,647,298.76	0.23
EFSF 3.875% 30/03/32	EUR	13,427,000	13,938,568.70	0.05
EIB 0 1/2 11/13/37	EUR	5,900,000	4,128,820.00	0.02
ESPAGNE 0%98-310129 PPMT	EUR	78,000,000	72,446,400.00	0.27
EUROPEAN STABILITY MECHANISM 0.875% 18-07-42	EUR	11,143,000	7,274,150.40	0.03
EUROPEAN UNION 0.4% 04-02-37	EUR	28,000,000	20,025,600.00	0.07
EUROPEAN UNION 0.45% 04-07-41	EUR	9,000,000	5,271,300.00	0.02
EUROPEAN UNION 2.625% 04-02-48	EUR	28,000,000	21,854,000.00	0.08
EUROPEAN UNION 3.0% 04-03-53	EUR	25,400,000	19,941,540.00	0.07
EUROPEAN UNION 3.25% 04-02-50	EUR	82,400,000	70,476,720.00	0.26
EUROPEAN UNION 3.375% 04-10-39	EUR	74,600,000	71,748,490.00	0.26
EUROPEAN UNION 4.0% 04-04-44	EUR	36,500,000	35,401,350.00	0.13
EUROPEAN UNION 4.0% 12-10-55	EUR	10,350,000	10,017,765.00	0.04
FRANCE GOVERNMENT BOND OAT 0.0% 25-11-30	EUR	42,413,635	36,717,483.82	0.14
FRANCE GOVERNMENT BOND OAT 4.0% 25-10-38	EUR	18,390,000	18,332,991.00	0.07

Portfolio listing of balance sheet items

Instruments by business sector (*)	Currency	Quantity or Nominal	Present value	% Net Asset
FRANCE GOVERNMENT BOND OAT 0.75% 25-02-28	EUR	25,000,000	24,275,000.00	0.09
FRANCE GOVERNMENT BOND OAT 1.25% 25-05-34	EUR	120,110,000	99,246,893.00	0.37
FRANCE GOVERNMENT BOND OAT 1.85% 25-07-27	EUR	25,896,105	37,334,414.58	0.14
FRANCE GOVERNMENT BOND OAT 2.4% 24-09-29	EUR	125,000,000	124,625,000.00	0.44
FRANCE GOVERNMENT BOND OAT 2.5% 24-09-27	EUR	20,060,917	20,442,074.42	0.08
FRANCE GOVERNMENT BOND OAT 3.0% 25-11-34	EUR	48,000,000	45,720,000.00	0.17
FRANCE GOVERNMENT BOND OAT 3.4% 25-07-29	EUR	19,500,000	31,919,550.00	0.12
FRANCE GOVERNMENT BOND OAT 5.5% 25-04-29	EUR	57,386,375	61,764,955.41	0.23
ITALY BUONI POLIENNALI DEL TESORO 2.15% 01-09-52	EUR	9,696,000	5,895,168.00	0.02
PORTUGAL OBRIGACOES DO TESOURO OT 0.9% 12-10-35	EUR	37,160,700	29,664,093.18	0.11
Debt securities traded on a regulated or assimilated market			9,364,647.00	0.03
Diversified Financial Services			9,364,647.00	0.03
EURO STAB MECH TRE ZCP 05-11-26	EUR	9,390,000	9,364,647.00	0.03
INDEMNITIES ON SECURITIES PURCHASED UNDER RESALE AGREEMENTS			1,269,020.26	0.00
Total			22,492,623,592.72	82.96

(*) The business sector is the main activity of the issuer of the financial instrument and is derived from internationally recognised reliable sources (GICS and NACE mainly).

Portfolio listing of forwards on foreign exchange

Type of transaction	Present value presented in the balance sheet		Exposure amount (*)			
	Asset	Liability	Currency receivables (+)		Currency payables (-)	
			Currency	Amount (*)	Currency	Amount (*)
Total						

(*) Amount determined in accordance with the provisions of the exposure presentation regulation expressed in the accounting currency.

Portfolio listing of forwards on financial instruments

Portfolio listing of forwards on financial instruments-Equities

Type of commitment	Quantity or Nominal	Present value presented in the balance sheet		Exposure amount (*)
		Asset	Liability	+/-
1. Futures				
Sub-total 1.				
2. Options				
Sub-total 2.				
3. Swaps				
Sub-total 3.				
4. Other instruments				
Sub-total 4.				
Total				

(*) Amount determined according to the provisions of the regulations relating to exposures presentation.

