

SEMI-ANNUAL  
REPORT  
30 DECEMBER  
2021

# AMUNDI EURO LIQUIDITY SRI

UCITS

Fund manager

**Amundi Asset Management**

Delegated fund accountant

**CACEIS Fund Administration France**

Custodian

**CACEIS BANK**

Auditors

**DELOITTE & ASSOCIES**

# UCITS AMUNDI EURO LIQUIDITY SRI

## 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	41,796,137,039.80
b) Cash at banks and liquidities	5,542,791,260.60
c) Other Assets held by the UCITS	9,101,484,158.00
d) Total of Assets held by the UCITS (lines a+b+c)	56,440,412,458.40
e) Liabilities	-61,707,933.06
f) Net Asset Value (lines d+e= net asset of the UCITS)	56,378,704,525.34

\* 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 EURO LIQUIDITY SRI BDF in EUR	D	33,864,352.50	338,861.990	99.9355
AMUNDI EURO LIQUIDITY SRI E in EUR	C	2,208,280.43	112.471	19,634.2206
AMUNDI EURO LIQUIDITY SRI I2 in EUR	C	43,526,460,980.79	4,422,214.048	9,842.6852
AMUNDI EURO LIQUIDITY SRI IC in EUR	C	10,421,078,808.23	45,103.066	231,050.3416
AMUNDI EURO LIQUIDITY SRI M-C in EUR	C	173,727,387.87	885.193	196,259.3331
AMUNDI EURO LIQUIDITY SRI P in EUR	C	218,064,122.27	22,393.148	9,737.9842
AMUNDI EURO LIQUIDITY SRI - R (C) in EUR	C	423,139.11	43.055	9,827.8738
AMUNDI EURO LIQUIDITY SRI - S (C) in EUR	C	993.02	1.000	993.0200
AMUNDI EURO LIQUIDITY SRI Z in EUR	C	2,002,876,461.12	2,004.968	998,956.8218

## Items of portfolio listing

Items of portfolio listing	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.	54.20	54.14
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.	19.94	19.91
D) Recently issued financial securities mentioned in paragraph in paragraph 4 of section I of Article R. 214-11 of the French Monetary and Financial Code.		
E) Other assets.	5.49	5.49

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

\*\* Please see point d) in the statement 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	41,796,137,039.80	74.13	74.05
TOTAL		41,796,137,039.80	74.13	74.05

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

\*\* Please see point d) in the statement 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	26.22	26.20
ROYAUME-UNI	15.97	15.95
SUEDE	5.87	5.86
PAYS-BAS	4.40	4.39
ITALIE	4.09	4.08
ESPAGNE	3.70	3.69
LUXEMBOURG	2.96	2.96
ETATS-UNIS	2.47	2.47
ALLEMAGNE	2.09	2.08
IRLANDE	1.73	1.73
FINLANDE	1.58	1.57
BELGIQUE	1.13	1.13
CANADA	0.90	0.90
AUSTRALIE	0.54	0.54
DANEMARK	0.44	0.43
JAPON	0.05	0.05
TOTAL	74.13	74.05

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

\*\* Please see point d) in the statement 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	5.49	5.49
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		
Other professional investment funds and equivalents in other EU Member States and listed securitisation agencies		
Other non-European entities		
<b>Other Assets</b>		
Other		
<b>TOTAL</b>	5.49	5.49

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

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

## Movements in portfolio listing during the period in EUR

Items of portfolio listing	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.	27,424,893,830.47	23,790,081,353.04
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		
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.	8,702,153,458.56	5,000,946,487.39
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.	2,661,999,933.63	2,353,217,529.63

## Distribution during the financial period

Unit	Net unit amount EUR	Tax credit (1) EUR	Unit gross amount (2) EUR
<b>Dividends paid</b>			
AMUNDI EURO LIQUIDITY SRI BDF			

<b>Dividends to be paid</b>
AMUNDI EURO LIQUIDITY SRI BDF

(1) The tax credit per share will be determined on the distribution date in accordance with the current tax provisions.

(2) The gross unit amount will not be determined until the date of distribution in accordance with the current tax provisions.

# UCITS AMUNDI EURO LIQUIDITY SRI

## INFORMATION REGARDING VARIABLE MANAGEMENT FEES

	12/30/2021
<b>Units AMUNDI EURO LIQUIDITY SRI BDF</b>	
Accrued variable management fees	
Percentage of accrued variable management fees	
Earned variable management fees	
Percentage of earned variable management fees	
<b>Units AMUNDI EURO LIQUIDITY SRI E</b>	
Accrued variable management fees	
Percentage of accrued variable management fees	
Earned variable management fees	
Percentage of earned variable management fees	
<b>Units AMUNDI EURO LIQUIDITY SRI I2</b>	
Accrued variable management fees	427,576.20
Percentage of accrued variable management fees	
Earned variable management fees	2,922,491.02
Percentage of earned variable management fees	0.01
<b>Units AMUNDI EURO LIQUIDITY SRI IC</b>	
Accrued variable management fees	
Percentage of accrued variable management fees	
Earned variable management fees	327,617.57
Percentage of earned variable management fees	0.01
<b>Units AMUNDI EURO LIQUIDITY SRI M-C</b>	
Accrued variable management fees	
Percentage of accrued variable management fees	
Earned variable management fees	
Percentage of earned variable management fees	
<b>Units AMUNDI EURO LIQUIDITY SRI P</b>	
Accrued variable management fees	
Percentage of accrued variable management fees	
Earned variable management fees	
Percentage of earned variable management fees	
<b>Units AMUNDI EURO LIQUIDITY SRI - R (C)</b>	
Accrued variable management fees	
Percentage of accrued variable management fees	
Earned variable management fees	
Percentage of earned variable management fees	

The variable management costs shown above are the sum of the provisions and write-backs of provisions that impacted the net asset during the period under review.

# UCITS AMUNDI EURO LIQUIDITY SRI

## INFORMATION REGARDING VARIABLE MANAGEMENT FEES (next)

	12/30/2021
<b>Units AMUNDI EURO LIQUIDITY SRI - S (C)</b>	
Accrued variable management fees	0.08
Percentage of accrued variable management fees	0.02
Earned variable management fees	
Percentage of earned variable management fees	
<b>Units AMUNDI EURO LIQUIDITY SRI Z</b>	
Accrued variable management fees	
Percentage of accrued variable management fees	
Earned variable management fees	3,651.27
Percentage of earned variable management fees	

The variable management costs shown above are the sum of the provisions and write-backs of provisions that impacted the net asset during the period under review.

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

Over the course of the reporting period, the UCI was not involved in any transactions governed by the Securities Financing Transactions Regulation (SFTR).

## Portfolio Listing on 12/30/2021 in EUR

Name of security	Curren cy	Quantity	Market value	%
<b>Deposits</b>				
BBVA 03/03/22	EUR	300,000,000	299,825,000.00	0.53
CM ARKEA 2/12/22	EUR	60,000,000	59,975,871.67	0.11
CMBRFR2BXXX 13/12/22	EUR	45,000,000	44,988,533.51	0.08
DAT ARKEA 03/08/22	EUR	100,000,000	99,790,927.78	0.18
DAT ARKEA 29/07/22	EUR	100,000,000	99,785,377.78	0.17
<b>TOTAL Deposits</b>			<b>604,365,710.74</b>	<b>1.07</b>
<b>Bonds and similar securities</b>				
<b>Listed bonds and similar securities</b>				
<b>CANADA</b>				
CAN IMP BK E3R+0.75% 21-06-23	EUR	154,500,000	155,866,077.33	0.27
<b>TOTAL CANADA</b>			<b>155,866,077.33</b>	<b>0.27</b>
<b>FINLAND</b>				
OP CORPORATE BANK E3R+1.05% 10-08-22	EUR	155,000,000	156,050,666.98	0.28
<b>TOTAL FINLAND</b>			<b>156,050,666.98</b>	<b>0.28</b>
<b>FRANCE</b>				
BPCE E3R+0.6% 14-02-22 EMTN	EUR	149,000,000	149,106,984.65	0.27
SEMAPA E3R+0.6% 14-02-22 EMTN	EUR	30,000,000	30,013,877.33	0.05
VILOGIA STE ANONYME D HLM E3R+0.75% 27-07-23	EUR	126,000,000	126,990,715.60	0.22
VILOGIA STE ANONYME D HLM E3R+0.8% 21-10-22	EUR	58,000,000	58,216,746.00	0.10
<b>TOTAL FRANCE</b>			<b>364,328,323.58</b>	<b>0.64</b>
<b>GERMANY</b>				
DEUTSCHE WOHNEN SE 0.0% 26-01-22	EUR	28,000,000	28,001,759.52	0.05
VOLKSWAGEN FINANCIAL SERVICES AG E3R+0.7% 06-04-23	EUR	67,000,000	67,338,979.87	0.12
<b>TOTAL GERMANY</b>			<b>95,340,739.39</b>	<b>0.17</b>
<b>ITALY</b>				
MEDIOBANCABCA CREDITO FINANZ 0.0% 06-12-23	EUR	120,000,000	120,564,000.00	0.21
MEDIOBANCABCA CREDITO FINANZ 0.0% 29-07-22	EUR	166,000,000	166,270,153.38	0.30
MEDIOBANCABCA CREDITO FINANZ E3R+0.48% 27-01-22	EUR	150,000,000	149,869,500.00	0.26
MERCEDES BENZ FINANCIAL SERVICES ITALIA E3R+0.6% 24-02-22	EUR	175,000,000	175,210,995.75	0.31
<b>TOTAL ITALY</b>			<b>611,914,649.13</b>	<b>1.08</b>
<b>LUXEMBOURG</b>				
SG ISSUER OISEST+0.075% 12-12-22	EUR	353,000,000	352,896,687.49	0.63
TRATON FINANCE LUXEMBOURG E3R+0.75% 27-08-23	EUR	119,000,000	119,812,038.81	0.21
<b>TOTAL LUXEMBOURG</b>			<b>472,708,726.30</b>	<b>0.84</b>
<b>NETHERLANDS</b>				
DE VOLKS BANK NV	EUR	16,700,000	16,749,921.20	0.03
DE VOLKS BANK NV E3R+0.75% 07-10-22	EUR	51,700,000	51,978,833.15	0.09
THERMO FISHER SCIENTIFIC FINANCE I BV E3R+0.2% 18-11-23	EUR	215,000,000	216,599,600.00	0.38
TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.75% 19-01-23	EUR	72,000,000	72,477,573.20	0.13
TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.75% 23-06-23	EUR	201,000,000	202,518,000.24	0.36
TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.75% 28-09-22	EUR	69,000,000	69,292,312.52	0.12

