



onemarkets Fund



Annual report, including audited financial statements 2023

A Fund constituted under Luxembourg Law as a „Société d’Investissement à Capital Variable” (SICAV)
With multiple Sub-Funds
Management Company: Structured Invest S.A.

R.C.S. Luxembourg
B 271 238

Period from 15 September 2022 (date of incorporation) to 30 June 2023
Structured Invest S.A.



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Subscriptions are only valid if made on the basis of the current Prospectus supplemented by the latest annual report.

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Important information

No subscription can be made on the sole basis of this annual report. Shares shall be purchased on the basis of the prospectus, as well as the Key Information Document (KID), the management regulations and special regulations of the Fund.

The Key Information Document (KID), prospectus, annual reports, including audited financial statements (where applicable), and unaudited semi-annual reports are made available free of charge at the registered office of the Management Company of the Fund, the depositary bank and at all paying agents of the Fund in accordance with Luxembourg law and the laws of all the relevant jurisdictions.

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Management and Administration

Registered office

8-10, rue Jean Monnet
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Grand Duchy of Luxembourg

Board of Directors of the SICAV

Chairperson:

Claudia Vacanti
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Management Company

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8-10, rue Jean Monnet
L- 2180 Luxembourg
Grand Duchy of Luxembourg

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Board of Directors of Structured Invest S.A

Chairperson:

Christian Moritz Voit
UniCredit Bank AG
Arabellastraße 12
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Directors:

Stefan Martin Lieser (until 30 June 2023)
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Grand Duchy of Luxembourg

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Grand Duchy of Luxembourg

Alexander Walter Tumminelli (since 26 April 2023)
UniCredit Bank AG
Arabellastraße 12
D-81925 Munich
Germany

Managing Directors of Structured Invest S.A

Stefan Martin Lieser
Rüdiger Herres

Depositary Bank, Transfer Agent, Central Administration Agent and Paying Agent in Luxembourg

CACEIS Bank, Luxembourg Branch
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UniCredit Bank Austria AG
Schottengasse 6-8
1010 Vienna
Austria

Schoellerbank AG
Renngasse 3
1010 Vienna
Austria

Investment Managers and Investment Sub-Manager

onemarkets Amundi Absolute Return Growth Fund
(launched on 5 October 2022)

Amundi SGR S.p.A.
Via Cernaia, 8-10
20121 Milan
Italy

onemarkets Amundi Flexible Income Fund
(launched on 28 September 2022)

Amundi Deutschland GmbH
Arnulfstraße 124-126
D-80636 Munich
Germany

onemarkets Amundi Climate Focus Equity Fund
(launched on 28 September 2022)

Amundi Ireland Ltd
1, George's Quay Plaza
George's Quay
Dublin 2
Ireland

onemarkets Fidelity World Equity Income Fund
(launched on 29 September 2022)

FIL (Luxembourg) S.A.
2a Rue Albert Borschette
BP 2174
L-1021 Luxembourg
Grand Duchy of Luxembourg

Investment Sub-Manager:
FIL Investments International
Beech Gate
Millfield Lane
Lower Kingswood
Tadworth
Surrey, KT20 6RP
United Kingdom

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Investment Managers and Investment Sub-Manager

onemarkets BlackRock Global Equity Dynamic Opportunities Fund
(launched on 30 September 2022)

BlackRock Investment Management (UK) Limited
12 Throgmorton Avenue
London, EC2N 2DL
United Kingdom

Investment Sub-Manager:

BlackRock Investment Management (LLC)
1 University Square Drive
Princeton
New Jersey 08540
United States of America

onemarkets PIMCO Global Balanced Allocation Fund
(launched on 11 October 2022)

PIMCO Europe GmbH
Seidlstraße 24-24 A
D-80335 Munich
Germany

Investment Sub-Managers:

Pacific Investment Management Company LLC
650 Newport Center Drive
Newport Beach
92660 CA
United States of America

PIMCO Europe Ltd
11 Baker Street
London, W1U 3AH
United Kingdom

onemarkets PIMCO Global Strategic Bond Fund
(launched on 30 June 2023)

PIMCO Europe GmbH
Seidlstraße 24-24 A
D-80335 Munich
Germany

Investment Sub-Managers:

Pacific Investment Management Company LLC
650 Newport Center Drive
Newport Beach
92660 CA
United States of America

PIMCO Europe Ltd
11 Baker Street
London, W1U 3AH
United Kingdom

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Investment Managers and Investment Sub-Manager

onemarkets PIMCO Global Short Term Bond Fund
(launched on 30 June 2023)

PIMCO Europe GmbH
Seidlstraße 24-24 A
D-80335 Munich
Germany

Investment Sub-Managers:

Pacific Investment Management Company LLC
650 Newport Center Drive
Newport Beach
92660 CA
United States of America

PIMCO Europe Ltd
11 Baker Street
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United Kingdom

onemarkets J.P. Morgan Emerging Countries Fund
(launched on 30 September 2022)

J.P. Morgan Asset Management (UK) Limited
25 Bank Street, Canary Wharf
London, E14 5JP
United Kingdom

Investment Sub-Manager:

J.P. Morgan Investment Management Inc.
245 Park Avenue
New York
NY 10167
United States of America

onemarkets J.P. Morgan US Equities Fund
(launched on 30 June 2023)

J.P. Morgan Asset Management (UK) Limited
25 Bank Street, Canary Wharf
London, E14 5JP
United Kingdom

Investment Sub-Manager:

J.P. Morgan Investment Management Inc.
245 Park Avenue
New York
NY 10167
United States of America

onemarkets Allianz Global Equity Future Champions Fund
(launched on 30 June 2023)

Allianz Global Investors GmbH
Bockenheimer Landstrasse 42-44
60323 Frankfurt/Main
Germany

onemarkets Allianz Conservative Multi-Asset Fund
(launched on 30 June 2023)

Allianz Global Investors GmbH
Bockenheimer Landstrasse 42-44
60323 Frankfurt/Main
Germany

onemarkets Pictet Global Opportunities Allocation Fund
(launched on 30 June 2023)

Pictet Asset Management SA
Route des Accacias 60
1211 Geneva 73
Switzerland

onemarkets Global Multibrand Selection Fund
(launched on 30 June 2023)

UniCredit International Bank (Luxembourg) S.A.
8-10, rue Jean Monnet
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Investment Managers and Investment Sub-Manager

onemarkets Balanced Eastern Europe Fund
(launched on 30 June 2023)

ZB Invest Ltd.
Samoborska cesta 145
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Croatia

onemarkets Multi-Asset Value Fund
(launched on 30 June 2023)

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Report of the Board of Directors

Report of the Management Company as of 30 June 2023

onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund

Portfolio Performance

Overall, the Portfolio delivered a negative return since launch with negative performance across our directional Macro positions, our relative value Satellite positions and Hedges.

Our Macro directional pillar underperformed and was the most significant detractor. Most of the under-performance came from our long US bond positions. Concerns about sticky core inflation meant rates remaining higher-than-expected for longer-than-expected and this affected our long exposure to US treasuries. Generally worse-than-expected inflation numbers in the UK saw UK Gilt yields hit the highs seen in Q3 2022 at the height of the UK's LDI crisis affecting our position in UK bonds. Long positions in the US Dollar were also a significant detractor from overall performance as the greenback depreciated. Falling commodity and gold prices meant that our long Gold and long Commodity positions also underperformed. On the plus side, our long European Equity, US and Japanese Equity positions added to performance, as did our long European Investment Grade exposure as spread tightened.

As might be expected when most equity and fixed income markets appreciate during the period under review, our hedges underperformed and detracted from overall performance. As a reminder, to protect the portfolio against an equity and/or bond market correction (which would hurt overall fund performance given our long equity & bond exposure), we have put options on various equity and bond markets. Given what happened, these put options became less valuable and generated some losses for the portfolio. The main underperformers were our hedges on European equity indices; our Investment Grade and High Yield credit hedges (we were hedged against widening credit spreads) also made some losses.

Negative performance for the relative value strategies with positive returns from our Spread sub-pillar being more than offset by losses on the Equity, Interest Rates, Commodity, Inflation & Volatility and Quant sub-pillars, whilst our Foreign Exchange sub-pillar was flat.

In the Spread sub-pillar, we had good tactical decisions on when to exit and enter the credit market and despite a difficult month in March this sub-pillar was the best-performing in the period under observation with gains among various strategies including Euro peripheral sovereign markets, IG Financials, Cyclical and Defensive.

In the Interest Rate sub-pillar, we dynamically managed our exposure being both long and short at various stages but despite a positive Q1, this sub-pillar lagged in Q2 due to rising yields and curve flattening in UK that impacted some of our curve trades where we were positioned for some steepening. Performance were flat for our Commodity, Inflation & Volatility sub-pillar but then since February it detracted due various factors: we were positioned for an increase in volatility across different asset classes but volatility fell in Q2, general weakness in commodity prices and some losses in our Long-Dated Foreign Exchange Volatility positions. On the Quant side, some of our strategies such the equity model, which signalled a long position in US and Japanese, did well in H1 but overall, this sub-pillar had a negative contribution with the worst performer being our Cross asset model which suffered the long position in US Treasuries and some of our Trend Following and Currency Models which suffered the weakness of the Japanese Yen and the Norwegian Krone.

On the negative side, our Equity sub-pillar lost some money due to the under-performance of some sectorial positions: in March we were running a long European Banks position versus short the EURO STOXX 50 index, with the rationale for this position being that higher interest rates generally benefit the Banking sector; we also had a long Euro Value vs long the EURO STOXX 50 index and Value underperformed in March as well; among the underperforming strategies also our ESG basket of European stocks considered leaders in ESG terms which relatively underperformed the EURO STOXX 50.

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Performance of share classes

The share classes of onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund achieved the following performances:

- A (ISIN: LU2503833399) for the period from 6 October 2022 to 30 June 2023: -7.79 %
- C (ISIN: LU2503840923) for the period from 6 October 2022 to 30 June 2023: -7.97 %
- M (ISIN: LU2503840840) for the period from 6 October 2022 to 30 June 2023: -7.77 %
- MD (ISIN: LU2503840766) for the period from 6 October 2022 to 30 June 2023: -7.73 %
- U (ISIN: LU2503840337) for the period from 11 November 2022 to 30 June 2023: -8.29 %
- E (ISIN: LU2503840097) for the period from 5 October 2022 to 30 June 2023: -7.28 %
- O (ISIN: LU2503840683) for the period from 6 October to 7 June 2023: -5.98 %
- OD (ISIN : LU2503840501) for the period from 6 October to 7 June 2023: -5.99 %

SFDR Disclosure

The periodic disclosure under Regulation (EU) 2019/2088 for this Sub-Fund is in the Other information (unaudited) under point 5.

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onemarkets Fund - onemarkets Amundi Flexible Income Fund

Performance Review

Positive performance for the fund from launch to 30 June 2023 (class E +2.19%, net of management fees, gross of taxes). The greatest positive contribution came from equity, led by exposure to US, the main choice, followed by Europe and Japan; the contribution of the Emerging markets was negative due to the weakness of China. At sector level, the greatest positive contribution came from technology and discretionary consumption, followed by communication services and financials, while real estate, pharmaceuticals and non-cyclical consumption lost money.

Negative contribution from the fixed income due to long positions on core rates (US, in particular) and steepening strategies on the US yield curve; these losses were partially offset by exposure to investment grade (mainly US, via Credit Default Swap Index (CDX)) and high yield (especially European) credit and Emerging sovereign debt (mainly in hard currency); beneficial were also the exposure to European government bonds, especially peripherals (Italy), and long positions on European inflation.

Slightly negative contribution from commodities due to the weakness of the general index (via ETC) and, to a lesser extent, on industrial metals, while the position on gold was slightly positive. Currency strategies were slightly negative due to the long US dollar and the yen.

Among the hedging strategies, hedges on US rates were positive, those on US equities and European high yield credit were negative.

Portfolio Activity and Positioning

In the fourth quarter of 2022 the portfolio was gradually moved towards the target allocation, characterized by a balanced positioning. At the beginning of 2023, we took a defensive position on expectations of a profit recession and economic slowdown in the USA.

Equities: in January, after the rally, we strengthened the protections (puts on S&P 500 and Eurostoxx 50), financed by selling options on S&P 500; we increased China. At the beginning of February, post-rally, we reduced equity by selling (via futures) Europe, US and EM (global index). At the beginning of March, we made some tactical purchases via futures on EMU and US indices as the market was very weak; then, on the eve of the Silicon Valley Bank crisis, we took profit by reducing US; we strengthened China. After the decline following the bankruptcy of Silicon Valley Bank, we increased the exposure slightly, via options, closing the puts on the S&P 500 and opening a position on the Nasdaq given the drop in yields. Selection was concentrated on defensive themes (utilities, telecoms, healthcare, consumer staples) to the detriment of cyclical ones (we reduced consumer discretionary, financial, industrial). The position on real asset stocks was gradually built. Commodities, gold main position.

Bonds: US duration was increased in January; we opened a short position on 10y rate in Japan (BoJ expected to be less accommodative); US rate hedges were increased ahead of inflation reading in February; in March we strengthened the steepening in US (2-10y), believing the Fed pivot was closer. Inflation was increased in Eurozone and UK (as expectations dropped too much), slightly cut in US. Credit: we maintained the preference for Europe; in US we focussed on IG and opened a position on HY in February via Credit Default Swap. We increased Emerging debt exposure in March (Credit Default Swap on EMBI index). Foreign Exchange: we reduced long USD vs Euro, confirmed long Yen vs USD; EM Foreign Exchange were slightly increased. We maintained hedges on equities, US rates and HY credit.

In the second quarter, the allocation was gradually made more defensive with an intensification in June, when we took advantage of the rally, in the light of the greater risks of a recession in US and signs of deterioration in corporate profits. This defensiveness was obtained by significantly reducing the equity exposure, which at the end of the period was at the lowest level of the year, and, to a lesser extent, credit risk, while the duration was increased.

The reduction in the equity exposure, via index futures, mainly involved US (first allocation choice) followed by Europe and emerging countries (where China was reduced, following the disappointing macro data); Japan, on the other hand, was increased given the favorable momentum. Sector allocation remained focused on defensive themes (utilities, healthcare, but also technology via long Nasdaq) and less exposed to cyclicals (energy, financials, industrials; the underweight on consumer discretionary in US was strengthened in June). Exposure to real asset equity: infrastructure (operators of toll roads, airports, hotel businesses); energy (focus on companies with a clear vision on renewable energy, alternative

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fuels or energy storage), real estate (data center, logistics, residential companies), materials (mining companies, building infrastructure, gas production)

Rates: in June, we took partial profit on the protections on US rates, with a ensuing increase in duration. We confirmed the steepening strategy in US on 2-10yr, on expectations of normalization of the interest curve (now inverted), and in Canada. We also maintained the short on 10-year rate in Japan and the preference for Italy. Relative value strategies: in May, we opened long UK (after rates had risen sharply after above-consensus inflation data) vs US and long Bund vs US (Treasury yields had dropped significantly). Long inflation was confirmed in UK and Eurozone and, to a lesser extent, in US for hedge and diversification purposes.

Credit: we reduced risks in April by cutting exposure to European HY and US investment grade (via Credit Default Swap in both cases). In June, we implemented a relative value strategy long ETF iShares Euro Corporate vs. iTraxx Main (the spread between the cash and synthetic market has narrowed too much in favor of the Credit Default Swap). The risk (spread duration) is mainly allocated to the IG segment, especially in Europe (more attractive valuations), while we are still cautious vs HY segment (due to the high sensitivity to the cycle). The corporate selection remains defensive, with a focus on quality names.

Currencies: during the period, we reduced the long dollar vs. Euro (Federal Reserve should now be close to the peak of hike cycle) and we confirmed long Yen vs. USD; in May, we reduced the cyclical currencies (Australia, New Zealand) in favor of yen (defensive) and Euro. In June, long dollar vs. Euro was increased again; in the Emerging area, Chinese Yuan was reduced vs the currencies of Taiwan and India.

Commodities: gold main position.

We still keep protections on equities, rates and HY credit.