Portfolio listing of forwards on financial instruments-Interest rate

Type of commitment	Quantity or Nominal	Present value presented in the balance sheet		Exposure amount (*)
		Asset	Liability	+/-
1. Futures				
Sub-total 1.				
2. Options				
Sub-total 2.				
3. Swaps				
OISEST/0.0/FIX/1.872	46,972,923.00	94,944.56		46,972,923.00
OISEST/0.0/FIX/1.879	52,845,846.00	108,875.12		52,845,846.00
OISEST/0.0/FIX/1.881	60,656,855.00	103,326.60		60,656,855.00
OISEST/0.0/FIX/1.884	31,370,188.00	47,575.72		31,370,188.00
OISEST/0.0/FIX/1.885	54,776,784.00	131,198.41		54,776,784.00
OISEST/0.0/FIX/1.886	31,306,763.00	64,759.16		31,306,763.00
OISEST/0.0/FIX/1.887	54,781,417.00	105,256.93		54,781,417.00
OISEST/0.0/FIX/1.888	42,076,788.00	62,977.80		42,076,788.00
OISEST/0.0/FIX/1.894	15,659,905.00	29,810.99		15,659,905.00
OISEST/0.0/FIX/1.894	15,656,177.00	30,854.84		15,656,177.00
OISEST/0.0/FIX/1.894	46,967,114.00	66,778.99		46,967,114.00
OISEST/0.0/FIX/1.894	15,657,109.00	30,592.39		15,657,109.00
OISEST/0.0/FIX/1.898	31,309,861.00	65,279.18		31,309,861.00
OISEST/0.0/FIX/1.900	15,651,833.00	33,232.12		15,651,833.00
OISEST/0.0/FIX/1.902	72,371,048.00	148,382.66		72,371,048.00
OISEST/0.0/FIX/1.904	15,647,190.00	30,867.36		15,647,190.00
OISEST/0.0/FIX/1.912	21,510,917.00	84,278.50		21,510,917.00
OISEST/0.0/FIX/1.914	54,759,135.00	203,648.91		54,759,135.00
OISEST/0.0/FIX/1.919	20,532,877.00	56,927.41		20,532,877.00
OISEST/0.0/FIX/1.922	40,093,943.00	120,146.92		40,093,943.00
OISEST/0.0/FIX/1.923	39,125,714.00	131,503.53		39,125,714.00
OISEST/0.0/FIX/1.924	19,552,221.00	65,420.41		19,552,221.00
OISEST/0.0/FIX/1.927	19,551,255.00	54,186.03		19,551,255.00
OISEST/0.0/FIX/1.929	60,638,859.00	165,294.84		60,638,859.00
OISEST/0.0/FIX/1.929	52,814,490.00	152,463.20		52,814,490.00
OISEST/0.0/FIX/2.019	94,752,008.00	304,438.19		94,752,008.00
OISEST/0.0/FIX/2.187	19,502,100.00	35,357.19		19,502,100.00
OISEST/0.0/FIX/2.22	50,347,372.00		-17,760.97	50,347,372.00
OISEST/0.0/FIX/2.276	77,175,932.00	24,118.02		77,175,932.00
OISEST/0.0/FIX/2.296	75,822,642.00		-68,877.21	75,822,642.00
OISEST/0.0/FIX/2.296	19,475,218.00	34,713.94		19,475,218.00
OISEST/0.0/FIX/2.306	40,103,486.00	21,907.36		40,103,486.00
OISEST/0.0/FIX/2.307	40,438,843.00	18,534.18		40,438,843.00
OISEST/0.0/FIX/2.316	40,017,698.00	35,317.93		40,017,698.00
OISEST/0.0/FIX/2.336	49,180,354.00	40,036.44		49,180,354.00
OISEST/0.0/FIX/2.344	51,416,141.00	8,036.03		51,416,141.00