## Portfolio Listing on 12/30/2021 in EUR (next)

Name of security	Currency	Quantity	Market value	%
VOLKSWAGEN FINANCIAL SERVICES NV E3R+0.7% 26-11-23	EUR	61,700,000	62,018,603.38	0.11
<b>TOTAL NETHERLANDS</b>			<b>691,634,843.69</b>	<b>1.22</b>
<b>SPAIN</b>				
INSTITUTO DE CREDITO OFICIAL 0.25% 30-04-22	EUR	48,000,000	48,207,711.47	0.09
<b>TOTAL SPAIN</b>			<b>48,207,711.47</b>	<b>0.09</b>
<b>SWEDEN</b>				
VOLVO TREASURY AB E3R+0.65% 10-01-22	EUR	130,000,000	130,048,226.10	0.23
VOLVO TREASURY AB E3R+0.75% 13-09-23	EUR	105,300,000	106,332,488.61	0.19
VOLVO TREASURY AB E3R+0.75% 15-11-23	EUR	64,000,000	64,772,668.44	0.12
<b>TOTAL SWEDEN</b>			<b>301,153,383.15</b>	<b>0.54</b>
<b>UNITED KINGDOM</b>				
BARCLAYS BK ZCP 18-08-22	EUR	100,000,000	100,322,408.00	0.18
BARCLAYS ZCP 19-05-22	EUR	200,000,000	200,371,250.00	0.36
<b>TOTAL UNITED KINGDOM</b>			<b>300,693,658.00</b>	<b>0.54</b>
<b>UNITED STATES OF AMERICA</b>				
ARCHER DANIELS MIDLAND 0.0% 25-09-22	EUR	200,000,000	200,235,502.00	0.36
ATT 0.0% 01-04-22 EMTN	EUR	350,000,000	350,382,686.50	0.62
CITIGROUP GLOBAL MKTS E3R+0.75% 24-02-22	EUR	197,000,000	197,245,193.42	0.35
GEN MILLS E3R+0.29% 27-07-23	EUR	215,000,000	216,127,346.05	0.39
GEN MILLS E3R+0.3% 16-05-23	EUR	110,000,000	110,484,000.00	0.19
PROLOGIS EURO FINANCE LLC E3R+0.28% 06-02-22	EUR	50,000,000	50,010,317.00	0.09
PROLOGIS EURO FINANCE LLC E3R+0.28% 23-12-22	EUR	136,000,000	136,044,534.56	0.24
<b>TOTAL UNITED STATES OF AMERICA</b>			<b>1,260,529,579.53</b>	<b>2.24</b>
<b>TOTAL Listed bonds and similar securities</b>			<b>4,458,428,358.55</b>	<b>7.91</b>
<b>TOTAL Bonds and similar securities</b>			<b>4,458,428,358.55</b>	<b>7.91</b>
<b>Credit instruments</b>				
<b>Credit instruments traded in a regulated market or equivalent</b>				
<b>BELGIUM</b>				
BNP PARIBAS FORTIS SA 090922 FIX -0.5	EUR	250,000,000	250,878,073.26	0.45
BNP PARIBAS FORTIS SA 110422 FIX -0.56	EUR	157,000,000	157,247,052.59	0.28
SUMI MITS BANK COR ZCP 15-02-22	EUR	30,000,000	30,023,401.57	0.05
SUMITOMO MITSUI BANKING 220222 FIX -0.62	EUR	200,000,000	200,182,722.34	0.35
<b>TOTAL BELGIUM</b>			<b>638,331,249.76</b>	<b>1.13</b>
<b>DENMARK</b>				
JYSKE BANK DNK ZCP 19-10-22	EUR	55,000,000	55,214,970.28	0.10
<b>TOTAL DENMARK</b>			<b>55,214,970.28</b>	<b>0.10</b>
<b>FINLAND</b>				
NORDEA BANK ABP LONDON BRANCH 030522 FIX	EUR	110,000,000	110,224,397.12	0.20
OP CORPORATE BANK PLC 020522 FIX -0.51	EUR	40,000,000	40,071,523.42	0.08
OP CORPORATE BANK PLC 050722 FIX -0.5	EUR	54,000,000	54,139,861.31	0.09
OP CORPORATE BANK PLC 110522 FIX -0.5	EUR	205,000,000	205,410,081.43	0.36
OP CORPORATE BANK PLC 130122 FIX -0.53	EUR	100,000,000	100,021,204.61	0.18
OP CORPORATE BANK PLC 240122 FIX -0.53	EUR	27,000,000	27,009,532.20	0.05
OP CORPORATE BANK PLC 240122 FIX -0.53	EUR	35,000,000	35,012,414.94	0.06

## Portfolio Listing on 12/30/2021 in EUR (next)

Name of security	Current cy	Quantity	Market value	%
OP CORPORATE BANK PLC 240122 FIX -0.54	EUR	60,000,000	60,021,548.54	0.11
OP CORPORATE BANK PLC 260122 FIX -0.52	EUR	15,500,000	15,506,159.39	0.02
OP CORPORATE BANK ZCP 17-03-22	EUR	85,000,000	85,094,873.38	0.15
<b>TOTAL FINLAND</b>			<b>732,511,596.34</b>	<b>1.30</b>
<b>FRANCE</b>				
ALLI B OISEST+0.05% 30-09-22	EUR	2,000,000	2,000,000.00	0.01
ALSTOM SA 140322 FIX -0.495	EUR	25,000,000	25,025,118.96	0.05
ALSTOM SA 270122 FIX -0.495	EUR	38,000,000	38,014,112.74	0.07
ARVAL SERVICE LEASE SA 240122 FIX -0.46	EUR	27,000,000	27,008,282.54	0.04
ARVA SERV LEAS ZCP 24-05-22	EUR	30,000,000	30,055,864.11	0.05
AUXI E3R+0.28% 07-02-22	EUR	40,000,000	39,983,272.33	0.07
BFCM (BANQUE FED 010322 FIX -0.58	EUR	35,000,000	35,033,866.07	0.06
BFCM (BANQUE FEDER 021222 OISEST 0.04	EUR	100,000,000	99,956,754.56	0.17
BFCM (BANQUE FEDER 030522 OISEST 0.09	EUR	20,000,000	19,935,707.32	0.03
BFCM (BANQUE FEDER 050822 OISEST 0.07	EUR	88,000,000	87,819,909.32	0.16
BFCM (BANQUE FEDER 051022 OISEST 0.07	EUR	41,500,000	41,449,526.21	0.07
BFCM BANQ FED OISEST 02-06-22	EUR	61,000,000	60,971,654.72	0.11
BFCM BANQ FED OISEST 12-09-22	EUR	88,000,000	87,935,932.06	0.16
BFCM BANQ FED OISEST 16-03-22	EUR	440,000,000	439,683,612.50	0.78
BFCM BANQ FED OISEST 22-07-22	EUR	250,000,000	249,428,941.94	0.45
BFCM B E3R+0.23% 24-02-22	EUR	150,000,000	150,022,706.20	0.26
BFCM B OISEST+0.0% 10-03-22	EUR	335,000,000	334,727,166.79	0.60
BFCM B OISEST+0.0% 11-04-22	EUR	275,000,000	274,776,032.44	0.49
BFCM B OISEST+0.01% 02-08-22	EUR	48,000,000	47,978,082.19	0.09
BFCM B OISEST+0.02% 03-10-22	EUR	61,000,000	60,972,637.50	0.11
BFCM B OISEST+0.07% 01-07-22	EUR	86,000,000	85,782,593.72	0.15
BNP PA OISEST+0.03% 07-06-22	EUR	69,000,000	68,974,848.58	0.13
BNP PA OISEST+0.04% 31-03-22	EUR	106,000,000	105,894,551.08	0.18
BNP PA OISEST+0.05% 04-05-22	EUR	200,000,000	199,309,000.00	0.36
BNP PA OISEST+0.05% 31-01-22	EUR	156,000,000	155,612,135.99	0.28
BNP PA OISEST+0.06% 02-05-22	EUR	69,000,000	68,764,275.26	0.12
BNP PA OISEST+0.06% 03-06-22	EUR	250,000,000	249,257,577.08	0.44
BNP PA OISEST+0.06% 11-07-22	EUR	98,000,000	97,761,024.06	0.18
BNP PA OISEST+0.07% 08-04-22	EUR	44,000,000	43,892,993.53	0.08
BNP PA OISEST+0.07% 11-08-22	EUR	80,000,000	79,842,907.20	0.14
BNP PARIBAS 040822 OISEST 0.08	EUR	69,000,000	68,860,682.79	0.12
BNP PARIBAS 090522 OISEST 0.03	EUR	184,000,000	183,855,183.00	0.32
BNP PARIBAS 240822 OISEST 0.03	EUR	35,000,000	34,980,885.80	0.06
BPCE OISEST+0.03% 31-03-22	EUR	300,000,000	299,695,976.33	0.53
BPCE OISEST+0.06% 01-12-22	EUR	250,000,000	249,885,211.11	0.44
BPCE OISEST+0.065% 11-01-22	EUR	113,800,000	113,239,185.25	0.20
BPCE OISEST+0.07% 04-11-22	EUR	95,000,000	94,924,090.72	0.16
BPCE OISEST+0.07% 23-09-22	EUR	63,000,000	62,913,742.36	0.11