Performance of share classes

The share classes of onemarkets Fund - onemarkets Amundi Flexible Income Fund achieved the following performances*:

- A (ISIN: LU2503839750) for the period from 6 October 2022 to 30 June 2023: 0.39 %
- AD (ISIN: LU2503839677) for the period from 6 October 2022 to 30 June 2023: 0.39 %
- C (ISIN: LU2503839321) for the period from 6 October 2022 to 30 June 2023: 0.19 %
- CD (ISIN: LU2503839248) for the period from 6 October 2022 to 30 June 2023: 0.18 %
- M (ISIN: LU2503839164) for the period from 6 October 2022 to 30 June 2023: 0.45 %
- MD (ISIN: LU2503839081) for the period from 6 October 2022 to 30 June 2023: 0.43 %
- O (ISIN: LU2503838943) for the period from 6 October 2022 to 30 June 2023: 0.71 %
- OD (ISIN: LU2503838869) for the period from 6 October 2022 to 30 June 2023: 0.40 %
- U (ISIN: LU2503838786) for the period from 6 December 2022 to 30 June 2023: -0.22 %
- UD (ISIN: LU2503839834) for the period from 11 November 2022 to 30 June 2023: -0.05 %
- E (ISIN: LU2503842622) for the period from 28 September 2022 to 30 June 2023: 1.35 %
- EFQD (ISIN: LU2503841657) for the period from 30 November 2022 to 30 June 2023: -2.61 %

*until now, only the EFQD share class had distributions, those are not taken account in the performance calculation.

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onemarkets Fund - onemarkets Amundi Climate Focus Equity Fund

Market Review

Global equity markets have enjoyed a strong rebound since October 2022. In the early part of 2022, markets were weak as a combination of spiking inflation and spiking interest rates caused recessionary concerns. However, inflation data has stabilised (albeit at a high level). This in turn has shifted the market narrative from one of rising interest rates to one of peaking interest rates which has boosted investor sentiment. This coupled with quite robust economic data and resilient earnings has supported the rally. Looking across the sectors, the roll over in commodity prices has hurt the mining and energy segments. On the positive side, given expectations of central banks pausing their rate hikes, the longer duration/growth areas such as Information Technology did well.

Portfolio Review

The Portfolio has significantly outperformed its benchmark, the MSCI World Paris Aligned Index, since inception. At sector level, the portfolio has had a positive contribution from Financials and Consumer Staples. On the other side, Communication Services have detracted.

Financials has been an area that saw some stress earlier this year. With the solvency issues facing some regional banks in the US coupled with the Credit Suisse issues here in Europe, investors appeared nervous. Our preference for the higher quality, well capitalised banks was rewarding. At stock level, our holding of JPMorgan outperformed following the release of strong results. As well as being one of the highest quality banks globally, the company has seen a good profit tailwind from the rise in interest rates. Our holding of French-based BNP Paribas was also a rewarding position, helped by positive earnings results.

The portfolio added gains within Consumer Staples. Of our holdings, Coca-Cola performed strongly as earnings have held up well despite concerns about a slowing consumer. Also of note was the good performance of supermarket operator Ahold Delhaize.

Information Technology was among the best performing areas of the market in 2023. Hype around the growth outlook for Artificial Intelligence (AI) has been a tailwind. Our holding of semiconductor company Advanced Micro Devices has been a natural beneficiary of this move. Also to note the good performance of Broadcom which has also benefited.

Within Consumer Discretionary, automaker BMW performed well. A combination of solid results at the beginning of the year combined with the ongoing share buyback programme has supported the share price.

On the negative side, not owning some of the large US technology companies has been a headwind as these names have rallied. Also of note was the underperformance of US pharmaceutical company Pfizer. While operationally the company continues to perform well, a post-Covid normalisation and a general de-stocking has caused some weakness in numbers. This has been an overhang for the share price this year.

At an overall portfolio level, we maintain a balanced approach between cyclicals and defensives. We have not made any significant positioning changes in recent months.

Performance of share classes

The share classes of onemarkets Fund - onemarkets Amundi Climate Focus Equity Fund achieved the following performances:

- A (ISIN: LU2503843604) for the period from 6 October 2022 to 30 June 2023: 13.38 %
- C (ISIN: LU2503843430) for the period from 6 October 2022 to 30 June 2023: 13.10 %
- M (ISIN: LU2503843356) for the period from 6 October 2022 to 30 June 2023: 13.40 %
- MD (ISIN: LU2503843273) for the period from 6 October 2022 to 30 June 2023: 13.39 %
- O (ISIN: LU2503843190) for the period from 6 October 2022 to 30 June 2023: 13.73 %
- OD (ISIN: LU2503842978) for the period from 6 October 2022 to 30 June 2023: 13.93 %
- U (ISIN: LU2503844081) for the period from 19 October 2022 to 30 June 2023: 14.11 %
- UD (ISIN: LU2503842895) for the period from 10 November 2022 to 30 June 2023: 7.25 %
- E (ISIN: LU2503842465) for the period from 28 September 2022 to 30 June 2023: 16.35 %

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onemarkets Fund - onemarkets BlackRock Global Equity Dynamic Opportunities Fund

Market Overview

Q4'22 provided investors with a brief respite from an otherwise tumultuous and volatile calendar year, as global stocks, measured by the MSCI World Index, rallied +9.7%. This was a considerable rebound from early autumn lows, with support coming largely from resilient corporate earnings, lower than expected inflation in the U.S. and Europe and optimism on the re-opening of the Chinese economy. Markets were tempered in December with hawkish comments from the U.S. Federal Reserve in December intimating the likely need for continued rate hikes and restrictive monetary policy in 2023. Performance for the quarter was led by non-U.S. developed market and emerging market stocks, as a weakening U.S. dollar added to the gains enjoyed by non-U.S. stocks.

Equities started 2023 on a positive note, as slowing inflation data and moderating wage pressure once again led investors to believe that the end of the Federal Reserve's historic interest rate hike campaign may be near. However, stronger economic and CPI data in February weighed on sentiment, with further market weakness to come with the banking turmoil in March. Surprisingly stocks ended the quarter positive, rallying in the wake of the banking crisis, as a confluence of factors, including a sharp decline in real interest rates, swift U.S. regulatory action to backstop the banking system, and moderating inflation data, combined to boost investor confidence. Global stocks, as measured by the MSCI World Index, finished the quarter +7.7%.

Global equity market resilience continued in 2Q'23, as, better than expected economic growth, coupled with relatively tame goods inflation later in the quarter, gave equity investors confidence that both corporate earnings and margins may surprise to the upside during 2H'23. Market performance was dominated by the "magnificent seven" mega-tech stocks which represented a large portion of many U.S. indices that are market cap weighted. From a regional perspective, the US was one of the top performing markets for the quarter, with the S&P 500 Index and Nasdaq Composite, which often serves as a proxy for US technology performance, posting a return of +8.7% and 12.8%. Japanese equities, as measured by Nikkei Index (USD), returned 9.0%, European and emerging market stocks posted more modest gains as weakness in Chinese equities weighed on the region.

Improving economic outlook led global stocks to extend their rally in July 2023, with a return of 3.4% as measured by the MSCI World Index, with a notable shift in leadership towards cyclical sectors.

Performance

Following performance is gross of fee in EUR. While the reference currency of the Fund is euro, the Fund is managed by the Investment Manager in U.S. dollar.

	Since Inception*
onemarkets Fund - onemarkets BlackRock Global Equity Dynamic Opportunities Fund	17.93%
MSCI All Country World Index (ACWI)	12.29%

*Periods less than 1 year are not annualized.

ITD Primary contributors to performance relative to the reference benchmark include:

- Security selection in healthcare.
 - At the sub-industry level, security selection was driven primarily through exposure to select pharmaceutical and med tech companies
- Security selection in information technology
 - At the sub-industry level, security selection was driven primarily through exposure to semis
 - Exposure to software and services was also additive
- Security selection in consumer discretionary
 - At the sub-industry level, security selection was driven primarily through consumer durables and apparels.

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ITD Primary detractors to performance relative to the reference benchmark during this period include:

- Exposure to cash
- An overweight to and security selection within consumer staples
 - At the sub-industry level, security selection was driven by food, beverage & Tobacco
- Security selection in energy
 - At the sub-industry level, security selection was driven primarily through exposure to renewable energy

The figures shown relate to past performance. Past performance is not a reliable indicator of current or future results and should not be the sole factor of consideration when selecting a product or strategy.

Fund launch date: 30 September 2022. Basis: Gross of fee return, with gross dividends reinvested, in USD.

Basis: Gross of fee return, with gross dividends reinvested. All performance is shown in USD. Index performance returns do not reflect any management fees, transaction costs or expenses. Indexes are unmanaged and one cannot invest directly in an index. The return of your investment may increase or decrease as a result of currency fluctuations if your investment is made in a currency other than that used in the past performance calculation.

Sources: BlackRock. The performance attribution information provided is based on preliminary returns and may vary from official attribution. Quoted fund returns are sourced directly from BlackRock.

Performance of share classes

The share classes of onemarkets Fund - onemarkets BlackRock Global Equity Dynamic Opportunities Fund achieved the following performances:

- | | |
|---|---------|
| • A (ISIN: LU2503837036) for the period from 6 October 2022 to 30 June 2023: | 11.73 % |
| • C (ISIN: LU2503836814) for the period from 6 October 2022 to 30 June 2023: | 11.47 % |
| • M (ISIN: LU2503836731) for the period from 6 October 2022 to 30 June 2023: | 11.70 % |
| • MD (ISIN: LU2503836657) for the period from 6 October 2022 to 30 June 2023: | 11.73 % |
| • O (ISIN: LU2503836574) for the period from 6 October 2022 to 30 June 2023: | 11.85 % |
| • OD (ISIN: LU2503836491) for the period from 6 October 2022 to 30 June 2023: | 11.83 % |
| • U (ISIN: LU2503836228) for the period from 6 October 2022 to 30 June 2023: | 12.17 % |
| • E (ISIN: LU2503835923) for the period from 30 September 2022 to 30 June 2023: | 16.34 % |

SFDR Disclosure

The periodic disclosure under Regulation (EU) 2019/2088 for this Sub-Fund is in the Other information (unaudited) under point 5.

onemarkets Fund

onemarkets Fund - onemarkets Fidelity World Equity Income Fund

Market Environment

Global equities advanced over the 12-month period to June 2023. Markets remained focussed on the path of inflation and implied trajectory of interest rates over the review period. The period saw significant volatility, as the collapse of Silicon Valley Bank, followed by further financial sector disruption in US and Europe, led to a sharp decline in markets in the first half. Nonetheless, strong economic data, rally in technology stocks and optimism surrounding Artificial Intelligence (AI) drove equities higher during the second half of the period. At a sector level, information technology (characterised by narrow market leadership) and industrials outperformed, while relatively defensives utilities, health care and consumer staples lagged the broader market. Real estate also performed poorly given challenging macro environment.

Fund Performance

Over the period, the fund delivered positive returns but underperformed its relative index. Overall stock selection was positive. Sector allocation detracted from performance and was particularly weak within the information technology. The outperformance of a narrow cohort of high-growth US mega-cap stocks in 2023 proved to be a performance headwind.

Key detractors

Not holding mega-cap companies NVIDIA, Meta and Apple hampered relative performance. Nvidia issued strong revenue guidance, which led to widespread enthusiasm over the growth potential of AI. Nonetheless, we continue to avoid these stocks on valuation grounds. Shares in Progressive Corporation declined on weaker than expected earnings. Nevertheless, the fundamental backdrop for our insurance businesses is strong as their balance sheets remain robust and earnings growth is resilient. Pharmaceuticals company Roche fell after warning that its profits will decline in FY2023 due to lower demand for its COVID-19 therapy and diagnostics kits.

Key contributors

WW Grainger and Schneider Electric performed well over the period on solid quarterly earnings that were ahead of market expectations. Growth in the former was supported by freight efficiencies, sticky prices and easing supply chains. Subsequently, both companies upgraded their full year guidance. Elsewhere, Munich Re advanced on better-than-expected quarterly results. The German reinsurance company reiterated its full-year guidance for net income of EUR 4 billion and said that surpassing this target has now become more likely.

Portfolio strategy and Positioning

Well-diversified portfolio with a focus on owning high quality defensives

The portfolio manager maintains a defensive strategy and remain well diversified on both regional and sector counts as a result of the strategy's focus on companies with resilient returns and strong balance sheets. The largest absolute and relative sector weighting is to financials. However, holdings within the sector are typically higher quality, defensive businesses with low balance sheet risk. Industrials is another significant overweight, where we own professional publishers and information services companies Wolters Kluwer and RELX, which enjoy a high proportion of recurring revenues. Our considerable weighting to the technology sector is made up of technology hardware as well as software companies. We are modestly overweight in consumer staples. Meanwhile, the fund is underweight in the more cyclical areas of the market, such as materials and energy, as well as in companies with poor or negative cash flows. We monitor the portfolio's geographical exposures both based on country of domicile as well as more importantly where companies generate their underlying revenues. The portfolio's largest absolute regional exposure is to US domiciled companies. This stands out as a significant underweight relative to the large index exposure to the US. Nevertheless, the portfolio is marginally overweight US revenues compared to the index. By contrast, Europe is a significant overweight by domicile but much smaller by sales. This is a reflection of the global nature of the businesses the strategy invests in. Wolters Kluwer for example is Dutch listed but generates the majority of its revenues in the US.

onemarkets Fund

Outlook

- Market leadership this year has been narrow with large cap growth stocks strong outperformers, off the back of weakness in 2022 and boosted by investor excitement surrounding Artificial Intelligence. Elevated valuations in parts of the market remain vulnerable to compression, particularly if inflation and interest rates remain higher for longer than expected. The valuation bias of our strategy means that we are underexposed to richly valued, higher growth parts of the market. Our permanent focus on earnings persistence should also prove valuable if recession risks materialise and earnings come under strain.
- We will continue to invest in high-quality sustainable companies with strong balance sheets at attractive valuations, where we have a high level of confidence in the persistence of cash flows across the cycle, which can support an attractive, growing dividend.
- The large-scale shift towards a sustainable economy globally will likely continue to offer sources of long-term dividend growth across a range of different sectors. As consumers, regulators and investors intensify their focus on sustainability issues, managing environmental and societal risks will form a key part of the investor tool kit to avoid higher regulatory costs, litigation, brand erosion or stranded assets, which ultimately impact cash flows and the ability to deliver long-term dividend growth. Sustainable, well governed businesses that effectively manage environmental and social factors are well placed to deliver long-term earnings resilience supportive of long-term dividend and share price growth

Performance of share classes

The share classes of onemarkets Fund - onemarkets Fidelity World Equity Income Fund achieved the following performances:

- | | |
|---|---------|
| • A (ISIN: LU2503842119) for the period from 6 October 2022 to 30 June 2023: | 10.20 % |
| • AD (ISIN: LU2503842036) for the period from 6 October 2022 to 30 June 2023: | 10.21 % |
| • C (ISIN: LU2503841905) for the period from 6 October 2022 to 30 June 2023: | 9.91 % |
| • CD (ISIN: LU2503841814) for the period from 6 October 2022 to 30 June 2023: | 9.90 % |
| • M (ISIN: LU2503841731) for the period from 6 October 2022 to 30 June 2023: | 10.17 % |
| • MD (ISIN: LU2503838604) for the period from 6 October 2022 to 30 June 2023: | 10.17 % |
| • O (ISIN: LU2503838513) for the period from 6 October 2022 to 30 June 2023: | 10.37 % |
| • OD (ISIN: LU2503838430) for the period from 6 October 2022 to 30 June 2023: | 10.35 % |
| • U (ISIN: LU2503836905) for the period from 19 October 2022 to 30 June 2023: | 11.17 % |
| • UD (ISIN: LU2503835410) for the period from 12 October 2022 to 30 June 2023: | 12.89 % |
| • D (ISIN: LU2503835337) for the period from 19 December 2022 to 30 June 2023: | 9.10 % |
| • E (ISIN: LU2503835253) for the period from 29 September 2022 to 30 June 2023: | 12.82 % |

SFDR Disclosure

The periodic disclosure under Regulation (EU) 2019/2088 for this Sub-Fund is in the Other information (unaudited) under point 5.

onemarkets Fund

onemarkets Fund - onemarkets J.P. Morgan Emerging Countries Fund

Market Overview

The Onemarkets Fund - onemarkets portfolio outperformed its benchmark (MSCI Emerging Markets) since inception (3 October 2022) to 30 June 2023 with stock selection and sector and country allocation all contributing to relative performance.