Portfolio listing of forwards on financial instruments-Interest rate

Type of commitment	Quantity or Nominal	Present value presented in the balance sheet		Exposure amount (*)
		Asset	Liability	+/-
OISEST/0.0/FIX/2.347	35,058,845.00	29,621.80		35,058,845.00
OISEST/0.0/FIX/2.348	57,420,800.00	68,576.18		57,420,800.00
OISEST/0.0/FIX/2.353	40,631,355.00	1,139.07		40,631,355.00
OISEST/0.0/FIX/2.36	76,454,878.00	107,129.53		76,454,878.00
OISEST/0.0/FIX/2.369	97,366,506.00	351,424.16		97,366,506.00
OISEST/0.0/FIX/2.38	39,894,738.00	137,254.94		39,894,738.00
OISEST/0.0/FIX/2.383	30,372,367.00	13,018.68		30,372,367.00
OISEST/0.0/FIX/2.389	40,452,098.00	7,199.07		40,452,098.00
OISEST/0.0/FIX/2.4	39,906,517.00	77,549.48		39,906,517.00
OISEST/0.0/FIX/2.403	19,455,105.00	23,663.73		19,455,105.00
OISEST/0.0/FIX/2.405	44,281,979.00	19,153.53		44,281,979.00
OISEST/0.0/FIX/2.42	49,716,546.00	90,167.13		49,716,546.00
OISEST/0.0/FIX/2.427	19,864,425.00	460.59		19,864,425.00
OISEST/0.0/FIX/2.43	93,692,674.00	15,110.30		93,692,674.00
OISEST/0.0/FIX/2.435	40,434,766.00	6,167.17		40,434,766.00
OISEST/0.0/FIX/2.436	49,581,135.00	116,739.88		49,581,135.00
OISEST/0.0/FIX/2.436	43,112,452.00	50,390.38		43,112,452.00
OISEST/0.0/FIX/2.44	30,556,456.00	8,118.31		30,556,456.00
OISEST/0.0/FIX/2.445	55,457,960.00	53,604.74		55,457,960.00
OISEST/0.0/FIX/2.445	30,433,534.00		-486.56	30,433,534.00
OISEST/0.0/FIX/2.447	11,474,660.00		-39.63	11,474,660.00
OISEST/0.0/FIX/2.447	29,797,011.00	913.75		29,797,011.00
OISEST/0.0/FIX/2.448	30,133,185.00	48,425.62		30,133,185.00
OISEST/0.0/FIX/2.45	39,962,474.00	59,806.91		39,962,474.00
OISEST/0.0/FIX/2.453	30,302,968.00	1,570.92		30,302,968.00
OISEST/0.0/FIX/2.456	29,800,378.00	1,222.02		29,800,378.00
OISEST/0.0/FIX/2.458	20,418,823.00		-15,007.93	20,418,823.00
OISEST/0.0/FIX/2.458	39,865,322.00		-29,301.21	39,865,322.00
OISEST/0.0/FIX/2.465	92,368,598.00	67,621.42		92,368,598.00
OISEST/0.0/FIX/2.478	21,498,931.00	29,648.67		21,498,931.00
OISEST/0.0/FIX/2.49	43,849,320.00	348.62		43,849,320.00
OISEST/0.0/FIX/2.495	20,899,398.00		-953.87	20,899,398.00
OISEST/0.0/FIX/2.501	97,222,934.00	117,883.65		97,222,934.00
OISEST/0.0/FIX/2.503	24,306,928.00	13,605.07		24,306,928.00
OISEST/0.0/FIX/2.504	49,593,447.00	115,817.72		49,593,447.00
OISEST/0.0/FIX/2.51	20,400,772.00	46,426.25		20,400,772.00
OISEST/0.0/FIX/2.513	21,391,569.00	50,119.36		21,391,569.00
OISEST/0.0/FIX/2.514	43,725,433.00	102,826.82		43,725,433.00
OISEST/0.0/FIX/2.517	49,653,583.00	1,482.71		49,653,583.00
OISEST/0.0/FIX/2.539	60,398,189.00	95,581.71		60,398,189.00
OISEST/0.0/FIX/2.539	49,547,166.00	59,291.31		49,547,166.00
OISEST/0.0/FIX/2.539	49,547,166.00	59,291.31		49,547,166.00