## Portfolio Listing on 12/30/2021 in EUR (next)

Name of security	Currency	Quantity	Market value	%
BPCE OISEST+0.075% 03-06-22	EUR	80,000,000	79,768,345.44	0.14
BPCE OISEST+0.075% 06-07-22	EUR	116,000,000	115,715,986.76	0.21
BPCE OISEST+0.075% 08-02-22	EUR	83,000,000	82,635,495.38	0.15
BPCE OISEST+0.085% 05-05-22	EUR	58,000,000	57,813,143.33	0.11
BPCE OISEST+0.085% 31-03-22	EUR	295,000,000	293,929,204.08	0.52
BPCE OISEST+0.095% 08-04-22	EUR	88,000,000	87,691,425.73	0.15
BPCE SA 021222 OISEST 0.06	EUR	93,000,000	92,962,610.18	0.16
BPCE SA 050822 OISEST 0.075	EUR	138,000,000	137,720,402.57	0.24
BPCE SA 071022 FIX -0.49	EUR	100,000,000	100,382,569.12	0.17
BPCE SA 090322 OISEST 0.085	EUR	50,000,000	49,801,059.50	0.09
BPCE SA 110722 OISEST 0.065	EUR	150,000,000	149,700,427.33	0.27
BPCE SA 310122 FIX -0.58	EUR	335,000,000	335,167,397.49	0.60
BPIFRANCE SA 100122 FIX -0.645	EUR	33,000,000	33,005,913.56	0.06
BPIFRANCE SA 170122 FIX -0.705	EUR	33,500,000	33,511,156.42	0.06
BQ PAL OISEST+0.1% 05-05-22	EUR	25,000,000	24,922,280.19	0.04
BQ POSTALE ZCP 17-01-22	EUR	112,000,000	112,033,594.52	0.20
BRED BANQUE POPULAIRE 040222 FIX -0.53	EUR	200,000,000	200,103,108.69	0.36
BRED BANQUE POPULAIRE 051022 FIX -0.49	EUR	60,000,000	60,227,895.67	0.11
BRED BANQUE POPULAIRE 260922 FIX -0.49	EUR	137,000,000	137,503,453.62	0.24
BRED OISEST+0.085% 13-04-22	EUR	118,000,000	117,585,356.33	0.21
BRED ZCP 22-11-22	EUR	39,000,000	39,176,338.98	0.07
CA CONS FINA ZCP 02-02-22	EUR	44,000,000	44,022,598.27	0.08
CA CONSUMER FINANCE 070122 FIX -0.515	EUR	99,000,000	99,009,914.74	0.17
CA CONSUMER FINANCE 260122 FIX -0.52	EUR	100,000,000	100,037,569.67	0.18
CAIS R OISEST+0.07% 20-10-22	EUR	20,000,000	19,979,832.80	0.03
CAIS R OISEST+0.08% 18-11-22	EUR	20,000,000	19,988,436.47	0.03
CAISSE REGIONALE 220722 FIX -0.49	EUR	50,000,000	50,138,535.56	0.09
CA OISEST+0.06% 31-12-21	EUR	50,000,000	49,749,058.75	0.09
CASA C OISEST+0.07% 04-03-22	EUR	260,000,000	258,919,229.40	0.46
CASA LEAS FACT 110522 FIX -0.525	EUR	50,000,000	50,095,703.67	0.09
CRCA A OISEST+0.03% 22-02-22	EUR	31,000,000	30,966,260.84	0.05
CRCA A OISEST+0.065% 19-09-22	EUR	27,000,000	26,972,124.04	0.05
CRCA A OISEST+0.08% 20-05-22	EUR	30,000,000	29,908,774.13	0.06
CRCA A OISEST+0.08% 26-10-22	EUR	20,000,000	19,981,865.40	0.04
CRCA B OISEST+0.02% 04-02-22	EUR	25,000,000	24,978,044.71	0.05
CRCA B OISEST+0.03% 04-03-22	EUR	45,000,000	44,961,192.97	0.08
CRCA B OISEST+0.05% 19-05-22	EUR	43,200,000	43,154,084.46	0.07
CRCAM BRIE PICARDIE 040222 OISEST 0.09	EUR	50,000,000	49,782,192.86	0.09
CRCA N OISEST+0.07% 01-11-22	EUR	60,000,000	59,950,387.88	0.11
CRCA N OISEST+0.07% 18-11-22	EUR	48,000,000	47,971,020.29	0.09
CRCA N OISEST+0.08% 08-10-21	EUR	25,000,000	24,920,297.47	0.04
CRCA N OISEST+0.08% 16-06-22	EUR	50,000,000	49,865,382.00	0.09
CRCA SUD RHON ALPE ZCP 18-03-22	EUR	50,000,000	50,057,816.78	0.09

## Portfolio Listing on 12/30/2021 in EUR (next)

Name of security	Current cy	Quantity	Market value	%
CR DE OISEST+0.06% 25-05-22	EUR	69,000,000	68,933,927.06	0.12
CR DE OISEST+0.075% 15-06-22	EUR	50,000,000	49,887,101.94	0.09
CR DE OISEST+0.08% 20-07-22	EUR	25,000,000	24,944,120.42	0.04
CREDIT INDUSTRIEL ET COMMERCIAL 281022 FIX -0.485	EUR	100,000,000	100,417,106.98	0.18
CREDIT LYONNAIS 020522 FIX -0.52	EUR	84,000,000	84,148,287.98	0.15
CREDIT LYONNAIS 040522 FIX -0.52	EUR	88,000,000	88,157,900.60	0.16
CREDIT LYONNAIS 050522 FIX -0.52	EUR	44,000,000	44,083,165.65	0.08
CREDIT LYONNAIS 080222 FIX -0.55	EUR	60,000,000	60,035,771.31	0.10
CREDIT LYONNAIS 090522 FIX -0.52	EUR	60,000,000	60,112,008.71	0.10
CREDIT LYONNAIS 110222 FIX -0.55	EUR	100,000,000	100,064,207.87	0.17
CREDIT LYONNAIS 210222 FIX -0.54	EUR	100,000,000	100,078,060.89	0.18
CREDIT LYONNAIS 220222 FIX -0.54	EUR	108,000,000	108,085,928.31	0.19
CREDIT LYONNAIS 280222 FIX -0.54	EUR	50,000,000	50,044,289.20	0.09
CREDIT MUTUEL ARKEA 210222 FIX -0.54	EUR	62,000,000	62,048,397.75	0.11
CRED L OISEST+0.02% 07-03-22	EUR	54,000,000	53,979,119.62	0.10
CRED L OISEST+0.03% 09-03-22	EUR	69,000,000	68,945,693.63	0.12
CRED L OISEST+0.04% 05-05-22	EUR	39,000,000	38,967,561.53	0.07
CRED L OISEST+0.04% 26-04-22	EUR	43,000,000	42,957,857.28	0.08
CRED M OISEST+0.03% 24-02-22	EUR	25,000,000	24,985,972.12	0.04
CRED M OISEST+0.08% 10-06-22	EUR	100,000,000	99,722,724.33	0.17
CRED MUNI DE PARI ZCP 07-01-22	EUR	2,000,000	2,000,967.00	
ENGIE SA 040122 FIX -0.59	EUR	35,000,000	35,002,294.59	0.06
ENGIE SA 050522 FIX -0.5	EUR	25,000,000	25,043,478.26	0.04
ENGIE ZCP 07-01-22	EUR	65,600,000	65,608,802.51	0.12
ICADE SA 060122 FIX -0.54	EUR	40,000,000	40,003,600.32	0.07
ICADE SA 230522 FIX -0.495	EUR	15,000,000	15,029,551.86	0.03
ICADE ZCP 06-01-22	EUR	10,000,000	10,000,908.42	0.02
ICADE ZCP 21-07-22	EUR	30,000,000	30,082,710.74	0.05
ICADE ZCP 21-10-22	EUR	30,000,000	30,115,593.69	0.06
ITM ENTREPRISES ZCP 28-01-22	EUR	44,000,000	44,004,107.05	0.08
LA BANQUE POSTALE 311221 FIX -0.575	EUR	40,000,000	40,000,000.00	0.07
LIXX E3R+0.28% 07-02-22	EUR	40,000,000	39,983,272.33	0.07
L'OREAL S A 141222 FIX -0.505	EUR	120,000,000	120,586,393.41	0.22
L'OREAL S A ZCP 02-12-22	EUR	120,000,000	120,573,087.63	0.21
METROPOLE DE LYON 100122 FIX -0.58	EUR	18,000,000	18,002,900.47	0.03
NATI OISEST+0.075% 05-08-22	EUR	150,000,000	149,696,089.75	0.27
NATI OISEST+0.085% 31-03-22	EUR	200,000,000	199,282,951.67	0.35
NATIXIS 051022 OISEST 0.07	EUR	305,000,000	304,629,048.07	0.54
NATIXIS 310322 OISEST 0.055	EUR	220,000,000	219,379,040.34	0.39
PROV ALPES ZCP 31-01-22	EUR	49,000,000	49,024,485.01	0.08
SCHN ELEC SE ZCP 10-03-22	EUR	50,000,000	50,051,323.46	0.08
SEB SA 210222 FIX -0.46	EUR	30,000,000	30,019,946.59	0.05
SG OISEST+0.065% 07-01-22	EUR	100,000,000	99,503,756.39	0.18