Stock selection in Taiwan boosted relative returns, as Taiwanese technology made a comeback over the past six months. A broad re-basing of Artificial Intelligence (AI) growth expectations and hopes around a bottoming of the tech hardware cycle were largely responsible for the significant outperformance. As a result, the portfolio's exposure to Taiwan Semiconductor Manufacturing Company and Global Unichip were leading contributors to returns.

Stock selection in India was also a contributor to performance. This was predominantly led by exposure to the financial services sector with HDFC Bank a leading contributor. India's economy continued to grow in a sustained fashion leading to demand for loans and mortgages. In addition, the portfolio's lack of exposure to the Indian multinational conglomerate, Adani Group, which corrected substantially after a short-seller report questioned accounting and governance practices, boosted performance. The portfolio did not hold these names given low free float, rich valuations, and high leverage.

Stock selection in Indonesia aided performance. Bank Rakyat Indonesia and Bank Central Asia outperformed led by a credible domestic reform agenda and stronger commodity prices, driving improved economic growth in the region. Loan growth and margin expansion have driven stronger results for both banks.

Additionally, stock selection in Brazil contributed to returns with investors anticipating a start to an interest rate easing cycle as inflation in May touched a two and a half-year low. Resultantly, the portfolio's exposure to B3 SA Brasil Bolsa Balcao, a Brazilian stock exchange, was a leading contributor to returns as the company benefitted from increased trading volumes on the back of this positive surprise.

Zero exposure to the Gulf countries of United Arab Emirates, Kuwait and Qatar, along with the underweight to Saudi Arabia were all significant contributors to relative returns, as these countries underperformed the broader MSCI EM Index.

The portfolio's overweight to Mexico contributed to returns. Mexican equities proved to be more defensive than the broader index on the back of expectations around inflation easing and the fear of a deep recession in the US receding.

On the downside, stock selection in China proved to be a headwind to relative returns as disappointment at the pace of the reopening/recovery in China weighed on stocks held there. Specifically, the portfolio's exposure to Wuxi Biologics, a global Contract Research Development and Manufacturing Organization, retreated on concerns over geopolitical tensions. During the period, an Executive Order from President Biden was introduced that sought to expand biologics manufacturing capabilities in the USA, weighing on the overall stock performance. Consumer related names also detracted given the underwhelming recovery post Covid.

Underweight exposure to South Korea hurt relative returns, as the market performed strongly over the period. Stock selection in this market also detracted (NCsoft, KB Financial, and LG Household & Health Care.)

At the stock level, EPAM Systems, the Belarussian IT services company, detracted from returns after the company cut revenue guidance soon after reporting results.

As a result of our fundamental view, the portfolio continues to be overweight Taiwan (due to attractive valuation), Argentina and Mexico and underweight Saudi Arabia, Malaysia, and India. At the sector level, the portfolio has an overweight to consumer staples, financials, information technology, and underweight to materials, energy and communication services. This is an aggregation of the high conviction themes across the EMAP platform, such as the e-commerce and financial penetration story that is so prevalent in EM.

onemarkets Fund

Performance of share classes

The share classes of onemarkets Fund - onemarkets J.P. Morgan Emerging Countries Fund achieved the following performances:

- A (ISIN: LU2503834520) for the period from 6 October 2022 to 30 June 2023: 1.13 %
- C (ISIN: LU2503834447) for the period from 6 October 2022 to 30 June 2023: 0.94 %
- M (ISIN: LU2503834363) for the period from 6 October 2022 to 30 June 2023: 1.08 %
- MD (ISIN: LU2503834280) for the period from 6 October 2022 to 30 June 2023: 1.17 %
- O (ISIN: LU2503834108) for the period from 6 October 2022 to 30 June 2023: 1.42 %
- OD (ISIN: LU2503834017) for the period from 6 October 2022 to 30 June 2023: 1.53 %
- U (ISIN: LU2503833985) for the period from 21 October 2022 to 30 June 2023: 7.09 %
- UD (ISIN: LU2503833803) for the period from 23 November 2022 to 30 June 2023: 2.64 %
- D (ISIN: LU2503833712) for the period from 19 December 2022 to 30 June 2023: 2.89 %
- E (ISIN: LU2503833639) for the period from 30 September 2022 to 30 June 2023: 5.90 %

SFDR Disclosure

The periodic disclosure under Regulation (EU) 2019/2088 for this Sub-Fund is in the Other information (unaudited) under point 5.

onemarkets Fund

onemarkets Fund - onemarkets PIMCO Global Balanced Allocation Fund

Market Review

In Q4 2022, volatility persisted: developed market yields broadly rose over the quarter, as central banks continued to pursue tighter monetary policies in response to persistent inflationary pressures. The Federal Reserve hiked its policy rate and shifted their projected terminal rate higher. Several other central banks similarly continued to implement tighter monetary policies, including the Bank of Japan, which surprised markets with an adjustment to their yield curve control framework. The S&P 500 finished the fourth quarter with only modest gains, and capped its worst calendar year since 2008.

In Q1 2023, the fundamental backdrop showed signs of a slowdown amid financial sector instability, while headline inflation continued to decline. Rate volatility rose to levels not seen since the Great Financial Crisis on the back of banking sector fragility, with March resulting in the largest monthly drop for the 2-year Treasury since 2008. The Fed hiked its policy rate and dampened expectations for further hikes. Global central banks largely followed suit with monetary tightening and weakened forward guidance, while developed market yields fell over the quarter. Meanwhile, risk sentiment improved despite the collapse of Silicon Valley Bank and the Credit Suisse-UBS merger, with the MSCI World up 7.7%.

In Q2 2023, markets breathed easy after debt ceiling resolution with rate projections pushing higher due to resilient jobless claims and fading concerns about the stress within the banking sector. Global developed central banks continued their hiking cycles and maintained hawkish forward guidance due to persistently stubborn inflation prints. Risk sentiment was robust despite debt concerns surrounding the U.S. debt ceiling, with the MSCI World finishing the quarter up 6.99% and credit spreads broadly tightening.

Performance review

As of 30 June 2023, onemarkets Fund - onemarkets PIMCO Global Balanced Allocation Fund – A Class returned 2.08% net of all fees since inception (11 October 2022). Over the same period, the fund registered a volatility of 7.18% based on monthly returns.

The exposure to US equity was the main contributor to the since inception performance given the rally experienced by the US equity market over the period. In addition, the exposure to other developed markets equity (including Eurozone) contributed positively to the performance over the period. Interest rate strategies contributed positively to the performance over the period too: the major positive contribution came from the exposure to nominal and real duration in the Eurozone, conversely the exposure to nominal duration in the US detracted from performance. Credit strategies contributed to the performance too, although to a less extent, through the exposure to Investment Grade spread.

Positioning and portfolio management activity

onemarkets Fund - onemarkets PIMCO Global Balanced Allocation Fund was incepted on 11 October 2022 and since then the portfolio management team has been working on the portfolio ramp-up in order to gradually progress towards the target allocation.

As of end of June 2023, the fund holds ~50% of its assets in nominal bonds, ~35% in equities and ~15% in inflation-linked bonds, with a focus on developed markets over emerging markets both in the equity component and in and fixed-income one. In the equity component, the preferred exposure is to US equities (~22%) but the portfolio also holds exposure to other developed markets equities (~9%) including Eurozone (~3%). In the fixed-income component, the preference is for high quality allocations including government bonds across main global developed countries (~22%) and Investment Grade credit which we prefer over High Yield credit. In addition, the portfolio maintains exposure to low duration Inflation-Linked bonds as they can help mitigate inflationary risks. In summary, the portfolio has assumed a neutral risk stance as we seek to balance near-term macroeconomic resilience with medium-term recession risks.

onemarkets Fund

Performance of share classes

The share classes of onemarkets Fund - onemarkets PIMCO Global Balanced Allocation Fund achieved the following performances:

- A (ISIN: LU2503835501) for the period from 11 October 2022 to 30 June 2023: 2.42 %
- AD (ISIN: LU2503835683) for the period from 11 October 2022 to 30 June 2023: 2.42 %
- C (ISIN: LU2503835766) for the period from 11 October 2022 to 30 June 2023: 2.22 %
- CD (ISIN: LU2503835840) for the period from 11 October 2022 to 30 June 2023: 2.22 %
- M (ISIN: LU2503838273) for the period from 11 October 2022 to 30 June 2023: 2.42 %
- MD (ISIN: LU2503837978) for the period from 11 October 2022 to 30 June 2023: 2.43 %
- O (ISIN: LU2503837895) for the period from 11 October 2022 to 30 June 2023: 2.81 %
- OD (ISIN: LU2503837622) for the period from 11 October 2022 to 30 June 2023: 2.69 %
- U (ISIN: LU2503837549) for the period from 14 November 2022 to 30 June 2023: 1.39 %
- UD (ISIN: LU2503837465) for the period from 25 November 2022 to 30 June 2023: 0.48 %
- E (ISIN: LU2503837200) for the period from 11 October 2022 to 30 June 2023: 2.99 %

SFDR Disclosure

The periodic disclosure under Regulation (EU) 2019/2088 for this Sub-Fund is in the Other information (unaudited) under point 5.

onemarkets Fund

Sub-Funds launched on 30 June 2023:

The following Sub-Funds that have been launched on 30 June 2023:

- onemarkets PIMCO Global Strategic Bond Fund
- onemarkets PIMCO Global Short Term Bond Fund
- onemarkets J.P. Morgan US Equities Fund
- onemarkets Allianz Global Equity Future Champions Fund
- onemarkets Allianz Conservative Multi-Asset Fund
- onemarkets Pictet Global Opportunities Allocation Fund
- onemarkets Global Multibrand Selection Fund
- onemarkets Balanced Eastern Europe Fund
- onemarkets Multi-Asset Value Fund

For the following Sub-Funds, the periodic disclosure under Regulation (EU) 2019/2088 can be found in the Other information (unaudited) under point 5:

- onemarkets J.P. Morgan US Equities Fund
- onemarkets Allianz Global Equity Future Champions Fund
- onemarkets Allianz Conservative Multi-Asset Fund
- onemarkets Pictet Global Opportunities Allocation Fund
- onemarkets VP Global Flexible Bond Fund

To the Shareholders of
onemarkets Fund
8-10, rue Jean Monnet
L-2180 Luxembourg

REPORT OF THE *REVISEUR D'ENTREPRISES AGREE*

Opinion

We have audited the financial statements of onemarkets Fund (the “Fund”) and of each of its sub-funds, which comprise the statement of net assets and the schedule of investments and other net assets as at 30 June 2023 and the statement of operations and changes in net assets for the for the period from 15 September 2022 (date of incorporation) to 30 June 2023, and notes to the financial statements, including a summary of significant accounting policies.

In our opinion, the accompanying financial statements give a true and fair view of the financial position of the Fund and of each of its sub-funds as at 30 June 2023, and of the results of their operations and changes in their net assets for the period from 15 September 2022 (date of incorporation) to 30 June 2023 in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements.

Basis for Opinion

We conducted our audit in accordance with the Law of 23 July 2016 on the audit profession (Law of 23 July 2016) and with International Standards on Auditing (ISAs) as adopted for Luxembourg by the “*Commission de Surveillance du Secteur Financier*” (CSSF). Our responsibilities under the Law of 23 July 2016 and ISAs as adopted for Luxembourg by the CSSF are further described in the “Responsibilities of the *“réviseur d’entreprises agréé”* for the Audit of the Financial Statements” section of our report. We are also independent of the Fund in accordance with the International Code of Ethics for Professional Accountants, including International Independence Standards, issued by the International Ethics Standards Board for Accountants (IESBA Code) as adopted for Luxembourg by the CSSF together with the ethical requirements that are relevant to our audit of the financial statements, and have fulfilled our other ethical responsibilities under those ethical requirements. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

Other information

The Board of Directors of the Fund is responsible for the other information. The other information comprises the information stated in the annual report but does not include the financial statements and our report of the “*réviseur d’entreprises agréé*” thereon.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit or otherwise appears to be materially misstated. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report this fact. We have nothing to report in this regard.

Responsibilities of the Board of Directors of the Fund for the Financial Statements

The Board of Directors of the Fund is responsible for the preparation and fair presentation of the financial statements in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements, and for such internal control as the Board of Directors of the Fund determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the Board of Directors of the Fund is responsible for assessing the Fund’s ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless the Board of Directors of the Fund either intends to liquidate the Fund or to cease operations, or has no realistic alternative but to do so.

Responsibilities of the “*réviseur d’entreprises agréé*” for the Audit of the Financial Statements

The objectives of our audit are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue a report of the “*réviseur d’entreprises agréé*” that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with the Law dated 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As part of an audit in accordance with the Law dated 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF, we exercise professional judgment and maintain professional skepticism throughout the audit. We also:

- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Fund's internal control.
- Evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by the Board of Directors of the Fund.
- Conclude on the appropriateness of the Board of Directors of the Fund use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Fund's ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our report of the *"réviseur d'entreprises agréé"* to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our report of the *"réviseur d'entreprises agréé"*. However, future events or conditions may cause the Fund to cease to continue as a going concern.
- Evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

For Deloitte Audit, *Cabinet de révision agréé*

Jan van Delden, *Réviseur d'entreprises agréé*

Partner

Luxembourg, 31 October 2023

onemarkets Fund
Combined Statements

onemarkets Fund

Combined statement of net assets as at 30/06/23

	Note	Expressed in EUR
Assets		2,280,176,210.20
Securities portfolio at market value	2b	2,135,878,199.80
<i>Cost price</i>	2f	2,075,594,797.19
Options (long positions) at market value	2b	4,955,334.51
<i>Options purchased at cost</i>	2f	6,250,872.67
Cash at bank		98,626,181.81
Collateral receivable	10	1,285,663.61
Receivable for investments sold		6,664,079.69
Receivable on subscriptions		20,427,211.29
Receivable on swaps		59,065.54
Net unrealised appreciation on forward foreign exchange contracts	2b	550,580.02
Net unrealised appreciation on financial futures	2b	48,424.15
Net unrealised appreciation on swaps	2b	2,816,837.13
Dividends receivable, net	2c	2,408,475.66
Interests receivable, net	2c	6,201,694.73
Formation expenses, net	2i	235,268.07
Other assets		19,194.19
Liabilities		68,400,554.79
Options (short positions) at market value	2b	5,539,932.94
<i>Options sold at cost</i>	2f	4,438,911.42
Bank overdrafts		386,928.56
Collateral payable	10	5,110,096.91
Payable on investments purchased		42,831,443.93
Payable on redemptions		2,652,639.69
Payable on swaps		19,048.70
Net unrealised depreciation on forward foreign exchange contracts	2b	561,923.72
Net unrealised depreciation on financial futures	2b	1,965,112.74
Net unrealised depreciation on swaps	2b	225,249.87
Management fees payable	3	5,311,846.90
Depositary, Central Administration and Paying Agent fees payable	4,5	1,263,220.65
Subscription tax payable ("Taxe d'abonnement")	9	206,298.80
Interests payable, net		1,725,042.83
Payable on foreign exchange		35,228.30
Other liabilities		566,540.25
Net asset value		2,211,775,655.41

onemarkets Fund

Combined statement of operations and changes in net assets for the period from 15/09/22 (date of incorporation) to 30/06/23