Portfolio listing of forwards on financial instruments-Interest rate

Type of commitment	Quantity or Nominal	Present value presented in the balance sheet		Exposure amount (*)
		Asset	Liability	+/-
OISEST/0.0/FIX/2.555	19,422,153.00	55,087.43		19,422,153.00
OISEST/0.0/FIX/2.558	39,800,758.00	80,659.23		39,800,758.00
OISEST/0.0/FIX/2.56	60,245,646.00	126,855.58		60,245,646.00
OISEST/0.0/FIX/2.567	60,251,566.00	167,600.34		60,251,566.00
OISEST/0.0/FIX/2.571	40,393,491.00	9,036.99		40,393,491.00
OISEST/0.0/FIX/2.594	44,664,373.00	119,514.64		44,664,373.00
OISEST/0.0/FIX/2.595	60,224,936.00	152,782.68		60,224,936.00
OISEST/0.0/FIX/2.607	34,653,489.00		-2,660.97	34,653,489.00
OISEST/0.0/FIX/2.631	30,099,165.00	73,461.09		30,099,165.00
OISEST/0.0/FIX/2.638	20,389,757.00	51,060.79		20,389,757.00
OISEST/0.0/FIX/2.651	30,327,865.00	28,275.76		30,327,865.00
OISEST/0.0/FIX/2.678	60,654,605.00	51,386.50		60,654,605.00
OISEST/0.0/FIX/2.735	20,371,757.00	37,686.09		20,371,757.00
OISEST/0.0/FIX/2.743	19,389,787.00	38,195.95		19,389,787.00
OISEST/0.0/FIX/2.781	39,838,959.00	51,377.45		39,838,959.00
OISEST/0.0/FIX/2.806	39,728,618.00	60,287.97		39,728,618.00
OISEST/0.0/FIX/2.995	39,666,436.00		-2,128.85	39,666,436.00
Sub-total 3.		5,862,682.86	-137,217.20	3,960,945,758.00
4. Other instruments				
Sub-total 4.				
Total		5,862,682.86	-137,217.20	3,960,945,758.00

(*) Amount determined according to the provisions of the regulations relating to exposures presentation.

Portfolio listing of forwards on financial instruments-Foreign Exchange

Type of commitment	Quantity or Nominal	Present value presented in the balance sheet		Exposure amount (*)
		Asset	Liability	+/-
1. Futures				
Sub-total 1.				
2. Options				
Sub-total 2.				
3. Swaps				
Sub-total 3.				
4. Other instruments				
Sub-total 4.				
Total				

(*) Amount determined according to the provisions of the regulations relating to exposures presentation.

Portfolio listing of forwards on financial instruments-Credit risk

Type of commitment	Quantity or Nominal	Present value presented in the balance sheet		Exposure amount (*)
		Asset	Liability	+/-
1. Futures				
Sub-total 1.				
2. Options				
Sub-total 2.				
3. Swaps				
Sub-total 3.				
4. Other instruments				
Sub-total 4.				
Total				

(*) Amount determined according to the provisions of the regulations relating to exposures presentation.

Portfolio listing of forwards on financial instruments-Other exposures

Type of commitment	Quantity or Nominal	Present value presented in the balance sheet		Exposure amount (*)
		Asset	Liability	+/-
1. Futures				
Sub-total 1.				
2. Options				
Sub-total 2.				
3. Swaps				
Sub-total 3.				
4. Other instruments				
Sub-total 4.				
Total				

(*) Amount determined according to the provisions of the regulations relating to exposures presentation.

Portfolio listing of forwards on financial instruments or foreign exchange forward transactions used to hedge a unit category

The UCI under review is not covered by this section.

Portfolio listing summary

	Present value presented in the balance sheet
Total inventory of eligible assets and liabilities (excl. forward financial instruments)	22,492,623,592.72
Inventory of FDI (except FDI used for hedging of issued shares):	
Total forex futures transactions	
Total forward financial instruments - equities	
Total forward financial instruments - interest rates	5,725,465.66
Total forward financial instruments - forex	
Total forward financial instruments - credit	
Total forward financial instruments - other exposures	
Inventory of forward financial instruments used to hedge issued units	
Other assets (+)	4,649,910,840.90
Other liabilities (-)	-35,627,283.01
Financing liabilities (-)	
Total = Net Assets	27,112,632,616.27

Unit name	Unit currency	Number of units	Net asset value
Unit BFT AUREUS ISR A	EUR	20,999.850	10,046.33644
Unit BFT AUREUS ISR E	EUR	3,170,980.483	109.21631
Unit BFT AUREUS ISR I2	EUR	1,058,628.415	11,011.01535
Unit BFT AUREUS ISR IC	EUR	62,465,766.344	119.51054
Unit BFT AUREUS ISR ID	EUR	61,459.419	98.56882
Unit BFT AUREUS ISR IP	EUR	1.000	1,031.56000
Unit BFT AUREUS ISR PC	EUR	27,031,795.535	109.88369
Unit BFT AUREUS ISR PD	EUR	227,367.740	99.60650
Unit BFT AUREUS ISR RC	EUR	3,939,009.372	111.09178
Unit BFT AUREUS ISR SC	EUR	891.311	1,015.76591
Unit BFT AUREUS ISR TC	EUR	86,499.401	20,327.84351
Unit BFT AUREUS ISR ZC	EUR	20,020.955	111,760.10255