## Portfolio Listing on 12/30/2021 in EUR (next)

Name of security	Currenty	Quantity	Market value	%
SG OISEST+0.07% 02-03-22	EUR	130,000,000	129,491,983.69	0.23
SG OISEST+0.07% 05-12-22	EUR	230,000,000	229,919,051.18	0.41
SG OISEST+0.08% 04-11-22	EUR	177,000,000	176,859,601.53	0.32
SG OISEST+0.08% 13-01-23	EUR	100,000,000	99,975,165.00	0.18
SG OISEST+0.08% 20-01-23	EUR	150,000,000	149,977,235.50	0.27
SG OISEST+0.08% 24-10-22	EUR	90,000,000	89,919,996.90	0.16
SG OISEST+0.08% 31-01-22	EUR	90,000,000	89,622,838.80	0.16
SG OISEST+0.09% 02-08-22	EUR	200,000,000	199,626,452.50	0.36
SG OISEST+0.09% 04-04-22	EUR	88,000,000	87,710,999.44	0.15
SG OISEST+0.09% 04-07-22	EUR	100,000,000	99,779,233.42	0.17
SG OISEST+0.09% 23-06-22	EUR	350,000,000	349,231,500.92	0.62
SG OISEST+0.1% 02-05-22	EUR	125,000,000	124,658,448.54	0.22
SG OISEST+0.1% 02-06-22	EUR	90,000,000	89,783,824.70	0.16
SG OISEST+0.105% 04-01-22	EUR	45,000,000	44,798,026.19	0.08
SG ZCP 25-10-22	EUR	93,000,000	93,379,905.00	0.17
SOCIETE DES AUTOR 140422 FIX -0.455	EUR	40,000,000	40,052,646.98	0.07
SOCIETE GENERALE SA 310122 OISEST 0.075	EUR	500,000,000	497,879,035.00	0.88
THALES SA 080422 FIX -0.485	EUR	100,000,000	100,132,202.32	0.17
VEOL ENVI ZCP 04-01-22	EUR	30,000,000	30,002,500.21	0.05
VEOL ENVI ZCP 05-01-22	EUR	50,000,000	50,005,695.09	0.09
VEOL ENVI ZCP 06-01-22	EUR	300,000,000	300,040,005.33	0.54
VEOL ENVI ZCP 07-01-22	EUR	60,000,000	60,009,568.19	0.11
VEOL ENVI ZCP 26-01-22	EUR	40,000,000	40,015,606.09	0.07
VEOLIA ENVIRONNEMENT SA 170322 FIX -0.465	EUR	150,000,000	150,147,394.69	0.27
VEOLIA ENVIRONNEMENT SA 250122 FIX -0.54	EUR	47,000,000	47,017,631.61	0.09
VEOLIA ENVIRONNEMENT SA 290322 FIX -0.56	EUR	29,000,000	29,039,752.19	0.05
<b>TOTAL FRANCE</b>			<b>14,420,293,346.16</b>	<b>25.58</b>
<b>GERMANY</b>				
BAYER AG 040422 FIX -0.42	EUR	30,000,000	30,032,936.12	0.05
BAYERISCHE LANDESBANK 190722 FIX -0.48	EUR	160,000,000	160,427,807.49	0.28
RWE AG 270122 FIX -0.5	EUR	20,000,000	20,007,502.81	0.03
RWE AG 310122 FIX -0.43	EUR	51,000,000	51,018,891.16	0.09
SANTANDER CONSUMER FINANCE, S.A. 010222 FIX -0.66	EUR	40,000,000	40,023,480.44	0.07
SANTANDER CONSUMER FINANCE, S.A. 240122 FIX -0.62	EUR	43,000,000	43,025,629.28	0.08
SANTANDER CONSUMER FINANCE, S.A. 310122 FIX -0.64	EUR	49,000,000	49,027,019.34	0.09
VOLK LEAS ZCP 15-03-22	EUR	84,000,000	84,069,203.06	0.15
VOLK LEAS ZCP 16-03-22	EUR	150,000,000	150,125,227.37	0.27
VOLK LEAS ZCP 17-03-22	EUR	50,000,000	50,037,419.63	0.09
VOLKSWAGEN AG 280122 FIX -0.305	EUR	75,000,000	75,017,064.05	0.13
<b>TOTAL GERMANY</b>			<b>752,812,180.75</b>	<b>1.33</b>
<b>IRELAND</b>				
ARABELLA FINANCE 170122 FIX -0.42	EUR	50,000,000	50,009,918.63	0.08
FRESENIUS FINANCE IRELAND PLC 250222 FIX -0.29	EUR	20,000,000	20,009,026.29	0.04

## Portfolio Listing on 12/30/2021 in EUR (next)

Name of security	Currenty	Quantity	Market value	%
INTESA SANPAOLO BANK IRELAND PLC 030622 FIX -0.44	EUR	151,000,000	151,315,819.33	0.27
INTESA SANPAOLO BANK IRELAND PLC 050422 FIX -0.41	EUR	132,000,000	132,162,520.38	0.23
INTESA SANPAOLO BANK IRELAND PLC 071122	EUR	100,000,000	100,417,168.03	0.18
INTESA SANPAOLO BANK IRELAND PLC 140222 FIX -0.41	EUR	222,000,000	222,129,745.71	0.40
INTESA SANPAOLO BANK IRELAND PLC 150722	EUR	46,000,000	46,129,306.29	0.08
INTESA SANPAOLO BANK IRELAND PLC 170822 FIX -0.47	EUR	46,000,000	46,137,939.62	0.08
INTESA SANPAOLO BANK IRELAND PLC 180522 FIX -0.495	EUR	22,000,000	22,041,824.36	0.04
INTESA SANPAOLO BANK IRELAND PLC 201222 FIX -0.47	EUR	50,000,000	50,224,631.06	0.09
<b>TOTAL IRELAND</b>			<b>840,577,899.70</b>	<b>1.49</b>
<b>ITALY</b>				
CASSA DEPOSITI E PRESTITI SPA 020222 FIX -0.575	EUR	109,000,000	109,057,482.38	0.19
CASSA DEPOSITI E PRESTITI SPA 030222 FIX -0.575	EUR	326,000,000	326,177,132.30	0.58
CASSA DEPOSITI E PRESTITI SPA 130622 FIX -0.53	EUR	65,500,000	65,653,783.41	0.12
CASSA DEPOSITI E PRESTITI SPA 130722 FIX	EUR	109,000,000	109,264,967.55	0.19
CASSA DEPOSITI E PRESTITI SPA 140622 FIX -0.53	EUR	234,500,000	235,055,562.36	0.42
CASSA DEPOSITI E PRESTITI SPA 200722 FIX -0.4	EUR	174,000,000	174,389,469.82	0.31
CASSA DEPOSITI E PRESTITI SPA 210122 FIX -0.4625	EUR	187,000,000	187,050,464.66	0.33
CASSA DEPOSITI E PRESTITI SPA 210422 FIX -0.43	EUR	163,000,000	163,216,397.74	0.29
CASSA DEP ZCP 12-10-22	EUR	124,000,000	124,411,550.82	0.22
SNAM SPA 060522 FIX -0.49	EUR	71,000,000	71,121,974.19	0.13
SNAM SPA 280422 FIX -0.485	EUR	46,000,000	46,073,243.66	0.08
<b>TOTAL ITALY</b>			<b>1,611,472,028.89</b>	<b>2.86</b>
<b>LUXEMBOURG</b>				
BGL BNP PAR ZCP 09-08-22	EUR	53,000,000	53,169,729.59	0.10
BNP PARIBAS 100822 FIX -0.515	EUR	48,500,000	48,654,518.64	0.09
INTESA SANPAOLO 030622 FIX -0.44	EUR	185,000,000	185,386,930.97	0.33
INTESA SANPAOLO 050922 FIX -0.48	EUR	45,000,000	45,149,293.66	0.08
INTESA SANPAOLO 060722 FIX -0.49	EUR	45,000,000	45,114,829.77	0.08
INTESA SANPAOLO 080822 FIX -0.47	EUR	100,000,000	100,288,049.56	0.17
INTESA SANPAOLO 141022 FIX -0.46	EUR	254,000,000	254,934,902.94	0.45
INTESA SANPAOLO 141122 FIX -0.46	EUR	31,000,000	31,131,828.81	0.05
INTESA SANPAOLO 150922 FIX -0.48	EUR	70,000,000	70,250,560.87	0.12
INTESA SANPAOLO 170822 FIX -0.47	EUR	46,000,000	46,137,939.62	0.09
INTESA SANPAOLO 180522 FIX -0.43	EUR	70,000,000	70,120,872.49	0.13
INTESA SANPAOLO 280922 FIX -0.47	EUR	25,000,000	25,088,765.45	0.04
INTESA SANPAOLO B 180522 FIX -0.495	EUR	22,000,000	22,041,824.36	0.04
INTESA SANPAOLO B 210222 FIX -0.465	EUR	34,000,000	34,024,081.49	0.06
MEDIOBANCA INTERNATIONAL (LUX) 020522 FI	EUR	28,000,000	28,046,572.89	0.05
MEDIOBANCA INTERNATIONAL (LUX) 040322 FI	EUR	50,000,000	49,837,368.06	0.09
MEZZ FINA EURO ZCP 06-01-22	EUR	17,000,000	17,001,572.65	0.03
<b>TOTAL LUXEMBOURG</b>			<b>1,126,379,641.82</b>	<b>2.00</b>
<b>NETHERLANDS</b>				
AKZO NOBEL NV 090522 FIX -0.54	EUR	60,000,000	60,116,325.09	0.10