	<i>Note</i>	<i>Expressed in EUR</i>
Income		27,820,087.69
Net dividends	2c	16,512,639.67
Interests on bonds and money market instruments, net	2c	5,344,688.23
Interests received on swaps		4,769,665.97
Bank interests on cash accounts		1,064,011.65
Other income		129,082.17
Expenses		17,731,423.30
Management and advisory fees	3	9,098,784.20
Depository, Central Administration and Paying Agent fees	4,5	2,203,917.76
Amortisation of formation expenses	2i	74,393.89
Transaction fees	6	2,293,980.56
Subscription tax ("Taxe d'abonnement")	9	378,094.29
Bank interest on overdrafts		41,175.06
Interests paid on swaps		2,924,882.46
Other expenses	2g	716,195.08
Net income / (loss) from investments		10,088,664.39
Net realised profit / (loss) on:		
- sales on securities portfolio	2d	3,251,759.79
- options	2b	3,447,891.79
- forward foreign exchange contracts	2b	62,081.72
- financial futures	2b	-7,521,843.15
- swaps	2b	-3,200,374.99
- foreign exchange	2h	-6,637,287.54
Net realised profit / (loss)		-509,107.99
Movement in net unrealised appreciation / (depreciation) on:		
- securities portfolio	2b	60,283,402.61
- options	2b	-2,396,559.68
- forward foreign exchange contracts	2b	-11,343.70
- financial futures	2b	-1,930,705.45
- swaps	2b	2,591,587.26
Net increase / (decrease) in net assets as a result of operations		58,027,273.05
Dividends distributed	7	-784,223.79
Subscriptions / Redemptions of shares, net		2,154,532,606.15
Net increase / (decrease) in net assets		2,211,775,655.41
Net assets at the beginning of the period		-
Net assets at the end of the period		2,211,775,655.41

**onemarkets Fund - onemarkets Amundi Absolute
Return Growth Fund (launched on 5 October
2022)**

onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Statement of net assets as at 30/06/23

	<i>Note</i>	<i>Expressed in EUR</i>
Assets		107,635,474.21
Securities portfolio at market value	2b	90,861,234.37
<i>Cost price</i>	2f	90,573,504.14
Options (long positions) at market value	2b	2,621,847.31
<i>Options purchased at cost</i>	2f	3,447,301.52
Cash at bank		9,822,637.15
Receivable for investments sold		1,919,719.66
Receivable on swaps		59,065.54
Net unrealised appreciation on forward foreign exchange contracts	2b	228,677.40
Dividends receivable, net	2c	14,140.49
Interests receivable, net	2c	2,074,410.50
Formation expenses, net	2i	33,741.79
Liabilities		6,019,377.05
Options (short positions) at market value	2b	2,132,484.81
<i>Options sold at cost</i>	2f	2,038,598.99
Bank overdrafts		37,157.21
Collateral payable	10	610,000.00
Payable on investments purchased		1,104,989.56
Payable on swaps		19,048.70
Net unrealised depreciation on financial futures	2b	451,437.35
Net unrealised depreciation on swaps	2b	225,249.87
Management fees payable	3	128,606.30
Depository, Central Administration and Paying Agent fees payable	4,5	70,729.78
Subscription tax payable ("Taxe d'abonnement")	9	2,921.29
Interests payable, net		1,170,481.57
Payable on foreign exchange		1,499.75
Other liabilities		64,770.86
Net asset value		101,616,097.16

onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Statement of operations and changes in net assets from 05/10/22 to 30/06/23

	<i>Note</i>	<i>Expressed in EUR</i>
Income		4,452,188.60
Net dividends	2c	151,893.88
Interests on bonds and money market instruments, net	2c	1,541,079.05
Interests received on swaps		2,602,827.91
Bank interests on cash accounts		153,744.25
Other income		2,643.51
Expenses		3,128,131.16
Management and advisory fees	3	317,179.83
Depositary, Central Administration and Paying Agent fees	4,5	153,045.11
Amortisation of formation expenses	2i	10,534.63
Transaction fees	6	385,550.86
Subscription tax ("Taxe d'abonnement")	9	9,391.19
Bank interest on overdrafts		8,768.90
Interests paid on swaps		2,159,505.21
Other expenses	2g	84,155.43
Net income / (loss) from investments		1,324,057.44
Net realised profit / (loss) on:		
- sales on securities portfolio	2d	-891,870.67
- options	2b	2,615,424.66
- forward foreign exchange contracts	2b	-431,482.15
- financial futures	2b	-9,375,284.58
- swaps	2b	-1,517,417.99
- foreign exchange	2h	-1,220,895.89
Net realised profit / (loss)		-9,497,469.18
Movement in net unrealised appreciation / (depreciation) on:		
- securities portfolio	2b	287,730.23
- options	2b	-919,340.03
- forward foreign exchange contracts	2b	228,677.40
- financial futures	2b	-465,454.21
- swaps	2b	-225,249.87
Net increase / (decrease) in net assets as a result of operations		-10,591,105.66
Subscriptions / Redemptions of shares, net		112,207,202.82
Net increase / (decrease) in net assets		101,616,097.16
Net assets at the beginning of the period		-
Net assets at the end of the period		101,616,097.16

onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Statistical information

		30/06/23
Total Net Assets	EUR	101,616,097.16
A - EUR		
Number of shares		18,467.674
Net asset value per share	EUR	92.21
C - EUR		
Number of shares		5,533.100
Net asset value per share	EUR	92.03
M - EUR		
Number of shares		6,282.000
Net asset value per share	EUR	92.23
MD - EUR		
Number of shares		13,632.000
Net asset value per share	EUR	92.23
U - EUR		
Number of shares		326.006
Net asset value per share	EUR	91.71
E - EUR		
Number of shares		1,051,961.286
Net asset value per share	EUR	92.72

onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			86,733,711.52	85.35
Shares			12,352,800.47	12.16
Canada			311,524.55	0.31
STANTEC INC	CAD	5,200	311,524.55	0.31
France			1,955,781.43	1.92
ACCOR SA	EUR	12,777	434,673.54	0.43
ALSTOM	EUR	14,020	383,026.40	0.38
AXA SA	EUR	10,147	274,222.68	0.27
ESSILORLUXOTTICA SA	EUR	1,284	221,618.40	0.22
SCHNEIDER ELECTRIC SE	EUR	1,971	328,092.66	0.32
SODEXO SA	EUR	3,115	314,147.75	0.31
Germany			1,197,114.12	1.18
ADIDAS AG NAMEN AKT	EUR	1,491	265,069.98	0.26
SAP AG	EUR	2,793	349,516.02	0.34
SIEMENS AG PREFERENTIAL SHARE	EUR	1,971	300,656.34	0.30
SIEMENS ENERGY - REGISTERED SHS	EUR	17,421	281,871.78	0.28
Ireland			380,554.79	0.37
RYANAIR HLDGS	EUR	22,106	380,554.79	0.37
Italy			323,759.50	0.32
FERRARI	EUR	1,081	323,759.50	0.32
Japan			2,213,238.59	2.18
AEON CO LTD	JPY	15,200	283,588.38	0.28
ASICS CORP KOBE	JPY	10,900	305,597.08	0.30
FAST RETAILING CO LTD	JPY	1,200	279,438.41	0.27
KIRIN HOLDINGS CO LTD	JPY	19,200	255,877.92	0.25
KONAMI GROUP CORPORATION	JPY	6,200	295,712.35	0.29
ORIENTAL LAND CO LTD	JPY	7,200	255,740.94	0.25
SEVEN & I HOLDINGS CO LTD	JPY	6,800	267,579.53	0.26
WEST JAPAN RAILWAY COMPANY	JPY	7,100	269,703.98	0.27
Spain			615,661.26	0.61
AMADEUS IT GROUP SA -A-	EUR	4,821	336,023.70	0.33
INDITEX SHARE FROM SPLIT	EUR	7,886	279,637.56	0.28
Sweden			317,458.16	0.31
HENNES AND MAURITZ AB	SEK	20,202	317,458.16	0.31
United Kingdom			1,335,664.57	1.31
CARNIVAL PLC	GBP	15,641	237,034.56	0.23
CENTRICA	GBP	164,902	238,182.17	0.23
EASYJET PLC	GBP	28,731	161,575.26	0.16
HIKMA PHARMACEUTICALS PLC	GBP	9,477	208,777.82	0.21
INFORMA PLC	GBP	35,497	300,306.73	0.30
WHITBREAD	GBP	4,810	189,788.03	0.19
United States of America			3,702,043.50	3.64
ALPHABET INC -C-	USD	3,511	389,299.42	0.38
BIOGEN IDEC INC	USD	1,143	298,426.72	0.29
DARDEN RESTAURANTS INC	USD	2,158	330,484.55	0.33
GE HEALTHCARE TECHNOLOGIES INC	USD	3,680	274,026.76	0.27
GENERAL ELECTRI	USD	3,429	345,257.24	0.34
META PLATFORMS INC A	USD	1,588	417,712.41	0.41
MICROSOFT CORP	USD	1,027	320,563.32	0.32
NVIDIA CORP	USD	886	343,534.12	0.34
PALO ALTO NETWORKS	USD	1,525	357,151.92	0.35

onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
SERVICENOW INC	USD	514	264,759.47	0.26
TERADYNE INC	USD	3,536	360,827.57	0.36
Bonds			58,476,566.29	57.55
Albania			392,432.00	0.39
ALBANIA 5.9 23-28 09/06A	EUR	400,000	392,432.00	0.39
Australia			472,518.55	0.47
AUSTRALIA PACIFIC 4.375 23-33 24/05A	EUR	120,000	119,542.80	0.12
NBN 4.375 23-33 15/03A	EUR	120,000	122,499.00	0.12
SYDNEY AIRPORT FINAN 4.375 23-33 03/05A	EUR	130,000	129,437.75	0.13
TRANSURBAN FINANCE 4.225 23-33 26/04A	EUR	100,000	101,039.00	0.10
Austria			722,275.84	0.71
AUSTRIA 2.40 13-34 23/05A	EUR	400,000	376,642.00	0.37
SUZANO AUSTRIA GMBH 2.5 21-28 15/09S	USD	190,000	148,490.84	0.15
VORALBERGER LANDESUH 4.125 23-26 16/02A	EUR	200,000	197,143.00	0.19
Belgium			3,213,115.73	3.16
BELGIUM 0.65 21-71 22/06A	EUR	940,000	391,528.80	0.39
EUROPEAN UNION 0.00 20-30 04/10A	EUR	505,000	407,706.70	0.40
EUROPEAN UNION 0.8 22-25 04/07A	EUR	945,000	896,790.83	0.88
EUROPEAN UNION 0 21-26 06/07A	EUR	785,000	712,858.50	0.70
EUROPEAN UNION 0 21-31 04/07A	EUR	675,000	532,912.50	0.52
EUROPEAN UNION 3.0 22-53 04/03A	EUR	180,000	171,671.40	0.17
KBC GROUPE 4.375 23-31 06/12A	EUR	100,000	99,647.00	0.10
Bermuda			188,525.60	0.19
ATHORA 6.625 23-28 16/06A	EUR	190,000	188,525.60	0.19
Brazil			2,035,916.21	2.00
BRAZIL 0.01 22-33 01/01S	BRL	5,000	917,269.62	0.90
BRAZIL 10.00 18-29 05/01S	BRL	6,000	1,118,646.59	1.10
Bulgaria			396,868.00	0.39
BULGARIA 4.125 22-29 23/09A	EUR	200,000	198,359.00	0.20
BULGARIA 4.5 23-33 27/01A	EUR	200,000	198,509.00	0.20
Canada			1,738,111.93	1.71
BANK OF NOVA SCOTIA 4.85 23-30 01/02S	USD	500,000	442,566.45	0.44
CANADA 1.00 21-26 01/09S	CAD	2,050,000	1,295,545.48	1.27
Cayman Islands			530,055.46	0.52
BANCO BTG PACTUAL SA 4.5 19-25 10/01S	USD	300,000	266,256.19	0.26
LAMAR FUNDING LTD 3.958 15-25 07/05S	USD	300,000	263,799.27	0.26
Chile			556,735.28	0.55
CHILE 4.125 23-34 05/07A	EUR	270,000	267,231.15	0.26
CORPORACION NACIONAL 5.125 23-33 02/02S	USD	200,000	181,124.66	0.18
EMPRESA NACIONAL 3.05 21-32 14/09S	USD	150,000	108,379.47	0.11
Colombia			1,046,290.54	1.03
COLOMBIA 3.125 20-31 15/04S	USD	200,000	139,165.91	0.14
COLOMBIA 3.875 16-26 22/03A	EUR	100,000	96,121.00	0.09
COLOMBIA 5.20 19-49 15/05S	USD	340,000	217,573.52	0.21
COLOMBIA 7.5 23-49 02/02S	USD	200,000	179,751.60	0.18
COLOMBIA 8 22-33 20/04S	USD	200,000	187,142.07	0.18
ECOPETROL SA 8.8750 23-33 13/01S	USD	250,000	226,536.44	0.22
Czech Republic			255,816.00	0.25
EP INFRASTRUCTURE AS 1.698 19-26 30/07A	EUR	300,000	255,816.00	0.25

onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Denmark			468,755.00	0.46
CARLSBERG BREWERIES 3.50 23-26 26/11A	EUR	100,000	98,972.50	0.10
NYKREDIT REALKREDIT A/S 4.0 23-28 17/07A	EUR	250,000	242,057.50	0.24
TDC NET AS 5.618 23-30 06/02A	EUR	130,000	127,725.00	0.13
Dominican Republic			117,191.11	0.12
DOMINICAN REPUBLIC 4.875 20-32 23/09S	USD	150,000	117,191.11	0.12
Finland			379,056.80	0.37
NOKIAN RENKAAT OYJ 5.125 23-28 14/06A	EUR	170,000	169,460.25	0.17
STORA ENSO OYJ 4.0 23-26 01/06A	EUR	100,000	99,585.00	0.10
STORA ENSO OYJ 4.25 23-29 01/09A	EUR	110,000	110,011.55	0.11
France			5,477,288.88	5.39
ALD SA 4.25 23-27 18/01A	EUR	200,000	199,522.00	0.20
ARVAL SERVICE LEASE 4.125 23-26 13/04A	EUR	200,000	198,255.00	0.20
ARVAL SERVICE LEASE 4.625 23-24 02/12A	EUR	100,000	100,421.50	0.10
BFCM 3.875 23-28 14/02A	EUR	100,000	98,642.50	0.10
BFCM 4.375 23-30 02/05A	EUR	200,000	198,695.00	0.20
BFCM 5.375 23-28 25/05U	GBP	100,000	111,109.94	0.11
BNP PARIBAS SA 2.375 15-25 17/02A	EUR	248,000	239,610.16	0.24
BNP PARIBAS SA 4.125 23-33 24/05A	EUR	200,000	200,227.00	0.20
BOUYGUES 3.875 23-31 17/07A	EUR	100,000	99,174.00	0.10
BPCE SA 2.875 14-24 30/09A	EUR	200,000	195,541.00	0.19
BPCE SA 6.125 23-29 24/05A	GBP	200,000	223,335.08	0.22
CA HOME LOAN 3.25 23-32 28/09A	EUR	500,000	498,237.50	0.49
CARREFOUR BQ 4.079 23-27 05/05A	EUR	200,000	196,940.00	0.19
CREDIT AGRICOLE SA 2.8000 15-25 16/10Q	EUR	100,000	96,269.00	0.09
CROWN EUROPEAN HLDG 2.625 16-24 30/09S9S	EUR	300,000	294,130.50	0.29
DANONE SA 3.47 23-31 22/05A	EUR	200,000	199,232.00	0.20
ERAMET SA 5.8750 19-25 21/05A	EUR	300,000	306,123.00	0.30
HLDG INFRA TRANSPORT 1.625 20-29 18/09A	EUR	300,000	256,825.50	0.25
HLDG INFRA TRANSPORT 4.25 23-30 18/01A	EUR	100,000	99,120.50	0.10
LA POSTE 4.00 23-35 12/06A	EUR	200,000	202,702.00	0.20
RCI BANQUE SA 4.875 23-28 14/06A	EUR	80,000	79,981.20	0.08
RENAULT SA 2.375 20-26 25/11A	EUR	300,000	278,041.50	0.27
SOCIETE GENERALE SA 4.125 23-27 02/06A	EUR	200,000	198,273.00	0.20
SOCIETE GENERALE SA 5.625 23-33 02/06A	EUR	100,000	99,111.00	0.10
TEREOS FIN GROUP I 7.5 20-25 30/10S	EUR	300,000	307,942.50	0.30
VALLOUREC SA 8.5 21-26 30/06S	EUR	300,000	300,280.50	0.30
WENDEL SE 4.5 23-30 19/06A	EUR	100,000	99,554.00	0.10
WPP FINANCE 4.125 23-28 30/05A	EUR	100,000	99,992.00	0.10
Germany			2,779,861.40	2.74
BAYER AG 4.0 23-26 26/08A	EUR	110,000	110,110.55	0.11
BAYER AG 4.625 23-33 26/05A	EUR	70,000	71,178.80	0.07
BOSCH GMBH ROBERT 3.625 23-27 02/06A	EUR	100,000	99,558.00	0.10
BOSCH GMBH ROBERT 3.625 23-30 02/06A	EUR	100,000	99,211.50	0.10
CONTINENTAL 4.0 23-28 01/06A	EUR	190,000	189,020.55	0.19
EUROGRID GMBH 1 3.722 23-30 27/04A	EUR	200,000	198,234.00	0.20
HAMBURG COMMERCIAL 4.875 23-25 17/03A	EUR	200,000	199,275.00	0.20
HP PELZER HOLDING GMBH 9.5 23-27 01/04S	EUR	140,000	130,189.50	0.13
KFW 0 19-26 30/09A	EUR	700,000	631,214.50	0.62
KFW 0 20-30 17/09A	EUR	1,300,000	1,051,869.00	1.04
Hungary			313,076.62	0.31
HUNGARY 2.125 21-31 22/09S	USD	270,000	192,203.62	0.19
HUNGARY 5.0000 22-27 22/02A	EUR	120,000	120,873.00	0.12

onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Iceland			119,512.20	0.12
ARION BANK 7.25 23-26 25/05A	EUR	120,000	119,512.20	0.12
India			181,354.72	0.18
REC LTD 5.625 23-28 11/04S	USD	200,000	181,354.72	0.18
Indonesia			996,090.28	0.98
INDONESIA 1 21-29 28/07A	EUR	350,000	291,705.75	0.29
INDONESIA 3.2 21-61 23/09S	USD	320,000	200,077.73	0.20
INDONESIA 4.65 22-32 20/09S	USD	200,000	180,193.40	0.18
INDONESIA 7 22-33 15/02S	IDR	5,017,000,000	324,113.40	0.32
Ireland			4,342,223.84	4.27
AMUNDI PHYSICAL METALS PLC - GOLD	USD	57,363	4,008,679.97	3.94
STEAS FUNDING 1 DAC 7.23 22-26 17/03S	USD	250,000	219,980.67	0.22
VODAFONE INTERNATIONAL 4.0 23-43 10/02A	EUR	120,000	113,563.20	0.11
Isle of Man			99,661.50	0.10
PLAYTECH PLC 5.8750 23-28 28/06S	EUR	100,000	99,661.50	0.10
Italy			7,136,201.41	7.02
21 RETE GAS 4.375 23-33 06/06A	EUR	140,000	138,124.00	0.14
ACQUIRENTE UNICO S.P. 2.8 19-26 20/02A	EUR	400,000	381,698.00	0.38
AMCO AM COMPANY 4.625 23-27 06/02A	EUR	160,000	159,076.00	0.16
ASSICURAZI GENERALI 5.399 23-33 20/04A	EUR	200,000	202,566.00	0.20
ASTM SPA 1.0 21-26 25/11A	EUR	100,000	89,272.50	0.09
ATLANTIA SPA 1.625 17-25 03/02A	EUR	300,000	286,642.50	0.28
AUTOSTRADA ITALIA SPA 4.75 23-31 24/01A	EUR	100,000	98,862.00	0.10
AUTOSTRADA ITALIA SPA 5.125 23-33 14/06A	EUR	100,000	100,340.50	0.10
BANCA MPS SPA 2.625 20-25 28/01A	EUR	300,000	281,305.50	0.28
BANCA MPS SPA 3.625 19-24 24/09A	EUR	200,000	194,540.00	0.19
BANCO BPM SPA 3.75 23-28 27/06A	EUR	140,000	139,552.00	0.14
BANCO BPM SPA 4.875 23-27 18/01A	EUR	280,000	278,164.60	0.27
BANCO BPM SPA 6.00 23-28 14/06A	EUR	170,000	169,076.90	0.17
CASSA DEPOSITI 3.875 23-29 13/02A	EUR	100,000	98,894.50	0.10
CASSA DEPOSITI 5.7500 23-26 05/05S	USD	400,000	362,025.66	0.36
DOVALUE SPA 3.375 21-26 31/07S	EUR	200,000	169,106.00	0.17
DOVALUE SPA 5.00 20-25 04/08S	EUR	200,000	189,742.00	0.19
ENI SPA 3.625 23-27 19/05A	EUR	130,000	127,979.80	0.13
ENI SPA 4.25 23-33 19/05A	EUR	130,000	129,130.95	0.13
FERROVIE STATO ITALIA 1.125 19-26 09/07A	EUR	300,000	275,472.00	0.27
FERROVIE STATO ITALIA 4.125 23-29 23/05A	EUR	160,000	158,547.20	0.16
FERROVIE STATO ITALIA 4.5 23-33 23/05A	EUR	180,000	180,388.80	0.18
ILLIMITY BANK SPA 6.625 22-25 09/12A	EUR	240,000	241,564.80	0.24
INTESA SANPAOLO SPA 4.00 23-26 19/05A	EUR	160,000	158,430.40	0.16
INTESA SANPAOLO SPA 5.625 23-33 08/03A	EUR	190,000	189,910.70	0.19
INTESA SANPAOLO SPA 6.50 23-29 14/03S	GBP	160,000	175,424.81	0.17
INTESA SANPAOLO SPA 6.625 23-33 20/06S	USD	200,000	182,330.89	0.18
INTESA SANPAOLO SPA 6.625 23-33 31/05S	GBP	170,000	190,362.76	0.19
ITALGAS 4.125 23-32 08/06A	EUR	100,000	98,106.50	0.10
LEASYS SPA 4.375 22-24 07/12A	EUR	110,000	109,637.00	0.11
PIRELLI C 4.25 23-28 18/01A	EUR	100,000	98,527.50	0.10
SEASPA 3.50 20-25 09/10A	EUR	300,000	285,625.50	0.28
TELECOM ITALIA SPA 3.625 16-24 19/01A	EUR	400,000	396,622.00	0.39
TELECOM ITALIA SPA 4 19-24 11/04A	EUR	300,000	296,470.50	0.29
TELECOM ITALIA SPA 6.875 23-28 15/02S	EUR	240,000	239,649.60	0.24
TERNA RETE ELETTRICA 3.625 23-29 21/04A	EUR	267,000	263,031.04	0.26
Japan			478,520.05	0.47
JAPAN 0.4 19-49 20/06S	JPY	11,000,000	57,431.18	0.06

onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
JAPAN 0.5 18-38 20/12S	JPY	25,000,000	151,911.02	0.15
MIZU FI 4.416 23-33 20/05A	EUR	270,000	269,177.85	0.26
Jersey			2,719,132.43	2.68
AVIS BUDGET FINANCE 4.50 17-25 15/05S	EUR	300,000	295,774.50	0.29
TVL FINANCE 10.25 23-28 28/04S	GBP	210,000	240,029.89	0.24
WISDOMTREE COMMODITY SEC - BRENT CRUDE OIL	USD	16,026	638,175.59	0.63
WISDOMTREE COMMODITY SEC - UBS ALUMINIUM	USD	80,805	214,714.67	0.21
WISDOMTREE COMMODITY SEC - UBS COPPER	USD	3,702	113,248.63	0.11
WISDOMTREE COMMODITY SEC - UBS NICKEL	USD	6,430	112,495.54	0.11
WISDOMTREE COMMODITY SEC - UBS ZINC	USD	8,441	60,425.49	0.06
WISDOMTREE COMMODITY SEC - WTI CRUDE OIL	USD	51,252	393,374.37	0.39
WISDOMTREE METAL SECURITIES - PALLADIUM	USD	1,650	174,603.57	0.17
WISDOMTREE METAL SECURITIES - PLATINUM	USD	3,463	267,469.94	0.26
WISDOMTREE METAL SECURITIES - SILVER	USD	10,850	208,820.24	0.21
Luxembourg			943,890.41	0.93
ARCE MI 4.875 22-26 26/09A	EUR	200,000	204,220.00	0.20
CSN RESOURCES SA 4.625 21-31 10/06S	USD	300,000	210,127.86	0.21
MOTION FINCO SARL 7.375 23-30 15/06S	EUR	130,000	129,861.55	0.13
ROSSINI SARL 6.75 18-25 30/10S	EUR	200,000	201,961.00	0.20
TRATON FINANCE LUX 4.00 23-25 16/09A	EUR	200,000	197,720.00	0.19
Macedonia			102,262.50	0.10
MACEDONIA 6.25 23-27 15/02A	EUR	100,000	102,262.50	0.10
Mexico			2,998,877.82	2.95
BRASKEM NETHERLANDS 7.45 19-29 15/11S	USD	300,000	185,663.16	0.18
MEXICO 2.125 21-51 25/10A	EUR	290,000	166,618.05	0.16
MEXICO 3.25 20-30 16/04S	USD	400,000	326,997.25	0.32
MEXICO 5.4 23-28 09/02S	USD	330,000	307,837.67	0.30
MEXICO 7.50 22-33 26/05S	MXN	155,000	764,214.48	0.75
MEXICO 7.75 11-42 13/11S	MXN	60,000	287,968.70	0.28
MEXICO 8 22-53 31/07S	MXN	125,000	607,156.41	0.60
NEMAK SAB DE CV 3.625 21-31 28/06S	USD	280,000	201,333.09	0.20
PEMEX 6.70 22-32 16/02S	USD	60,000	41,888.64	0.04
PEMEX 6.75 16-47 21/09S9S	USD	190,000	109,200.37	0.11
Netherlands			3,965,404.80	3.90
ABN AMRO BANK NV 3.75 23-25 20/04A	EUR	200,000	198,316.00	0.20
ABN AMRO BANK NV 4.375 23-28 20/10A	EUR	100,000	99,361.50	0.10
AKZO NOBEL NV 4.0 23-33 24/05A	EUR	300,000	290,421.00	0.29
BMW INTL INVESTMENT 5.5 23-26 06/06A	GBP	200,000	229,149.92	0.23
BRASKEM NL FINANCE 4.5 19-30 31/01S	USD	500,000	394,069.66	0.39
BRASKEM NL FINANCE 5.875 19-50 31/01S	USD	200,000	148,680.11	0.15
DAIMLER TRUCK INTL F 3.875 23-26 19/06A	EUR	100,000	99,622.50	0.10
DAIMLER TRUCK INTL F 3.875 23-29 19/06A	EUR	100,000	99,144.00	0.10
DUFY ONE BV 2.50 17-24 15/10S	EUR	300,000	293,724.00	0.29
DUFY ONE BV 3.625 21-26 22/04S	CHF	200,000	197,010.40	0.19
HEIMSTADEN BOSTAD TSY 0.25 21-24 13/10A	EUR	150,000	131,948.25	0.13
ING GROEP NV 4.50 23-29 23/05A	EUR	200,000	198,118.00	0.19
MERCEDESBEZ INTL FIN 3.50 23-26 30/05A	EUR	150,000	149,070.00	0.15
NE PROPERTY BV 1.8750 19-26 09/10A	EUR	300,000	260,790.00	0.26
NIBC BANK NV 6.3750 23-25 01/12A	EUR	200,000	198,845.00	0.20
PETROBRAS GLOBAL FIN 6.5 23-33 03/07S	USD	400,000	359,099.91	0.35
PROSUS NV 3.257 22-27 19/01S	USD	350,000	291,217.00	0.29
RELX FINANCE BV 3.75 23-31 12/06A	EUR	100,000	100,036.00	0.10
STELLANTIS NV 4.2500 23-31 16/06A	EUR	130,000	128,184.55	0.13
VOLKSWAGEN INTL FIN 3.875 23-26 29/03A	EUR	100,000	98,597.00	0.10

onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
New Zealand			256,525.71	0.25
NEW ZEALAND 2.75 21-51 15/05S	NZD	660,000	256,525.71	0.25
Panama			191,403.30	0.19
PANAMA 6.4 22-35 14/02S	USD	200,000	191,403.30	0.19
Peru			239,517.30	0.24
PERU 1.95 21-36 17/11A	EUR	330,000	239,517.30	0.24
Philippines			46,122.11	0.05
ASIA DEV BK 0.00 23-43 20/04U	MXN	5,000,000	46,122.11	0.05
Poland			785,771.18	0.77
POLAND 4.875 23-33 04/10S	USD	350,000	315,452.34	0.31
POLAND 5.5 22-27 16/11S	USD	210,000	197,790.75	0.19
POLAND 5.5 23-53 04/04S	USD	180,000	166,549.49	0.16
POLAND 5.75 22-32 16/11S	USD	110,000	105,978.60	0.10
Portugal			309,699.00	0.30
NOVO BANCO, S.A. 3.0 23-33 01/06A	EUR	300,000	309,699.00	0.30
Qatar			307,979.83	0.30
QATAR PETROLEUM 2.25 21-31 12/07S	USD	400,000	307,979.83	0.30
Romania			1,170,733.84	1.15
ROMANIA 2.0 21-33 14/04A	EUR	250,000	177,055.00	0.17
ROMANIA 3.3750 20-50 28/01A	EUR	70,000	44,027.20	0.04
ROMANIA 5 22-26 27/09A	EUR	350,000	351,995.00	0.35
ROMANIA 6.625 22-29 27/09A	EUR	420,000	437,108.70	0.43
ROMANIA 6.625 23-28 17/02S	USD	170,000	160,547.94	0.16
South Africa			382,621.36	0.38
SOUTH AFRICA 5.875 22-32 20/04S	USD	470,000	382,621.36	0.38
Spain			436,511.00	0.43
ACCIONA ENERGIA FIN 3.75 23-30 25/04A	EUR	100,000	98,252.00	0.10
NH HOTEL GROUP S.A 4 21-26 28/06S	EUR	250,000	239,042.50	0.24
NT CONS FIN 4.125 23-28 05/05A	EUR	100,000	99,216.50	0.10
Sweden			818,534.37	0.81
INTRUM AB 3.5000 19-26 15/07S	EUR	200,000	149,121.00	0.15
INTRUM AB 4.875 20-25 05/08S	EUR	200,000	166,280.00	0.16
SEB 5.5 23-26 01/06A	GBP	150,000	169,769.27	0.17
SKANDINAVISKA ENSKIL 3.75 23-28 07/02A	EUR	140,000	135,861.60	0.13
TELE2 AB 3.75% 23-2922/11A	EUR	100,000	98,661.50	0.10
VOLVO TREASURY AB 3.5 23-25 17/11A	EUR	100,000	98,841.00	0.10
Switzerland			2,050,578.87	2.02
SWITZERLAND 0 19-34 26/06U	CHF	350,000	324,061.52	0.32
SWITZERLAND 1.25 14-26 28/05A	CHF	350,000	359,974.13	0.35
SWITZERLAND 1.50 13-25 24/07A	CHF	500,000	515,409.05	0.51
SWITZERLAND 2.50 06-36 08/03A	CHF	700,000	851,134.17	0.84
United Kingdom			2,146,309.51	2.11
3I GROUP 4.875 23-29 14/06A	EUR	240,000	236,986.80	0.23
DIAGEO FINANCE PLC 3.50 23-25 26/06A	EUR	200,000	198,643.00	0.20
EUROPEAN BANK RECONS 0.00 22-32 19/01U	MXN	4,000,000	94,783.87	0.09
INEOS FINANCE PLC 6.625 23-28 15/05S	EUR	100,000	98,518.50	0.10
LLOYDS BANK CORPORAT 4.125 23-27 30/05A	EUR	100,000	98,840.00	0.10
MARB BONDCO PLC 3.95 21-31 29/01S	USD	210,000	137,856.05	0.14
NATWEST MKTS 6.625 23-26 22/06A	GBP	130,000	150,198.74	0.15
NORTHERN GAS NETWORK 6.125 23-33 02/06A	GBP	100,000	115,239.76	0.11
TESCO CORP TREAS SERV 5.5 23-35 27/02A	GBP	100,000	107,806.91	0.11

The accompanying notes form an integral part of these financial statements.

onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
THE CO-OPERATIVE BANK 9.0 20-25 27/11S	GBP	300,000	349,101.55	0.34
TP ICAP 7.875 23-30 17/04S	GBP	110,000	121,740.26	0.12
UNITED KINGDOM 0.875 21-46 31/01S	GBP	560,000	321,532.60	0.32
WEIR GROUP PLC 6.8750 23-28 14/06A	GBP	100,000	115,061.47	0.11
United States of America			4,167,236.00	4.10
AMERICAN TOWER 4.125 23-27 16/05A	EUR	180,000	178,156.80	0.18
AT&T INC 3.95 23-31 30/04A	EUR	130,000	129,004.20	0.13
AUTOLIV 4.25 23-28 15/03A	EUR	100,000	99,333.50	0.10
BANK OF AMERICA CORP 4.134 23-28 12/06A	EUR	120,000	118,966.20	0.12
BOOKING 3.625 23-28 12/11A	EUR	100,000	98,928.50	0.10
BOOKING 4.125 23-33 12/05A	EUR	110,000	109,567.15	0.11
CARGILL INCORPORATE 3.875 23-30 24/04A	EUR	100,000	99,843.00	0.10
FORD MOTOR CREDIT CO 1.744 20-24 19/07A	EUR	200,000	193,582.00	0.19
FORD MOTOR CREDIT CO 6.86 23-26 05/06A	GBP	200,000	227,797.01	0.22
FORD MOTOR CREDIT CO 6.95 23-26 10/06S	USD	200,000	184,303.39	0.18
GENERAL MOTORS FIN 4.5 23-27 22/11A	EUR	170,000	168,818.50	0.17
HP ENTERPRISE C 5.9000 23-24 01/10S	USD	176,000	161,103.72	0.16
IBM CORP 4.00 23-43 06/02A	EUR	130,000	126,974.90	0.12
IBM CORP 4.875 23-38 06/02A	GBP	110,000	114,451.78	0.11
NASDAQ INC 4.5000 23-32 15/02A	EUR	100,000	101,233.00	0.10
NASDAQ INC 5.5500 23-34 15/02S	USD	51,000	46,859.92	0.05
NASDAQ INC 6.1 23-63 28/06S	USD	50,000	46,728.69	0.05
SASOL FINANCING USA 5.875 18-24 27/09S	USD	300,000	271,651.24	0.27
STILLWATER MINI 4.0000 21-26 16/11S	USD	200,000	163,628.78	0.16
UNITED STATES 0.375 20-25 30/04S	USD	750,000	632,299.61	0.62
UNITED STATES 1.25 21-28 30/06S	USD	750,000	597,591.81	0.59
VF CORP 4.125 23-26 07/03A	EUR	120,000	118,933.20	0.12
VF CORP 4.25 23-29 07/03A	EUR	180,000	177,479.10	0.17
Floating rate notes			15,821,025.26	15.57
Austria			196,145.00	0.19
RAIFFEISEN BANK INTL FL.R 23-27 26/01A	EUR	200,000	196,145.00	0.19
Belgium			397,411.00	0.39
KBC GROUPE FL.R 23-26 06/06A	EUR	200,000	198,855.00	0.20
KBC GROUPE SA FL.R 23-30 19/04A	EUR	200,000	198,556.00	0.20
Cayman Islands			163,949.58	0.16
BCO DO BRASIL CAYMAN FL.R 13-XX 15/04S	USD	200,000	163,949.58	0.16
Czech Republic			200,185.00	0.20
CESKA SPORITELNA AS FL.R 23-27 29/06A	EUR	200,000	200,185.00	0.20
Denmark			348,041.15	0.34
DANSKE BK FL.R 23-30 21/06A	EUR	180,000	179,578.80	0.18
JYSKE BANK DNK FL.R 23-28 26/10A	EUR	170,000	168,462.35	0.17
Finland			148,900.48	0.15
NORDEA BANK ABP FL.R 23-26 02/06S	GBP	130,000	148,900.48	0.15
France			1,155,777.94	1.14
AXA FL.R 03-XX 29/12Q	EUR	200,000	159,658.00	0.16
BPCE FL.R 23-34 14/06A	EUR	100,000	100,450.50	0.10
CNP ASSURANCES FL.R 23-52 18/07A	EUR	100,000	96,056.50	0.09
CREDIT AGRICOLE SA FL.R 23-31 14/06A	GBP	200,000	229,992.43	0.23
EDF SA FL.R 14-XX 22/01A	EUR	100,000	94,571.00	0.09
EDF SA FL.R 23-XX 15/12S	USD	400,000	375,807.51	0.37
ORANGE SA FL.R 23-XX 18/04A	EUR	100,000	99,242.00	0.10

onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Germany				
DEUTSCHE BANK A FL.R 23-30 12/12A	GBP	200,000	214,479.99	0.21
Greece				
ALPHA BANK AE FL.R 22-25 01/11A	EUR	200,000	202,741.00	0.20
ALPHA BANK AE FL.R 23-29 27/06A	EUR	260,000	258,913.20	0.25
Ireland				
BANK OF IRELAND GRO FL.R 23-31 04/07A	EUR	100,000	99,982.00	0.10
PERMANENT TSB GROUP FL.R 23-28 25/04A	EUR	100,000	100,188.50	0.10
Italy				
BANCA POPOLARE DELL FL.R 22-25 30/06A	EUR	200,000	197,237.00	0.19
BANCO BPM SPA FL.R 22-28 21/01A	EUR	150,000	150,445.50	0.15
BORMIOLI PHARMA FL.R 23-28 15/05Q	EUR	220,000	214,999.40	0.21
BPER BANCA SPA FL.R 22-28 01/02A	EUR	150,000	151,544.25	0.15
CREDITO EMILIAN FL.R 23-29 30/05A	EUR	150,000	151,421.25	0.15
FINE BA FL.R 23-29 23/02A	EUR	120,000	119,367.60	0.12
INTE FL.R 23-25 17/03Q	EUR	170,000	170,073.95	0.17
INTE FL.R 23-54 20/06S	USD	200,000	181,372.13	0.18
INTESA SANPAOLO FL.R 23-34 20/02A	EUR	200,000	198,229.00	0.20
INTESA SANPAOLO SPA FL.R 20-XX 20/06S	EUR	300,000	283,596.00	0.28
MEDIOBANCA FL.R 22-29 07/02A	EUR	100,000	99,848.00	0.10
MONTE PASCHI FL.R 23-26 02/03A	EUR	180,000	180,380.70	0.18
POSTE ITALIANE FL.R 21-XX 24/06A	EUR	300,000	229,141.50	0.23
UNICREDIT SPA FL.R 19-25 25/06A	EUR	300,000	290,511.00	0.29
Jersey				
TVL FINANCE FL.R 23-28 28/04Q	EUR	110,000	107,792.30	0.11
Luxembourg				
EUROFINS SCIENTIFIC FL.R 23-XX 24/07A	EUR	200,000	200,066.00	0.20
Malta				
BANK OF VALLETTA FL.R 22-27 06/12A	EUR	100,000	105,378.00	0.10
Mexico				
BANORTE FL.R 21-XX 24/01Q	USD	400,000	284,033.00	0.28
CEMEX SAB DE CV FL.R 23-XX 14/06S	USD	200,000	185,942.25	0.18
PEMEX FL.R 18-23 24/08Q	EUR	100,000	99,737.50	0.10
Netherlands				
COOPERATIEVE RABOB FL.R 23-29 25/04A	EUR	200,000	197,884.00	0.19
FRIESLANDCAMPINA NV FL.R 20-XX 10/12A	EUR	100,000	90,401.00	0.09
ING GROEP NV FL.R 23-33 20/05S	GBP	300,000	324,499.22	0.32
IPD 3 BV FL.R 23-28 15/06Q	EUR	100,000	100,014.50	0.10
TELEFONICA EUROPE BV FL.R 23-XX 03/05A	EUR	200,000	193,660.00	0.19
VOLKSWAGEN INTL FIN FL.R 18-XX 27/06A	EUR	300,000	290,175.00	0.29
VOLKSWAGEN INTL FIN FL.R 20-XX 17/06A	EUR	200,000	188,238.00	0.19
Romania				
BANCA COMERCIALA ROM FL.R 23-27 19/05A	EUR	300,000	307,155.00	0.30
Spain				
ABANCA CORPORACION B FL.R 23-26 18/05A	EUR	200,000	198,886.00	0.20
ABANCA CORPORACION B FL.R 23-33 23/09A	EUR	100,000	100,093.00	0.10
BANCO DE BADELL FL.R 23-29 07/02A	EUR	100,000	98,110.50	0.10
BANCO DE BADELL FL.R 23-29 07/06A	EUR	100,000	99,797.00	0.10
BANCO DE BADELL FL.R 23-33 16/08A	EUR	200,000	185,005.00	0.18
BANCO DE SABADELL SA FL.R 18-28 12/12A	EUR	100,000	99,961.50	0.10
BANCO DE SABADELL SA FL.R 19-25 07/11A	EUR	200,000	189,211.00	0.19
BANCO NTANDER FL.R 23-33 23/08A	EUR	200,000	198,798.00	0.20

onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
BANCO SANTANDER SA FL.R 18-XX 19/03Q	EUR	200,000	172,482.00	0.17
BBVA FL.R 18-XX 24/03Q	EUR	400,000	396,974.00	0.39
BBVA FL.R 20-XX 15/10Q	EUR	200,000	188,326.00	0.19
BBVA FL.R 23-XX 21/09Q	EUR	200,000	199,443.00	0.20
CAIXABANK FL.R 23-27 16/05A	EUR	200,000	198,272.00	0.20
CAIXABANK SA FL.R 23-33 25/10S	GBP	200,000	217,797.58	0.21
CAIXABANK SA FL.R 23-34 30/05A	EUR	200,000	198,513.00	0.20
CAIXABANK SUB FL.R 17-XX 13/06A	EUR	200,000	194,104.00	0.19
IBERCAJA FL.R 23-27 07/06A	EUR	200,000	199,467.00	0.20
IBERCAJA FL.R 23-XX 25/04Q	EUR	200,000	188,315.00	0.19
UNICAJA BANCO SA FL.R 23-29 21/02A	EUR	300,000	290,452.50	0.29
Sweden			383,650.93	0.38
SKANDINAVISKA ENSKIL FL.R 23-25 13/06Q	EUR	100,000	100,085.00	0.10
SWEDBANK AB FL.R 23-XX 17/03S	USD	200,000	169,037.58	0.17
VATTENFALL AB FL.R 23-83 17/08A	GBP	100,000	114,528.35	0.11
Switzerland			653,628.06	0.64
UBS GROUP FUNDING FL.R 19-99 31/07S	USD	300,000	266,362.06	0.26
UBS GROUP SA FL.R 18-25 17/04A	EUR	400,000	387,266.00	0.38
United Kingdom			1,979,348.50	1.95
BARCLAYS PLC FL.R 19-XX 15/03Q	GBP	400,000	403,724.29	0.40
BARCLAYS PLC FL.R 23-99 31/12Q	GBP	200,000	211,327.85	0.21
HSBC HOLDINGS P FL.R 23-34 20/06S	USD	200,000	182,289.64	0.18
LLOYDS BANKING GROUP FL.R 23-XX 27/06Q	USD	200,000	167,251.14	0.16
NATWEST GROUP FL.R 23-28 14/03A	EUR	170,000	169,206.95	0.17
NATWEST GROUP FL.R 23-29 16/02A	EUR	130,000	128,246.30	0.13
NATWEST GROUP PLC FL.R 18-25 04/03A	EUR	300,000	294,528.00	0.29
NATWEST GROUP PLC FL.R 23-34 28/02A	EUR	120,000	118,747.80	0.12
THE COOPERATIVE BANK FL.R 23-28 24/05S	GBP	140,000	162,876.53	0.16
VIRGIN MONEY UK FL.R 23-28 29/10A	EUR	150,000	141,150.00	0.14
United States of America			410,531.80	0.40
BBVA BANCOMER SA FL.R 18-33 18/01S	USD	300,000	240,834.55	0.24
LIBERTY MUTUAL GROUP FL.R 19-59 23/05A	EUR	100,000	95,312.50	0.09
SANTANDER HOLDINGS U FL.R 23-29 09/03S	USD	82,000	74,384.75	0.07
Convertible bonds			83,319.50	0.08
Sweden			83,319.50	0.08
FAST AB CV 3.5 23-28 23/02Q	EUR	100,000	83,319.50	0.08
Undertakings for Collective Investment			4,127,522.85	4.06
Shares/Units in investment funds			4,127,522.85	4.06
Ireland			1,566,916.64	1.54
INVESCO MARKETS II PLC - INVESCO COINSHARES GLOBAL BLOCKCHAIN UCITS ETF	GBP	5,144	303,341.05	0.30
INVESCO MARKETS PLC - INVESCO MORNINGSTAR US ENERGY INFRASTRUCTURE MLP UCITS ETF	USD	5,647	221,920.38	0.22
ISHARES IV PLC - ISHARES AUTOMATION & ROBOTICS UCITS ETF	EUR	75,669	828,726.89	0.82
XTRACKERS (IE) PLC - XTRACKERS S&P 500 EQUAL WEIGHT UCITS ETF	USD	2,912	212,928.32	0.21
Luxembourg			2,560,606.21	2.52
AMUNDI INDEX SOLUTIONS SICAV - AMUNDI MSCI EUROPE QUALITY FACTOR -UCITS ETF-	EUR	9,313	932,045.04	0.92
AMUNDI INDEX SOLUTIONS SICAV - AMUNDI STOXX AI GLOBAL ARTIFICIAL INTELLIGENCE -UCITS ETF C-	EUR	12,296	1,009,329.46	0.99
LYXOR COMMODITIES THOMSON REUTERS CORECO	USD	29,893	619,231.71	0.61
Total securities portfolio			90,861,234.37	89.42
Cash at bank/(bank liabilities)			9,785,479.94	9.63
Other net assets/(liabilities)			969,382.85	0.95
Total net assets			101,616,097.16	100.00

onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Geographical breakdown of investments as at 30/06/23 (unaudited)

Country	% of net assets
Italy	9.92
France	8.45
United States of America	8.15
Ireland	6.39
United Kingdom	5.37
Netherlands	5.27
Spain	4.59
Germany	4.12
Luxembourg	3.65
Belgium	3.55
Mexico	3.51
Jersey	2.78
Switzerland	2.66
Japan	2.65
Canada	2.02
Brazil	2.00
Sweden	1.58
Romania	1.45
Colombia	1.03
Indonesia	0.98
Austria	0.90
Denmark	0.80
Poland	0.77
Cayman Islands	0.68
Chile	0.55
Finland	0.52
Australia	0.47
Greece	0.45
Czech Republic	0.45
Bulgaria	0.39
Albania	0.39
South Africa	0.38
Hungary	0.31
Qatar	0.30
Portugal	0.30
New Zealand	0.25
Peru	0.24
Bermuda	0.19
Panama	0.19
India	0.18
Iceland	0.12
Dominican Republic	0.12
Macedonia	0.10
Isle of Man	0.10
Malta	0.10
Philippines	0.05
Total	89.42
Other net assets/(liabilities)	10.58
Total net assets	100.00

onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Economic breakdown of investments as at 30/06/23 (unaudited)

Sector	% of net assets
Banks and other financial institutions	21.86
Holding and finance companies	16.28
Bonds of States, provinces and municipalities	16.15
Investment funds	4.06
Internet and Internet services	3.28
Supranational Organisations	2.82
Transportation	2.66
Utilities	1.98
Communications	1.78
Petroleum	1.73
Hotels and restaurants	1.66
Electrical engineering and electronics	1.53
Retail trade and department stores	1.40
Road vehicles	1.24
Insurance	1.04
Pharmaceuticals and cosmetics	0.91
Real Estate companies	0.90
Textiles and garments	0.85
Chemicals	0.74
Electronics and semiconductors	0.69
Machine and apparatus construction	0.69
Miscellaneous services	0.67
Building materials and trade	0.59
Packaging industries	0.50
Office supplies and computing	0.40
Agriculture and fishery	0.39
Tobacco and alcoholic drinks	0.35
Tires and rubber	0.35
Non-ferrous metals	0.30
Graphic art and publishing	0.30
Healthcare and social services	0.27
Paper and forest products	0.21
Coal mining and steel industry	0.20
Foods and non alcoholic drinks	0.20
Non-Classifiable/Non-Classified Institutions	0.18
Precious metals and stones	0.16
Miscellaneous consumer goods	0.10
Total	89.42
Other net assets/(liabilities)	10.58
Total net assets	100.00