## Portfolio Listing on 12/30/2021 in EUR (next)

Name of security	Current cy	Quantity	Market value	%
AKZO NOBEL NV 200422 FIX -0.52	EUR	30,000,000	30,047,742.52	0.05
ENEL FINANCE INTERNATIONAL NV 100122 FIX -0.47	EUR	27,000,000	27,003,525.46	0.05
ENEL FINANCE INTERNATIONAL NV 280122 FIX -0.48	EUR	80,000,000	80,029,877.82	0.14
ENEL FINANCE INTERNATIONAL NV 300322 FIX -0.395	EUR	28,000,000	28,027,369.50	0.04
GRAN FINA BV ZCP 12-01-22	EUR	15,000,000	15,002,125.30	0.03
GRAN FINA BV ZCP 31-01-22	EUR	20,000,000	20,007,580.65	0.03
IBERDROLA INTERNATIONAL BV 080622 FIX -0.455	EUR	35,000,000	35,070,477.05	0.07
IBERDROLA INTERNATIONAL BV 110722 FIX -0	EUR	9,000,000	9,021,893.13	0.02
IBERDROLA INTERNATIONAL BV 180222 FIX -0.54	EUR	33,000,000	33,024,272.84	0.06
IBERDROLA INTERNATIONAL BV 210222 FIX -0.47	EUR	50,000,000	50,034,445.75	0.09
IBERDROLA INTERNATIONAL BV 240222 FIX -0.47	EUR	30,000,000	30,021,557.15	0.05
ING BANK N.V. 060622 FIX -0.505	EUR	69,000,000	69,152,298.33	0.13
ING BANK N.V. 061222 FIX -0.52	EUR	48,000,000	48,232,708.08	0.08
ING BANK N.V. 070422 FIX -0.5	EUR	23,000,000	23,032,104.38	0.04
ING BANK N.V. 071122 FIX -0.5	EUR	45,000,000	45,202,826.59	0.08
ING BANK N.V. 100822 FIX -0.52	EUR	69,000,000	69,221,971.79	0.13
ING BANK N.V. 101022 FIX -0.5	EUR	34,000,000	34,134,166.24	0.06
ING BANK N.V. 120922 FIX -0.5	EUR	34,000,000	34,120,844.66	0.06
ING BANK N.V. 170322 FIX -0.51	EUR	40,000,000	40,043,704.35	0.07
ING BANK N.V. 200722 FIX -0.5	EUR	36,000,000	36,100,781.35	0.07
REPSOL INTERNATIONAL FINANCE BV 070122 FIX -0.475	EUR	50,000,000	50,004,618.48	0.09
REPSOL INTERNATIONAL FINANCE BV 280222 FIX -0.56	EUR	6,000,000	6,005,511.73	0.01
TELEFONICA EUROPE BV 070622 FIX -0.505	EUR	35,000,000	35,077,745.93	0.06
TELEFONICA EUROPE BV 120122 FIX -0.485	EUR	35,000,000	35,005,659.25	0.06
THERMO FISHER SC 010622 FIX -0.48	EUR	55,000,000	55,111,693.03	0.09
THERMO FISHER SC 070122 FIX -0.55	EUR	80,000,000	80,008,556.47	0.15
<b>TOTAL NETHERLANDS</b>			<b>1,077,862,382.92</b>	<b>1.91</b>
<b>SPAIN</b>				
BANCO BILBAO VIZ 030122 FIX -0.59	EUR	80,000,000	80,003,933.53	0.14
BANCO BILBAO VIZCAYA ARGENTARIA SA 190122 FIX -0.6	EUR	63,000,000	63,019,956.32	0.11
BANCO SANTANDER SA 241022 FIX -0.5	EUR	62,000,000	62,256,809.34	0.11
BANCO SANTANDER SA 270122 FIX -0.5	EUR	18,000,000	18,006,752.53	0.03
ENDESA SA 020322 FIX -0.505	EUR	76,000,000	76,065,088.47	0.14
ENDESA SA 020322 FIX -0.51	EUR	41,000,000	41,035,461.48	0.07
ENDESA SA 020322 FIX -0.51	EUR	114,000,000	114,098,600.21	0.20
ENDESA SA 080222 FIX -0.485	EUR	20,000,000	20,010,513.86	0.04
ENDESA SA 080222 FIX -0.485	EUR	16,000,000	16,008,411.09	0.03
ENDESA SA 310122 FIX -0.475	EUR	150,000,000	150,061,379.27	0.26
ENDESA SA 310122 FIX -0.48	EUR	300,000,000	300,124,051.27	0.54
ENDE ZCP 07-02-22	EUR	9,000,000	9,004,609.86	0.01
ENDE ZCP 07-02-22	EUR	10,000,000	10,005,122.07	0.02
ENDE ZCP 07-02-22	EUR	17,000,000	17,008,707.51	0.03
ENDE ZCP 22-02-22	EUR	82,500,000	82,559,557.55	0.15

## Portfolio Listing on 12/30/2021 in EUR (next)

Name of security	Currency	Quantity	Market value	%
SANTANDER CONSUMER FINANCE, S.A. 020522 FIX -0.53	EUR	112,000,000	112,201,526.41	0.20
SANTANDER CONSUMER FINANCE, S.A. 070122 FIX -0.575	EUR	30,000,000	30,005,170.11	0.05
SANTANDER CONSUMER FINANCE, S.A. 080722 FIX -0.47	EUR	44,000,000	44,108,838.56	0.08
SANTANDER CONSUMER FINANCE, S.A. 120122 FIX -0.57	EUR	80,000,000	80,023,385.34	0.14
SANTANDER CONSUMER FINANCE, S.A. 170122 FIX -0.59	EUR	54,000,000	54,022,786.54	0.10
SANTANDER CONSUMER FINANCE, S.A. 200122 FIX -0.56	EUR	127,000,000	127,061,353.20	0.23
SANTANDER CONSUMER FINANCE, S.A. 310122 FIX -0.65	EUR	28,000,000	28,015,681.00	0.05
SPAI LETR DEL TESO ZCP 04-03-22	EUR	1,000,000	1,001,300.19	
SPAI LETR DEL TESO ZCP 06-05-22	EUR	7,000,000	7,016,133.60	0.01
SPAI LETR DEL TESO ZCP 08-04-22	EUR	2,200,000	2,204,025.90	0.01
SPAI LETR DEL TESO ZCP 09-09-22	EUR	4,800,000	4,820,482.23	
SPAI LETR DEL TESO ZCP 10-06-22	EUR	6,000,000	6,017,195.64	0.01
SPAI LETR DEL TESO ZCP 11-02-22	EUR	350,000	350,358.88	
SPAI LETR DEL TESO ZCP 14-01-22	EUR	100,000	100,033.49	
<b>TOTAL SPAIN</b>			<b>1,556,217,225.45</b>	<b>2.76</b>
<b>SWEDEN</b>				
SCANIA CV AB 020622 FIX -0.26	EUR	20,000,000	20,022,124.45	0.04
SCANIA CV AB ZCP 08-02-22	EUR	15,000,000	15,005,852.28	0.03
SVEN HAND AB ZCP 05-01-22	EUR	380,000,000	380,049,263.06	0.67
SVEN HAND AB ZCP 07-07-22	EUR	115,000,000	115,317,878.29	0.20
SVENSKA HANDELSBANKEN AB 030822 FIX -0.515	EUR	78,000,000	78,240,644.31	0.14
SVENSKA HANDELSBANKEN AB 030822 FIX -0.515	EUR	42,000,000	42,129,577.71	0.08
SVENSKA HANDELSBANKEN AB 031122 FIX -0.47	EUR	130,000,000	130,523,144.01	0.23
SVENSKA HANDELSBANKEN AB 051022 FIX -0.5	EUR	413,000,000	414,600,819.83	0.74
SVENSKA HANDELSBANKEN AB 061022 FIX -0.5025	EUR	150,000,000	150,586,440.07	0.27
SVENSKA HANDELSBANKEN AB 071122 FIX -0.5	EUR	180,000,000	180,806,599.33	0.32
SVENSKA HANDELSBANKEN AB 090622 FIX -0.505	EUR	50,000,000	50,112,474.67	0.08
SVENSKA HANDELSBANKEN AB 110522 FIX -0.5	EUR	100,000,000	100,188,536.29	0.18
SVENSKA HANDELSBANKEN AB 120822 FIX -0.5	EUR	63,500,000	63,721,136.70	0.11
SVENSKA HANDELSBANKEN AB 130122 FIX -0.555	EUR	100,000,000	100,020,045.68	0.18
SVENSKA HANDELSBANKEN AB 141022 FIX -0.5	EUR	300,000,000	301,200,619.13	0.53
SVENSKA HANDELSBANKEN AB 230222 FIX -0.505	EUR	50,000,000	50,037,903.71	0.09
SVENSKA HANDELSBANKEN AB 280122 FIX -0.52	EUR	80,000,000	80,032,244.10	0.14
SVENSKA HANDELSBANKEN AB 290722 FIX -0.5	EUR	100,000,000	100,298,387.70	0.17
SWEDBANK AB 300622 FIX -0.505	EUR	20,000,000	20,050,909.82	0.04
VOLVO TREASURY AB 280222 FIX -0.5	EUR	25,000,000	25,020,502.91	0.05
<b>TOTAL SWEDEN</b>			<b>2,417,965,104.05</b>	<b>4.29</b>
<b>UNITED KINGDOM</b>				
AMCOR UK FINANCE PLC 030222 FIX -0.48	EUR	50,000,000	50,022,676.95	0.09
AMCOR UK FINANCE PLC 130122 FIX -0.43	EUR	15,000,000	15,002,329.53	0.03
AMCOR UK FINANCE PLC 170122 FIX -0.48	EUR	35,000,000	35,007,935.13	0.06
AMCOR UK FINANCE PLC 180222 FIX -0.46	EUR	25,000,000	25,015,662.58	0.05
BANK OF MONT LOND ZCP 07-01-22	EUR	80,000,000	80,015,571.03	0.14

## Portfolio Listing on 12/30/2021 in EUR (next)

Name of security	Currenty	Quantity	Market value	%
BANK OF MONTREAL 100122 FIX -1.3	EUR	200,000,000	200,072,248.31	0.35
BANK OF NOVA SCOTIA 070122 FIX -1.31	EUR	75,000,000	75,019,109.03	0.14
BARCLAYS BANK PLC 041122 FIX -0.48	EUR	88,000,000	88,374,839.89	0.16
BARCLAYS BANK PLC 101122 FIX -0.48	EUR	435,000,000	436,927,599.63	0.77
BARCLAYS BANK PLC 170822 FIX -0.49	EUR	62,000,000	62,193,854.79	0.11
BARCLAYS BANK PLC 171122 FIX -0.48	EUR	100,000,000	100,438,891.17	0.18
BARCLAYS BANK PLC 190722 FIX -0.5	EUR	114,000,000	114,317,548.75	0.20
BARCLAYS BANK PLC 250822 OISEST 0.05	EUR	96,000,000	95,949,492.48	0.18
BARCLAYS BANK PLC 270922 FIX -0.47	EUR	86,500,000	86,805,991.12	0.15
BARCLAYS BANK PLC 310322 FIX -0.44	EUR	170,000,000	170,197,714.86	0.30
BARCLAYS BANK PLC 310322 FIX -0.44	EUR	155,000,000	155,190,166.27	0.27
BARCLAYS BK ZCP 18-10-22	EUR	139,000,000	139,539,971.32	0.24
COCA COLA CO 030822 FIX -0.475	EUR	15,000,000	15,042,673.14	0.02
LLOYDS BANK CORPO 301122 FIX -0.505	EUR	48,000,000	48,222,054.82	0.09
LLOYDS BANK CORPOR 200922 FIX -0.5025	EUR	45,000,000	45,169,124.30	0.08
LLOYDS BANK CORPOR 260922 FIX -0.5025	EUR	36,000,000	36,138,217.94	0.07
LLOYDS BANK PLC 160522 FIX -0.555	EUR	100,000,000	100,210,107.19	0.18
MUFG BANK, LTD. 070222 FIX -0.6	EUR	70,000,000	70,044,361.43	0.12
MUFG BANK, LTD. 210222 FIX -0.6	EUR	46,000,000	46,039,901.25	0.08
NATIONAL BANK OF 070122 FIX -1.305	EUR	100,000,000	100,025,381.44	0.17
NATIONWIDE BUILDING SOCIETY 070122 FIX -1.3	EUR	200,000,000	200,050,568.34	0.35
NORD BKP LOND BRAN ZCP 03-10-22	EUR	500,000,000	501,909,943.00	0.89
NORD BKP LOND BRAN ZCP 20-09-22	EUR	255,000,000	255,927,630.34	0.45
NORDEA BANK AB LONDON 130122 FIX -0.55	EUR	90,000,000	90,019,507.48	0.15
NORDEA BANK AB LONDON BRANCH 060522 FIX -0.5	EUR	100,000,000	100,180,768.68	0.17
NORDEA BANK AB LONDON BRANCH 070222 FIX -0.515	EUR	400,000,000	400,225,190.10	0.71
NORDEA BANK AB LONDON BRANCH 140122 FIX -0.55	EUR	200,000,000	200,045,058.26	0.36
NORDEA BANK ABP LONDON BRANCH 070622 FIX -0.565	EUR	25,000,000	25,064,315.19	0.04
NORDEA FI PLCLOND ZCP 16-09-22	EUR	135,000,000	135,477,596.16	0.24
NORDEA FI PLCLOND ZCP 17-10-22	EUR	100,000,000	100,396,286.45	0.18
ROYA BANK OF CANA ZCP 06-12-22	EUR	300,000,000	301,489,131.87	0.54
ROYAL BANK OF CANADA 070122 FIX -0.575	EUR	139,000,000	139,026,372.49	0.25
UNICREDIT SPA 010622 FIX -0.47	EUR	82,000,000	82,163,048.00	0.14
UNICREDIT SPA 070222 FIX -0.48	EUR	200,000,000	200,101,384.70	0.36
UNICREDIT SPA 070222 FIX -0.48	EUR	125,000,000	125,063,365.44	0.22
UNICREDIT SPA 090522 FIX -0.46	EUR	125,000,000	125,230,415.04	0.23
UNICREDIT SPA 110522 FIX -0.46	EUR	200,000,000	200,379,118.07	0.35
UNICREDIT SPA 130522 FIX -0.47	EUR	90,000,000	90,175,278.92	0.16
UNICREDIT SPA 150322 FIX -0.49	EUR	300,000,000	300,302,471.32	0.54
UNICREDIT SPA 150622 FIX -0.47	EUR	300,000,000	300,651,578.78	0.53
UNICREDIT SPA-LONDON BRANCH 041122 FIX -	EUR	300,000,000	301,251,746.75	0.54
UNICREDIT SPA-LONDON BRANCH 061022 FIX -	EUR	73,000,000	73,269,724.17	0.13
UNICREDIT SPA-LONDON BRANCH 141022 FIX -	EUR	150,000,000	150,564,155.53	0.27

## Portfolio Listing on 12/30/2021 in EUR (next)

Name of security	Currency	Quantity	Market value	%
UNICREDIT SPA-LONDON BRANCH 170122 FIX -0.55	EUR	220,000,000	220,057,153.73	0.39
UNIC SPAL BRAN ZCP 06-06-22	EUR	120,000,000	120,280,685.95	0.22
UNIC SPAL BRAN ZCP 17-08-22	EUR	69,000,000	69,231,263.24	0.12
UNIC SPAL BRAN ZCP 28-10-22	EUR	250,000,000	251,012,693.44	0.45
<b>TOTAL UNITED KINGDOM</b>			<b>7,450,529,875.79</b>	<b>13.21</b>
<b>UNITED STATES OF AMERICA</b>				
DANAHER CORP 120122 FIX -0.47	EUR	20,000,000	20,003,133.82	0.04
<b>TOTAL UNITED STATES OF AMERICA</b>			<b>20,003,133.82</b>	<b>0.04</b>
<b>TOTAL Credit instruments traded in a regulated market or equivalent</b>			<b>32,700,170,635.73</b>	<b>58.00</b>
<b>Credit instruments traded in a regulated market or equivalent</b>				
<b>AUSTRALIA</b>				
MACQUARIE ZCP 06-09-22	EUR	216,000,000	216,739,192.66	0.38
MACQUARIE ZCP 15-09-22	EUR	90,000,000	90,317,163.77	0.17
<b>TOTAL AUSTRALIA</b>			<b>307,056,356.43</b>	<b>0.55</b>
<b>CANADA</b>				
THE TORO BANK ZCP 07-01-22	EUR	350,000,000	350,088,835.04	0.62
<b>TOTAL CANADA</b>			<b>350,088,835.04</b>	<b>0.62</b>
<b>DENMARK</b>				
DANSKE BK ZCP 17-02-22	EUR	190,000,000	190,159,734.18	0.34
<b>TOTAL DENMARK</b>			<b>190,159,734.18</b>	<b>0.34</b>
<b>GERMANY</b>				
AAREAL BK ZCP 09-02-22	EUR	45,000,000	45,027,516.82	0.08
ALLIANZ SE ZCP 22-02-22	EUR	34,000,000	34,030,561.33	0.06
BAYER ZCP 01-02-22	EUR	25,000,000	25,009,559.21	0.05
BAYER ZCP 19-01-22	EUR	20,000,000	20,004,856.73	0.03
RWE AG ZCP 20-01-22	EUR	136,000,000	136,022,670.45	0.24
RWE AG ZCP 24-01-22	EUR	10,000,000	10,002,767.43	0.02
SANTANDER CONSUMER FINANCE, S.A. 240122	EUR	45,000,000	45,026,821.34	0.08
SAP SE ZCP 12-05-22	EUR	12,500,000	12,522,038.79	0.02
<b>TOTAL GERMANY</b>			<b>327,646,792.10</b>	<b>0.58</b>
<b>IRELAND</b>				
INTE BANK IREL ZCP 14-11-22	EUR	63,000,000	63,269,593.94	0.11
INTE BANK IREL ZCP 29-09-22	EUR	73,000,000	73,260,154.95	0.14
<b>TOTAL IRELAND</b>			<b>136,529,748.89</b>	<b>0.25</b>
<b>ITALY</b>				
SNAM ZCP 13-04-22	EUR	10,000,000	10,013,895.67	0.02
SNAM ZCP 13-04-22	EUR	70,000,000	70,097,269.70	0.12
<b>TOTAL ITALY</b>			<b>80,111,165.37</b>	<b>0.14</b>
<b>JAPAN</b>				
CENTRAL NIPPON EXPRESSWAY CO LTD 160522 FIX -0.43	EUR	30,000,000	30,048,812.63	0.05
<b>TOTAL JAPAN</b>			<b>30,048,812.63</b>	<b>0.05</b>