**onemarkets Fund - onemarkets Amundi Flexible
Income Fund (launched on 28 September 2022)**

onemarkets Fund - onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)

Statement of net assets as at 30/06/23

	Note	Expressed in EUR
Assets		374,944,523.34
Securities portfolio at market value	2b	318,333,585.22
<i>Cost price</i>	2f	320,974,915.97
Options (long positions) at market value	2b	1,010,868.52
<i>Options purchased at cost</i>	2f	1,721,277.31
Cash at bank		42,928,944.44
Collateral receivable	10	260,000.00
Receivable for investments sold		4,163,946.56
Receivable on subscriptions		2,128,651.44
Net unrealised appreciation on swaps	2b	2,223,893.60
Dividends receivable, net	2c	87,999.60
Interests receivable, net	2c	3,753,931.87
Formation expenses, net	2i	33,507.90
Other assets		19,194.19
Liabilities		20,284,403.98
Options (short positions) at market value	2b	2,690,268.00
<i>Options sold at cost</i>	2f	1,842,481.02
Bank overdrafts		304,037.34
Collateral payable	10	3,690,000.00
Payable on investments purchased		8,871,541.78
Payable on redemptions		1,131,139.63
Net unrealised depreciation on forward foreign exchange contracts	2b	392,759.59
Net unrealised depreciation on financial futures	2b	1,513,675.39
Management fees payable	3	815,686.94
Depositary, Central Administration and Paying Agent fees payable	4,5	180,679.20
Subscription tax payable ("Taxe d'abonnement")	9	36,328.73
Interests payable, net		554,561.26
Payable on foreign exchange		16,497.46
Other liabilities		87,228.66
Net asset value		354,660,119.36

onemarkets Fund - onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)

Statement of operations and changes in net assets from 28/09/22 to 30/06/23

	<i>Note</i>	<i>Expressed in EUR</i>
Income		6,067,041.36
Net dividends	2c	659,158.12
Net interest on bonds	2c	3,055,869.66
Interests received on swaps		1,920,468.47
Bank interests on cash accounts		320,000.43
Other income		111,544.68
Expenses		2,950,174.08
Management and advisory fees	3	1,400,358.53
Depositary, Central Administration and Paying Agent fees	4,5	306,022.88
Amortisation of formation expenses	2i	10,768.52
Transaction fees	6	326,457.69
Subscription tax ("Taxe d'abonnement")	9	67,588.50
Bank interest on overdrafts		20,458.89
Interests paid on swaps		711,913.53
Other expenses	2g	106,605.54
Net income / (loss) from investments		3,116,867.28
Net realised profit / (loss) on:		
- sales on securities portfolio	2d	-784,599.14
- options	2b	323,034.88
- forward foreign exchange contracts	2b	362,371.55
- financial futures	2b	1,694,852.03
- swaps	2b	-1,209,363.34
- foreign exchange	2h	-1,124,932.04
Net realised profit / (loss)		2,378,231.22
Movement in net unrealised appreciation / (depreciation) on:		
- securities portfolio	2b	-2,641,330.75
- options	2b	-1,558,195.77
- forward foreign exchange contracts	2b	-392,759.59
- financial futures	2b	-1,513,675.39
- swaps	2b	2,223,893.60
Net increase / (decrease) in net assets as a result of operations		-1,503,836.68
Dividends distributed	7	-784,223.79
Subscriptions / Redemptions of shares, net		356,948,179.83
Net increase / (decrease) in net assets		354,660,119.36
Net assets at the beginning of the period		-
Net assets at the end of the period		354,660,119.36

onemarkets Fund - onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)

Statistical information

		30/06/23
Total Net Assets	EUR	354,660,119.36
A - EUR		
Number of shares		1,056,062.901
Net asset value per share	EUR	100.39
AD - EUR		
Number of shares		968,518.429
Net asset value per share	EUR	100.39
C - EUR		
Number of shares		237,660.070
Net asset value per share	EUR	100.19
CD - EUR		
Number of shares		226,391.154
Net asset value per share	EUR	100.18
M - EUR		
Number of shares		25,729.000
Net asset value per share	EUR	100.45
MD - EUR		
Number of shares		205,029.000
Net asset value per share	EUR	100.43
O - EUR		
Number of shares		10,262.000
Net asset value per share	EUR	100.71
OD - EUR		
Number of shares		17,549.000
Net asset value per share	EUR	100.40
U - EUR		
Number of shares		2,406.762
Net asset value per share	EUR	99.78
UD - EUR		
Number of shares		861.331
Net asset value per share	EUR	99.95
E - EUR		
Number of shares		450,286.755
Net asset value per share	EUR	101.35
EFQD - EUR		
Number of shares		338,728.625
Net asset value per share	EUR	97.39

onemarkets Fund - onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			313,491,174.69	88.39
Shares			60,316,182.72	17.01
Australia			188,056.65	0.05
BHP GROUP LTD	GBP	2,260	61,625.59	0.02
TRANSURBAN GROUP	AUD	12,850	111,722.09	0.03
WOODSIDE ENERGY SHARES	AUD	700	14,708.97	0.00
Belgium			1,000,383.26	0.28
ANHEUSER-BUSCH INBEV	EUR	12,762	661,454.46	0.19
UCB	EUR	4,174	338,928.80	0.10
Brazil			107,115.95	0.03
PETROLEO BRASILEIRO SP.ADR REPR.2 SH	USD	8,450	107,115.95	0.03
Canada			1,203,330.32	0.34
AGNICO EAGLE MINES LTD	USD	14,679	672,462.35	0.19
BARRICK GOLD CORPORATION	USD	4,300	66,726.86	0.02
CAMECO CORP	USD	5,900	169,428.96	0.05
CANFOR CORPORATION (NEW)	CAD	2,600	42,826.07	0.01
FRANCO NEVADA CORP	USD	463	60,516.77	0.02
NUTRIEN - REGISTERED	USD	950	51,418.42	0.01
PAN AMERICAN SILVER	USD	4,099	54,778.57	0.02
WHEATON PRECIOUS METAL - REGISTERED	USD	2,150	85,172.32	0.02
Chile			33,281.39	0.01
SOQUIMICH SPONSORED ADR REPR 1 -B- PREF	USD	500	33,281.39	0.01
China			45,199.25	0.01
BEIJING CAP. INTERNATIONAL AIRPORT -H-	HKD	48,000	28,464.16	0.01
GANFENG LIT GRP -PREFERENTIAL SHARE -H-	HKD	2,800	16,735.09	0.00
Curacao			224,934.48	0.06
SLB	USD	4,996	224,934.48	0.06
Denmark			1,720,297.79	0.49
NOVO NORDISK	DKK	9,077	1,340,225.73	0.38
ORSTED	DKK	650	56,288.32	0.02
VESTAS WIND SYSTEMS - BEARER AND/OR SHS	DKK	13,286	323,783.74	0.09
Finland			126,753.50	0.04
NESTE	EUR	1,700	59,942.00	0.02
UPM KYMMENE CORP	EUR	2,450	66,811.50	0.02
France			6,420,935.90	1.81
ACCOR SA	EUR	12,830	436,476.60	0.12
AIR LIQUIDE SA	EUR	8,286	1,360,561.20	0.38
ALSTOM	EUR	1,900	51,908.00	0.01
AXA SA	EUR	13,246	357,973.15	0.10
BOUYGUES SA	EUR	2,100	64,596.00	0.02
CIE DE SAINT-GOBAIN	EUR	1,200	66,876.00	0.02
COVIVIO SA	EUR	1,250	53,975.00	0.02
DANONE SA	EUR	850	47,719.00	0.01
DASSAULT SYST.	EUR	19,409	788,490.63	0.22
ENGIE SA	EUR	4,950	75,378.60	0.02
GECINA	EUR	800	78,040.00	0.02
KERING	EUR	462	233,587.20	0.07
L'OREAL SA	EUR	725	309,647.50	0.09
LVMH	EUR	627	541,101.00	0.15
SANOFI	EUR	5,330	523,406.00	0.15
SCHNEIDER ELECTRIC SE	EUR	2,647	440,619.62	0.12

onemarkets Fund - onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
TOTALENERGIES SE	EUR	10,552	554,507.60	0.16
VEOLIA ENVIRONNEMENT SA	EUR	2,900	83,955.00	0.02
VINCI SA	EUR	3,310	352,117.80	0.10
Germany			4,516,608.86	1.27
ADIDAS AG NAMEN AKT	EUR	2,578	458,316.84	0.13
DEUTSCHE BOERSE AG REG SHS	EUR	6,138	1,037,935.80	0.29
DEUTSCHE POST AG REG SHS	EUR	2,450	109,588.50	0.03
FRAPORT AG	EUR	1,700	83,062.00	0.02
FRESENIUS SE	EUR	1,700	43,129.00	0.01
INFINEON TECHNOLOGIES REG SHS	EUR	12,440	470,045.40	0.13
KWS SAAT SE & CO KGAA	EUR	150	8,445.00	0.00
LEG IMMOBILIEN - NAMEN AKT	EUR	750	39,480.00	0.01
MERCK KGAA	EUR	3,414	517,391.70	0.15
RWE AG	EUR	2,050	81,733.50	0.02
SAP AG	EUR	2,920	365,408.80	0.10
SIEMENS AG PREFERENTIAL SHARE	EUR	5,163	787,564.02	0.22
SIEMENS ENERGY - REGISTERED SHS	EUR	24,285	392,931.30	0.11
SUEDZUCKER AG	EUR	3,500	57,155.00	0.02
VONOVIA SE	EUR	3,600	64,422.00	0.02
Hong Kong			22,138.79	0.01
GUANGDONG INVEST -RC-	HKD	28,000	22,138.79	0.01
Ireland			2,679,707.09	0.76
CRH PLC	EUR	8,213	414,756.50	0.12
EATON CORPORATION PUBLIC LIMITED COMPANY	USD	1,108	204,233.55	0.06
FLUTTER ENTERTAINMENT PLC	GBP	2,552	469,866.57	0.13
JOHNSON CONTROLS INTL	USD	2,723	170,068.95	0.05
KERRY GROUP -A-	EUR	10,636	950,645.68	0.27
MEDTRONIC HLD	USD	5,822	470,135.84	0.13
Italy			3,173,431.15	0.89
ENEL SPA	EUR	217,152	1,339,393.54	0.38
ENI SPA	EUR	8,150	107,433.30	0.03
FERRARI	EUR	1,623	486,088.50	0.14
INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	4,550	54,964.00	0.02
PRYSMIAN SPA	EUR	7,567	289,664.76	0.08
SNAM SPA	EUR	187,150	895,887.05	0.25
Japan			60,631.24	0.02
FANUC CORP SHS	JPY	1,900	60,631.24	0.02
Netherlands			2,889,034.46	0.81
AERCAP HOLDINGS	USD	3,009	175,189.44	0.05
AIRBUS SE	EUR	2,945	389,800.20	0.11
ASML HOLDING NV	EUR	1,359	901,017.00	0.25
EURONEXT NV	EUR	6,144	382,771.20	0.11
ING GROUP NV	EUR	27,930	344,600.34	0.10
KONINKLIJKE KPN NV	EUR	212,804	695,656.28	0.20
Norway			238,387.65	0.07
AUSTEVOLL SEAFOOD	NOK	7,550	47,896.01	0.01
EQUINOR ASA	NOK	2,775	74,096.55	0.02
LERROY SEAFOOD GROUP ASA	NOK	3,650	12,715.75	0.00
MOWI ASA	NOK	3,780	55,041.79	0.02
YARA INTERNATIONAL ASA	NOK	1,500	48,637.55	0.01
Portugal			52,369.20	0.01
EDP-ENERGIAS DE PORTUGAL SA - REG.SHS	EUR	11,700	52,369.20	0.01

onemarkets Fund - onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
South Africa				
SIBANYE STILLW - SHS ADR	USD	3,600	20,590.28	0.01
Spain				
ACS	EUR	1,100	35,387.00	0.01
BANCO SANTANDER SA REG SHS	EUR	104,036	352,161.86	0.10
CELLNEX TELECOM SA	EUR	1,700	62,883.00	0.02
IBERDROLA SA	EUR	69,773	833,787.35	0.24
INDITEX SHARE FROM SPLIT	EUR	13,755	487,752.30	0.14
MELIA HOTELS	EUR	3,400	21,590.00	0.01
REPSOL SA	EUR	6,150	81,979.50	0.02
Sweden				
ATLAS COPCO AB -A-	SEK	27,923	368,223.20	0.10
Switzerland				
CHUBB - NAMEN AKT	USD	1,950	344,172.32	0.10
CIE FINANCIERE RICHEMONT NAMEN AKT	CHF	2,429	377,396.50	0.11
DSM FIRMENICH	EUR	7,503	739,945.86	0.21
HOLCIM LTD	CHF	840	51,808.82	0.01
LONZA GROUP	CHF	1,876	1,025,212.23	0.29
NESTLE SA PREFERENTIAL SHARE	CHF	14,751	1,626,153.99	0.46
ROCHE HOLDING LTD	CHF	6,273	1,757,763.95	0.50
SCHINDLER HOLDING SA	CHF	2,005	430,765.33	0.12
United Kingdom				
ANGLO AMERICAN PLC	GBP	1,700	44,235.86	0.01
ASTRAZENECA PLC	GBP	11,566	1,519,760.14	0.43
DIAGEO PLC	GBP	16,233	639,180.88	0.18
FRESNILLO PLC	GBP	6,800	48,352.39	0.01
LLOYDS BANKING GROUP PLC	GBP	969,074	492,244.20	0.14
NATIONAL GRID PLC	GBP	3,400	41,224.73	0.01
PENNON GROUP --- REGISTERED SHS	GBP	4,250	35,212.38	0.01
PRUDENTIAL PLC	GBP	49,808	643,385.98	0.18
RECKITT BENCKISER GROUP PLC	GBP	16,073	1,107,307.30	0.31
SEGRO (REIT)	GBP	5,150	43,017.19	0.01
SHELL PLC	GBP	46,752	1,277,060.58	0.36
SMITH AND NEPHEW PLC	GBP	34,107	503,964.06	0.14
SMITHS GROUP -SHS-	GBP	12,513	239,717.67	0.07
UNILEVER	EUR	14,422	688,073.62	0.19
VODAFONE GROUP PLC	GBP	1,320,849	1,138,532.90	0.32
United States of America				
ADOBE INC	USD	1,208	541,429.81	0.15
ADVANCED MICRO DEVICES INC	USD	6,315	659,341.57	0.19
AES CORP	USD	2,050	38,951.88	0.01
AIR PRODUCTS & CHEMICALS INC	USD	200	54,909.26	0.02
ALBEMARLE - REGISTERED SHS	USD	90	18,403.39	0.01
ALEXANDRIA REAL ESTATE	USD	550	57,213.11	0.02
ALNYLAM PHARMACEUTICALS INC	USD	825	143,630.16	0.04
ALPHABET INC -C-	USD	7,480	829,381.85	0.23
AMERICAN WATER WORKS CO INC	USD	300	39,252.98	0.01
AMERESCO INC	USD	750	33,430.34	0.01
AMERICAN ELECTRIC POWER CO INC	USD	6,255	482,741.52	0.14
AMERICAN HOMES 4 RENT	USD	1,400	45,490.38	0.01
AMERICAN TOWER CORP	USD	3,308	588,041.72	0.17
AMRICLD RLTYTST -SHS OF BENEF INTEREST	USD	2,050	60,692.03	0.02
APPLE INC	USD	1,290	229,350.41	0.06
AQUA AMERICA --- REGISTERED SHS	USD	900	32,923.01	0.01
AT&T INC	USD	35,678	521,598.63	0.15

The accompanying notes form an integral part of these financial statements.