## Portfolio Listing on 12/30/2021 in EUR (next)

Name of security	Currency	Quantity	Market value	%
<b>LUXEMBOURG</b>				
BGL BNP PAR ZCP 10-05-22	EUR	50,000,000	50,096,784.20	0.09
INTE BANK LUXE ZCP 29-08-22	EUR	20,000,000	20,064,473.84	0.04
<b>TOTAL LUXEMBOURG</b>			<b>70,161,258.04</b>	<b>0.13</b>
<b>NETHERLANDS</b>				
ENEL FINA INTL NV ZCP 25-02-22	EUR	150,000,000	150,088,719.11	0.26
ENEL FINA INTL NV ZCP 25-02-22	EUR	28,000,000	28,017,215.02	0.05
ENEL FINA INTL NV ZCP 28-01-22	EUR	57,000,000	57,017,517.05	0.10
ENEL FINA INTL NV ZCP 28-01-22	EUR	17,000,000	17,006,349.04	0.03
ENEL FINA INTL NV ZCP 28-01-22	EUR	2,000,000	2,000,746.95	0.01
ENEL FINA INTL NV ZCP 28-01-22	EUR	18,000,000	18,006,442.30	0.02
ENEL FINA INTL NV ZCP 30-03-22	EUR	38,000,000	38,037,144.33	0.07
ENEL FINA INTL NV ZCP 30-03-22	EUR	29,000,000	29,028,346.99	0.05
IBERDROLA INTL BV ZCP 10-02-22	EUR	30,000,000	30,019,487.65	0.05
NATWEST MARKETS NV 230922 FIX -0.47	EUR	65,000,000	65,226,517.20	0.12
PACC FINA EURO BV ZCP 31-01-22	EUR	50,000,000	50,024,595.43	0.09
TELE EURO BV ZCP 08-04-22	EUR	69,000,000	69,094,986.41	0.12
TELE EURO BV ZCP 10-05-22	EUR	56,000,000	56,102,308.79	0.10
THERMO FISHER SCIENTIFIC (IVGN) BV 080422 FIX -0.5	EUR	100,000,000	100,136,296.63	0.18
<b>TOTAL NETHERLANDS</b>			<b>709,806,672.90</b>	<b>1.25</b>
<b>SPAIN</b>				
BANC BILB VIZC ARG ZCP 24-01-22	EUR	67,000,000	67,027,704.78	0.12
BANCO NTANDER ZCP 14-02-22	EUR	100,000,000	100,073,804.43	0.18
BANCO NTANDER ZCP 19-10-22	EUR	55,000,000	55,223,963.85	0.10
INST DE CRED OFIC ZCP 11-02-22	EUR	200,000,000	200,163,466.83	0.35
NT CONS FIN ZCP 07-01-22	EUR	28,000,000	28,004,859.14	0.05
NT CONS FIN ZCP 07-01-22	EUR	30,000,000	30,005,170.11	0.05
<b>TOTAL SPAIN</b>			<b>480,498,969.14</b>	<b>0.85</b>
<b>SWEDEN</b>				
SVEN HAND AB ZCP 05-07-22	EUR	50,000,000	50,130,799.61	0.09
SVEN HAND AB ZCP 16-05-22	EUR	100,000,000	100,212,004.06	0.18
SVEN HAND AB ZCP 30-09-22	EUR	100,000,000	100,388,251.56	0.18
VATTENFALL AB ZCP 05-01-22	EUR	40,000,000	40,002,555.72	0.07
VATTENFALL AB ZCP 11-01-22	EUR	150,000,000	150,022,461.70	0.26
VATTENFALL AB ZCP 11-01-22	EUR	150,000,000	150,022,461.70	0.27
<b>TOTAL SWEDEN</b>			<b>590,778,534.35</b>	<b>1.05</b>
<b>UNITED KINGDOM</b>				
AMCOR UK FINANCE ZCP 04-04-22	EUR	12,000,000	12,014,430.67	0.02
AMCOR UK FINANCE ZCP 07-02-22	EUR	25,000,000	25,012,144.79	0.04
AMCOR UK FINANCE ZCP 11-04-22	EUR	10,000,000	10,012,922.23	0.02
AMCOR UK FINANCE ZCP 21-02-22	EUR	25,000,000	25,016,622.16	0.05
HITA CAPI UK ZCP 01-06-22	EUR	75,000,000	75,153,898.48	0.13
LLOY BANK CORP MKT ZCP 17-10-22	EUR	120,000,000	120,470,688.46	0.22
LLOY BANK CORP MKT ZCP 19-10-22	EUR	41,500,000	41,665,597.60	0.07

## Portfolio Listing on 12/30/2021 in EUR (next)

Name of security	Currency	Quantity	Market value	%
LLOY BANK CORP MKT ZCP 22-08-22	EUR	44,000,000	44,148,186.79	0.08
LLOYDS BANK CORPORATE MARKETS PLC 181022 FIX -0.49	EUR	60,000,000	60,238,595.04	0.11
MIZUHO INTL ZCP 17-10-22	EUR	40,000,000	40,158,514.58	0.07
NATI BUIL SOCI ZCP 10-01-22	EUR	200,000,000	200,072,248.31	0.35
UBS AG LONDON ZCP 10-11-22	EUR	160,000,000	160,697,767.50	0.28
UBS AG LONDON ZCP 17-11-22	EUR	163,000,000	163,721,389.59	0.29
UBS AG LONDON ZCP 18-11-22	EUR	272,000,000	273,207,993.49	0.49
<b>TOTAL UNITED KINGDOM</b>			<b>1,251,590,999.69</b>	<b>2.22</b>
<b>UNITED STATES OF AMERICA</b>				
AON CORP GLOB ZCP 18-02-22	EUR	33,000,000	33,022,023.86	0.06
DANAHER ZCP 16-02-22	EUR	50,000,000	50,030,699.39	0.09
DANAHER ZCP 19-01-22	EUR	30,000,000	30,007,443.51	0.05
<b>TOTAL UNITED STATES OF AMERICA</b>			<b>113,060,166.76</b>	<b>0.20</b>
<b>TOTAL Credit instruments traded in a regulated market or equivalent</b>			<b>4,637,538,045.52</b>	<b>8.23</b>
<b>TOTAL Credit instruments</b>			<b>37,337,708,681.25</b>	<b>66.23</b>
<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-RATED SRI I2	EUR	59,695.781	587,638,982.20	1.05
AMUNDI EURO LIQUIDITY SHORT TERM SRI PART I2-C	EUR	124,264.196	1,221,441,841.99	2.16
BFT AUREUS ISR I2.	EUR	116,977.077	1,151,342,217.67	2.04
SG MONETAIRE JOUR I FCP 5DEC	EUR	198.81742	1,999,595.37	
<b>TOTAL FRANCE</b>			<b>2,962,422,637.23</b>	<b>5.25</b>
<b>LUXEMBOURG</b>				
AMUNDI MONEY MARKET IV	EUR	136,767.19	134,868,415.95	0.24
<b>TOTAL LUXEMBOURG</b>			<b>134,868,415.95</b>	<b>0.24</b>
<b>TOTAL General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries</b>			<b>3,097,291,053.18</b>	<b>5.49</b>
<b>TOTAL Collective investment undertakings</b>			<b>3,097,291,053.18</b>	<b>5.49</b>
<b>Securities purchased under agreement to resell</b>				
<b>AUSTRIA</b>				
AUTRICHE 6.25%97-27 S.6	EUR	39,000,000	55,000,023.00	0.10
<b>TOTAL AUSTRIA</b>			<b>55,000,023.00</b>	<b>0.10</b>
<b>BELGIUM</b>				
BELGIQUE 4%06-22	EUR	199,424,737	208,000,000.79	0.37
<b>TOTAL BELGIUM</b>			<b>208,000,000.79</b>	<b>0.37</b>
<b>FRANCE</b>				
DEXIA CREDIT LOCAL DE FRANCE GARANTI 0.25% 02-06-22	EUR	24,200,000	24,333,100.00	0.05
E.ETAT 3,40%99-29 OAT INDX	EUR	24,600,000	46,999,993.00	0.08
E.ETAT 4,75%04 OAT	EUR	25,040,000	41,018,001.46	0.07
E.ETAT 6%94-25 OAT	EUR	100,000,000	126,700,000.00	0.22
E.ETAT 8,50%92-23 OAT	EUR	50,000,000	59,000,000.00	0.10

## Portfolio Listing on 12/30/2021 in EUR (next)

Name of security	Currency	Quantity	Market value	%
EMPRUNT ETAT 5,75%01-32 OAT	EUR	27,000,000	44,280,000.00	0.08
FRA.EMPRUNT ETAT 3% 25/04/22 OAT	EUR	72,478,000	74,906,013.00	0.14
FRANCE 0.5% 25-05-25	EUR	30,000,000	31,245,000.00	0.06
FRANCE 1.75% 25/05/2023	EUR	25,000,000	26,150,000.00	0.04
FRANCE 3.25% 25/05/2045	EUR	60,931,026	99,999,999.75	0.18
FRANCE GOVERNMENT BOND OAT 5.5% 25-04-29	EUR	118,000,000	173,460,000.00	0.31
FRANCE GOVERNMENT BOND OAT 0.1% 01-03-25	EUR	76,900,000	87,473,750.00	0.16
FRANCE OAT 1.8% 25/07/2040	EUR	94,000,000	200,690,000.00	0.36
FRENCH REP 1.0% 25-11-25	EUR	25,000,000	26,575,000.00	0.05
FRTR 0 1/4 07/25/24	EUR	95,000,000	112,575,000.00	0.20
OAT 2.75% 25/10/2027	EUR	157,000,000	187,144,000.00	0.33
OAT4,5%25AVR41	EUR	129,553,000	232,418,004.27	0.41
OAT 4.25% 25/10/23	EUR	94,535,000	103,988,000.00	0.18
OATE 1,85%11-25072027 INDX	EUR	29,000,000	41,934,000.00	0.07
<b>TOTAL FRANCE</b>			<b>1,740,889,861.48</b>	<b>3.09</b>
<b>ITALY</b>				
BTPSH 0 11/01/26	EUR	101,000,000	100,076,860.00	0.18
ITAL BUON ORDI DEL ZCP 14-04-22	EUR	9,000,000	9,018,990.00	0.02
ITALY 5% 08/34	EUR	134,000,000	196,195,000.00	0.35
ITALY BUONI POLIENNALI DEL TESORO 0.4% 15-05-30	EUR	138,000,000	159,451,999.26	0.28
ITALY BUONI POLIENNALI DEL TESORO 0.45% 15-02-29	EUR	245,000,000	242,628,155.00	0.43
ITALY BUONI POLIENNALI DEL TESORO 0.5% 15-07-28	EUR	250,000,000	250,445,025.00	0.44
ITALY BUONI POLIENNALI DEL TESORO 0.65% 15-05-26	EUR	76,000,000	85,645,991.90	0.15
ITALY BUONI POLIENNALI DEL TESORO 1.3% 15-05-28	EUR	26,000,000	32,563,001.12	0.06
ITALY BUONI POLIENNALI DEL TESORO 1.4% 26-05-25	EUR	66,000,000	71,925,822.34	0.13
ITALY BUONI POLIENNALI DEL TESORO 2.45% 01-09-33	EUR	123,790,000	142,125,032.06	0.25
ITALY BUONI POLIENNALI DEL TESORO 3.1% 01-03-40	EUR	70,312,000	89,999,360.00	0.16
ITALY BUONI POLIENNALI DEL TESORO 3.35% 01-03-35	EUR	150,000,000	190,815,975.00	0.34
ITALY CERT DI CREDITO DEL TESOROCCT E6R+1.85% 15-01-25	EUR	488,000,000	514,939,930.80	0.91
<b>TOTAL ITALY</b>			<b>2,085,831,142.48</b>	<b>3.70</b>
<b>SPAIN</b>				
ESPAGNE 1.95% 30-07-30	EUR	36,206,000	41,998,960.00	0.08
SPAIN GOVERNMENT BOND 0.0% 31-01-25	EUR	3,155,000	3,199,170.00	0.01
SPAIN GOVERNMENT BOND 0.0% 31-01-26	EUR	61,530,000	62,319,000.00	0.11
SPAIN GOVERNMENT BOND 0.5% 31-10-31	EUR	244,474,000	247,680,826.00	0.44
SPAIN GOVERNMENT BOND 1.45% 30-04-29	EUR	69,432,000	77,069,519.99	0.14
SPAIN GOVERNMENT BOND 1.85% 30-07-35	EUR	248,982,000	289,280,595.03	0.51
SPAIN GOVERNMENT BOND 2.35% 30-07-33	EUR	3,000,000	3,648,000.00	
SPAIN IL BOND 0.7% 30-11-33	EUR	431,840,000	560,000,475.97	0.99
SPGB 2 3/4 10/31/24	EUR	1,636,000	1,799,600.00	
<b>TOTAL SPAIN</b>			<b>1,286,996,146.99</b>	<b>2.28</b>

## Portfolio Listing on 12/30/2021 in EUR (next)

Name of security	Currency	Quantity	Market value	%
<b>UNITED KINGDOM</b>				
VODAFONE GROUP 4.65%10-200122	EUR	5,600,000	5,888,400.00	0.01
<b>TOTAL UNITED KINGDOM</b>			<b>5,888,400.00</b>	<b>0.01</b>
<b>TOTAL Securities purchased under agreement to resell</b>			<b>5,382,605,574.74</b>	<b>9.55</b>
<b>Compensations for securities taken in repo</b>			<b>-3,927,567.62</b>	<b>-0.01</b>
<b>Hedges</b>				
<b>Other hedges</b>				
<b>Interest rate swaps</b>				
OISEST/0.0/FIX/-0.53	EUR	100,467,284	-21,089.06	
OISEST/0.0/FIX/-0.53	EUR	31,144,858	-6,419.44	
OISEST/0.0/FIX/-0.53	EUR	63,294,389	-14,974.07	
OISEST/0.0/FIX/-0.53	EUR	437,115,639	-100,033.81	
OISEST/0.0/FIX/-0.53	EUR	45,228,655	-8,575.56	
OISEST/0.0/FIX/-0.54	EUR	70,284,888	-11,268.02	
OISEST/0.0/FIX/-0.54	EUR	120,603,974	700.10	
OISEST/0.0/FIX/-0.54	EUR	160,780,320	-23,924.29	
OISEST/0.0/FIX/-0.54	EUR	120,617,578	2,031.05	
OISEST/0.0/FIX/-0.54	EUR	238,167,949	-14,362.90	
OISEST/0.0/FIX/-0.54	EUR	84,426,824	-13,436.28	
OISEST/0.0/FIX/-0.54	EUR	88,429,176	-11,358.18	
OISEST/0.0/FIX/-0.54	EUR	251,193,728	-24,678.42	
OISEST/0.0/FIX/-0.54	EUR	100,487,700	-6,920.73	
OISEST/0.0/FIX/-0.54	EUR	301,447,786	-23,417.89	
OISEST/0.0/FIX/-0.54	EUR	35,172,481	-2,121.10	
OISEST/0.0/FIX/-0.54	EUR	96,487,799	-15,355.75	
OISEST/0.0/FIX/-0.54	EUR	163,803,273	-9,617.94	
OISEST/0.0/FIX/-0.55	EUR	50,238,745	9,074.42	
OISEST/0.0/FIX/-0.55	EUR	69,267,893	-4,893.04	
OISEST/0.0/FIX/-0.55	EUR	502,489,556	-19,905.81	
OISEST/0.0/FIX/-0.55	EUR	100,492,805	-8,852.86	
OISEST/0.0/FIX/-0.55	EUR	46,155,132	-5,226.57	
OISEST/0.0/FIX/-0.55	EUR	256,269,673	-8,968.91	
OISEST/0.0/FIX/-0.55	EUR	547,769,278	-10,472.52	
OISEST/0.0/FIX/-0.55	EUR	36,154,424	-1,657.99	
OISEST/0.0/FIX/-0.55	EUR	39,198,168	1,583.65	
OISEST/0.0/FIX/-0.55	EUR	301,616,328	28,265.61	
OISEST/0.0/FIX/-0.55	EUR	48,253,707	5,502.54	
OISEST/0.0/FIX/-0.55	EUR	45,189,229	-2,302.19	
OISEST/0.0/FIX/-0.56	EUR	25,084,248	-2,076.68	
OISEST/0.0/FIX/-0.56	EUR	70,305,673	-4,122.32	
OISEST/0.0/FIX/-0.56	EUR	48,246,351	6,320.42	
OISEST/0.0/FIX/-0.56	EUR	120,600,000	7,541.46	
OISEST/0.0/FIX/-0.56	EUR	44,115,337	-3,949.40	
OISEST/0.0/FIX/-0.56	EUR	50,142,111	-4,715.61	
OISEST/0.0/FIX/-0.56	EUR	125,000,000	2,441.03	

## Portfolio Listing on 12/30/2021 in EUR (next)

Name of security	Current cy	Quantity	Market value	%
OISEST/0.0/FIX/-0.56	EUR	60,170,533	-5,958.32	
OISEST/0.0/FIX/-0.56	EUR	44,170,830	-2,093.10	
OISEST/0.0/FIX/-0.56	EUR	216,808,575	-4,708.48	
OISEST/0.0/FIX/-0.56	EUR	139,700,000	3,956.40	
OISEST/0.0/FIX/-0.57	EUR	23,116,868	1,792.72	
OISEST/0.0/FIX/-0.57	EUR	40,207,335	2,236.28	
OISEST/0.0/FIX/-0.57	EUR	206,041,655	741.04	
OISEST/0.0/FIX/-0.57	EUR	84,298,322	3,068.73	
OISEST/0.0/FIX/-0.57	EUR	50,177,572	2,790.82	
OISEST/0.0/FIX/-0.57	EUR	125,588,942	2,401.66	
OISEST/0.0/FIX/-0.57	EUR	85,431,905	4,319.61	
OISEST/0.0/FIX/-0.57	EUR	40,206,190	203.31	
OISEST/0.0/FIX/-0.57	EUR	100,508,124	-1,164.05	
OISEST/0.0/FIX/-0.57	EUR	100,510,930	2,584.58	
OISEST/0.0/FIX/-0.57	EUR	65,675,005	-1,998.78	
OISEST/0.0/FIX/-0.57	EUR	50,236,109	2,964.94	
OISEST/0.0/FIX/-0.57	EUR	35,188,571	4,083.27	
OISEST/0.0/FIX/-0.57	EUR	90,429,742	-2,912.43	
OISEST/0.0/FIX/-0.57	EUR	200,937,148	1,812.36	
OISEST/0.0/FIX/-0.57	EUR	150,532,718	4,642.53	
OISEST/0.0/FIX/-0.57	EUR	235,130,017	-8,810.11	
OISEST/0.0/FIX/-0.57	EUR	120,322,397	-4,542.36	
OISEST/0.0/FIX/-0.58	EUR	90,506,079	16,084.97	
OISEST/0.0/FIX/-0.58	EUR	155,677,369	16,650.53	
OISEST/0.0/FIX/-0.58	EUR	80,414,671	14,041.22	
OISEST/0.0/FIX/-0.58	EUR	60,329,398	9,135.64	
OISEST/0.0/FIX/-0.58	EUR	100,532,823	16,978.32	
OISEST/0.0/FIX/-0.58	EUR	139,812,856	30,690.12	
OISEST/0.0/FIX/-0.58	EUR	27,145,469	3,836.14	
OISEST/0.0/FIX/-0.58	EUR	402,111,139	82,891.44	
OISEST/0.0/FIX/-0.58	EUR	132,549,491	13,254.20	
OISEST/0.0/FIX/-0.58	EUR	201,124,621	34,627.75	
OISEST/0.0/FIX/-0.59	EUR	75,228,810	18,498.53	
OISEST/0.0/FIX/-0.59	EUR	382,061,060	119,078.22	
<b>TOTAL Interest rate swaps</b>			<b>59,940.64</b>	
<b>TOTAL Other hedges</b>			<b>59,940.64</b>	
<b>TOTAL Hedges</b>			<b>59,940.64</b>	
<b>Receivables</b>			<b>20,672,561.35</b>	<b>0.04</b>
<b>Debts</b>			<b>-61,291,048.09</b>	<b>-0.11</b>
<b>Financial accounts</b>			<b>5,542,791,260.60</b>	<b>9.83</b>
<b>Net assets</b>			<b>56,378,704,525.34</b>	<b>100.00</b>

Amundi Asset Management, French "société par actions simplifiée"-SAS. 1 086 262 605 € capital amount.  
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