onemarkets Fund - onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
AUTODESK INC	USD	1,353	253,746.41	0.07
AVALONBAY COMMUN	USD	650	112,763.98	0.03
AVERY DENNISON CORP	USD	300	47,241.06	0.01
BAKER HUGHES RG-A REGISTERED SHS -A-	USD	12,810	371,149.50	0.10
BANK OF NY MELLON	USD	13,792	562,804.62	0.16
BOSTON SCIENTIF CORP	USD	10,711	531,033.90	0.15
CDW	USD	1,084	182,322.64	0.05
CENTENE CORP	USD	4,669	288,656.32	0.08
CHEVRON CORP	USD	490	70,670.49	0.02
CME GROUP -A-	USD	1,717	291,606.72	0.08
COCA-COLA CO	USD	11,343	626,100.33	0.18
COMCAST CORP	USD	10,983	418,280.16	0.12
CORTEVA - REGISTERED SHS	USD	1,400	73,528.87	0.02
DANAHER CORP	USD	1,748	384,527.96	0.11
DIGITAL REALTY TRUST INC	USD	650	67,841.89	0.02
EQUINIX INC	USD	125	89,818.97	0.03
ESSEX PROPERTY TRUST	USD	300	64,427.13	0.02
ESTEE LAUDER COMPANIES INC -A-	USD	2,060	370,800.00	0.10
EXXON MOBIL CORP	USD	913	89,751.83	0.03
FMC CORP	USD	500	47,818.52	0.01
FREEMONT MCMORAN COPPER AND GOLD INC	USD	3,102	113,730.52	0.03
GREEN PLAINS RENEW	USD	950	28,073.33	0.01
HOME DEPOT INC	USD	2,039	580,563.67	0.16
HP ENTERPRISE CO	USD	24,868	382,935.29	0.11
IBM CORP	USD	3,105	380,824.98	0.11
INTERCONTINENTAL EXCHANGE INC	USD	4,746	491,913.55	0.14
INVITATION HOMES REGISTERED	USD	950	29,954.17	0.01
KINDER MORGAN INC	USD	6,000	94,702.11	0.03
LAS VEGAS SANDS CORP	USD	3,503	186,227.31	0.05
LINDSAY	USD	400	43,754.35	0.01
LIVENT CORPORATION	USD	1,750	43,998.63	0.01
LOUISIANA PACIFIC CORP.	USD	650	44,671.86	0.01
MERCK & CO INC	USD	6,027	637,447.78	0.18
META PLATFORMS INC A	USD	1,939	510,040.53	0.14
MICRON TECHNOLOGY INC	USD	3,421	197,891.21	0.06
MICROSOFT CORP	USD	2,325	725,715.40	0.20
MOSAIC	USD	1,600	51,329.06	0.01
MP MATERIALS CORP	USD	1,600	33,554.54	0.01
NATIONAL INSTRUMENTS CORP	USD	8,142	428,369.20	0.12
NEWMONT CORPORATION	USD	1,450	56,697.53	0.02
NEXTERA ENERGY	USD	5,173	351,820.90	0.10
ORGANON --- REGISTERED SHS	USD	6,376	121,617.38	0.03
PFIZER INC	USD	15,499	521,084.62	0.15
PROCTER & GAMBLE CO	USD	3,639	506,124.53	0.14
PROLOGIS	USD	650	73,060.95	0.02
PURE STORAGE -A-	USD	4,422	149,237.43	0.04
QUALCOMM INC	USD	500	54,555.45	0.02
RAYONIER REIT	USD	1,400	40,293.31	0.01
ROCKWELL AUTOMATION	USD	655	197,790.79	0.06
ROSS STORES INC	USD	1,762	181,093.55	0.05
SALESFORCE INC	USD	2,155	417,291.75	0.12
SIMON PROPERTY GROUP - REGISTERED	USD	700	74,093.49	0.02
STERICYCLE INC	USD	950	40,438.13	0.01
TERADYNE INC	USD	1,050	107,146.20	0.03
TJX COS INC	USD	2,238	173,932.19	0.05
ULTA BEAUTY RG PREFERENTIAL SHARE	USD	369	159,165.50	0.04
UNITED PARCEL SERVICE INC	USD	300	49,289.64	0.01
VISA INC -A-	USD	2,723	592,720.48	0.17

The accompanying notes form an integral part of these financial statements.

onemarkets Fund - onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
WALT DISNEY CO	USD	2,201	180,114.83	0.05
WEYERHAEUSER CO	USD	2,050	62,965.63	0.02
XCEL ENERGY INC	USD	650	37,039.87	0.01
XYLEM INC	USD	450	46,451.88	0.01
ZIMMER BIOMET HLDGS SHS	USD	100	13,345.55	0.00
Bonds			236,113,227.15	66.57
Australia			176,650.00	0.05
TELSTRA CORPORATION 1.375 19-29 26/03A	EUR	200,000	176,650.00	0.05
Austria			187,324.00	0.05
ERSTE GROUP BANK AG 1.5 22-26 07/04A	EUR	200,000	187,324.00	0.05
Belgium			948,839.00	0.27
ANHEUSER-BUSCH INBEV 2.00 16-28 17/03A	EUR	400,000	374,846.00	0.11
BELFIUS BANQUE SA/NV 3.125 16-26 11/05A	EUR	400,000	381,906.00	0.11
SOLVAY SA 2.75 15-27 02/12A	EUR	200,000	192,087.00	0.05
Brazil			537,186.07	0.15
BRAZIL 10.125 97-27 15/05S	USD	500,000	537,186.07	0.15
Bulgaria			267,987.15	0.08
BULGARIA 4.5 23-33 27/01A	EUR	270,000	267,987.15	0.08
Cayman Islands			1,261,447.39	0.36
AMERICAN AIRLINES 5.5 21-26 24/03Q	USD	250,000	226,507.80	0.06
AVOLON HLDG FUNDING 4.25 20-26 15/04SS	USD	328,000	280,080.74	0.08
COUNTRY GARDEN HLDG 3.125 20-25 22/10S	USD	200,000	58,242.90	0.02
MELCO RESORTS FINANCE 4.875 17-25 06/06S	USD	800,000	696,615.95	0.20
Chile			1,101,171.86	0.31
CHILE 4.34 22-42 07/03S	USD	1,350,000	1,101,171.86	0.31
Colombia			733,541.43	0.21
EMPR PU 4.25 19-29 18/07S	USD	1,010,000	733,541.43	0.21
Croatia			1,008,874.43	0.28
CROATIA 6.00 13-24 26/01S	USD	1,100,000	1,008,874.43	0.28
Czech Republic			391,219.52	0.11
ENERGO-PRO AS 8.5 22-27 04/02S	USD	450,000	391,219.52	0.11
Denmark			400,030.00	0.11
ORSTED 3.75 23-30 01/03A	EUR	400,000	400,030.00	0.11
Dominican Republic			655,909.35	0.18
DOMINICAN REPUBLIC 7.45 14-44 30/04S	USD	730,000	655,909.35	0.18
Egypt			159,714.00	0.05
EGYPTE 4.75 19-25 11/04A	EUR	200,000	159,714.00	0.05
Finland			565,669.50	0.16
NOKIA OYJ 2.00 19-26 11/03A	EUR	350,000	329,619.50	0.09
NOKIA OYJ 3.125 20-28 15/05A5A	EUR	250,000	236,050.00	0.07
France			24,383,381.52	6.88
ACCOR SA 2.375 21-28 29/11A	EUR	400,000	360,038.00	0.10
AEROPORTS DE PARIS-ADP- 1 17-27 13/12A	EUR	100,000	90,323.00	0.03
ARVAL SERVICE LEASE 3.375 22-26 04/01A	EUR	200,000	195,035.00	0.05
ARVAL SERVICE LEASE 4.125 23-26 13/04A	EUR	300,000	297,382.50	0.08
ARVAL SERVICE LEASE 4.75 22-27 22/05A	EUR	300,000	302,899.50	0.09
BFCM 1.25 20-25 05/12A	GBP	300,000	307,203.29	0.09
BFCM 3.875 23-28 26/01A	EUR	300,000	291,961.50	0.08
BFCM 4.375 23-30 02/05A	EUR	200,000	198,695.00	0.06
BNP PARIBAS SA 1.125 18-26 11/06A	EUR	150,000	138,015.75	0.04

onemarkets Fund - onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
BNP PARIBAS SA 1.25 18-25 19/03A	EUR	100,000	95,185.00	0.03
BNP PARIBAS SA 1.875 20-27 14/12A	GBP	300,000	285,509.53	0.08
BNP PARIBAS SA 2.375 15-25 17/02A	EUR	220,000	212,557.40	0.06
BNP PARIBAS SA 4.40 18-28 14/08S	USD	400,000	346,973.42	0.10
BPCE SA 1.375 20-26 23/12A	GBP	300,000	294,993.88	0.08
BPCE SA 3.50 17-27 23/10S	USD	500,000	415,733.28	0.12
BPCE SA 4.00 23-28 13/07A	EUR	400,000	397,292.00	0.11
CARREFOUR BQ 4.079 23-27 05/05A	EUR	200,000	196,940.00	0.06
CGG 7.75 21-27 01/04S	EUR	150,000	126,057.75	0.04
CIE SAINT GOBAIN 3.5 23-29 18/01A	EUR	200,000	196,546.00	0.06
CNP ASSURANCES 0.375 20-28 08/12A	EUR	200,000	164,768.00	0.05
CNP ASSURANCES 1.25 22-29 27/01A	EUR	300,000	248,605.50	0.07
CONSTELLIUM SE 3.125 21-29 02/06S	EUR	203,000	171,773.53	0.05
CREDIT AGRICOLE SA 2.625 15-27 17/03A	EUR	200,000	187,111.00	0.05
CREDIT AGRICOLE SA 2 19-29 25/03AA	EUR	600,000	521,355.00	0.15
CREDIT AGRICOLE SA 3.375 22-27 28/07A	EUR	100,000	97,541.00	0.03
CREDIT AGRICOLE SA 4.125 23-30 07/03A	EUR	400,000	404,932.00	0.11
CREDIT MUTUEL ARKEA 3.375 22-27 19/09A	EUR	200,000	194,425.00	0.05
DANONE SA 1.208 16-28 03/11A	EUR	500,000	442,810.00	0.12
DANONE SA 3.47 23-31 22/05A	EUR	100,000	99,616.00	0.03
EDENRED 3.625 23-31 13/06A	EUR	100,000	98,909.50	0.03
EDF SA 2.00 19-49 09/12A	EUR	500,000	301,732.50	0.09
EDF SA 6.25 08-28 30/05A	GBP	300,000	343,962.60	0.10
ELIS SA 2.875 18-26 15/02A	EUR	500,000	477,630.00	0.13
ENGIE SA 7.00 08-28 30/10A	GBP	200,000	241,482.26	0.07
EUTELSAT SA 2.0000 18-25 02/10A	EUR	100,000	90,758.50	0.03
FAURECIA 2.7500 21-27 15/02S	EUR	100,000	90,758.50	0.03
FNAC DARTY SA 2.625 19-26 30/05S	EUR	213,000	204,042.28	0.06
FORVIA 3.125 19-26 15/06S	EUR	255,000	240,468.83	0.07
FORVIA 7.25 22-26 15/06S	EUR	200,000	208,366.00	0.06
FRANCE 2.25 13-24 25/05A	EUR	570,000	563,789.85	0.16
FRANCE 4.50 09-41 25/04A	EUR	1,750,000	2,058,568.75	0.58
FRANCE 4.75 03-35 25/04A	EUR	550,000	642,191.00	0.18
FRANCE 5.5 97-29 25/04A	EUR	2,450,000	2,789,374.00	0.79
FRANCE 5.75 00-32 25/10A	EUR	550,000	676,502.75	0.19
FRANCE 6.00 94-25 25/10A	EUR	1,900,000	2,017,182.50	0.57
GECINA 1.375 17-28 26/01A	EUR	200,000	181,214.00	0.05
ILIAD HOLDING 5.625 21-28 15/10S	EUR	200,000	185,794.00	0.05
ILIAD SA 1.8750 18-25 25/04A	EUR	200,000	189,697.00	0.05
ILIAD SA 5.3750 22-27 14/06A	EUR	200,000	197,959.00	0.06
ILIAD SA 5.625 23-30 15/02A	EUR	400,000	388,146.00	0.11
LA BANQUE POSTALE 3 21-XX 20/05S	EUR	400,000	265,542.00	0.07
LA MONDIALE SOCIETE 0.75 20-26 20/10A	EUR	200,000	181,517.00	0.05
LOXAM SAS 2.875 19-26 15/04S	EUR	500,000	465,597.50	0.13
LVMH MOET HENNESSY 0.125 20-28 11/02A	EUR	500,000	434,992.50	0.12
ORANGE SA 1.375 18-28 20/03A	EUR	400,000	363,650.00	0.10
ORANGE SA 5.375 12-42 13/01S	USD	200,000	182,129.24	0.05
ORANGE SA 8.125 03-33 28/01AA	EUR	200,000	269,566.00	0.08
RCI BANQUE SA 0.5 22-25 14/07A	EUR	150,000	138,906.75	0.04
RCI BANQUE SA 4.5000 23-27 06/04A	EUR	400,000	392,922.00	0.11
RENAULT SA 2.5 21-28 01/04A	EUR	200,000	177,748.00	0.05
REXEL SA 2.125 21-28 15/06S	EUR	500,000	441,805.00	0.12
TOTALENERGIES CAPITAL 1.618 20-40 18/05A	EUR	200,000	145,595.00	0.04
TOTALENERGIES CAPITAL 2.5 14-26 25/03A	EUR	300,000	290,899.50	0.08
TOTALENERGIES CAPITAL 3.455 19-29 19/02S	USD	200,000	171,451.88	0.05
VALEO SA 3.25 14-24 22/01A	EUR	100,000	99,552.50	0.03
VEOLIA ENVIRONNEMENT 0 21-26 09/06U	EUR	600,000	537,678.00	0.15
VERALLIA SASU 1.625 21-28 14/05A	EUR	400,000	353,020.00	0.10

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onemarkets Fund - onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Germany			50,429,634.91	14.22
BAYER AG 0.375 21-29 12/01A	EUR	300,000	248,236.50	0.07
BAYER AG 4.25 23-29 26/08A	EUR	50,000	50,464.50	0.01
BOSCH GMBH ROBERT 3.625 23-30 02/06A	EUR	100,000	99,211.50	0.03
CHEPLAPHARM ARZNEIMI 4.375 20-28 15/10S	EUR	200,000	183,671.00	0.05
CONTINENTAL 4.0 23-28 01/06A	EUR	300,000	298,453.50	0.08
DEUTSCHE BAHN FIN 0.5 20-27 09/04A	EUR	397,000	356,595.32	0.10
DEUTSCHE BAHN FIN 0.75 20-35 16/07A/01A	EUR	300,000	220,722.00	0.06
DEUTSCHE BANK AG 2.625 19-26 12/02A	EUR	300,000	284,095.50	0.08
DEUTSCHE BANK AG 4.50 16-26 19/05A	EUR	100,000	98,034.50	0.03
DEUTSCHE BANK AG 4 22-27 29/11A	EUR	200,000	197,770.00	0.06
DEUTSCHE LUFTHANSA 2.875 21-25 11/02A	EUR	200,000	194,178.00	0.05
DEUTSCHE LUFTHANSA 2.875 21-27 16/05A	EUR	500,000	461,190.00	0.13
DEUTSCHE LUFTHANSA 3 20-26 29/05A	EUR	400,000	380,816.00	0.11
DEUTSCHE POST AG 1 20-32 20/05A	EUR	250,000	207,088.75	0.06
EVONIK INDUSTRIES 2.25 22-27 25/09A	EUR	400,000	373,832.00	0.11
GERMANY 0.00 20-25 10/10A	EUR	2,050,000	1,913,890.25	0.54
GERMANY 0.25 18-28 15/08A	EUR	2,520,000	2,249,679.60	0.63
GERMANY 0.5 18-28 15/02A	EUR	2,960,000	2,697,877.20	0.76
GERMANY 0 19-50 15/08A	EUR	2,650,000	1,427,475.50	0.40
GERMANY 0 20-25 11/04U	EUR	3,650,000	3,452,516.75	0.97
GERMANY 0 22-32 15/02A	EUR	3,950,000	3,233,667.50	0.91
GERMANY 1.00 15-25 15/08A	EUR	5,200,000	4,978,870.00	1.40
GERMANY 1.25 17-48 15/08A	EUR	5,600,000	4,453,932.00	1.26
GERMANY 1.7 22-32 15/08A	EUR	10,200,000	9,651,852.00	2.72
GERMANY 1.8 22-53 15/08A	EUR	5,050,000	4,421,350.75	1.25
GERMANY 2.2 23-28 13/04A	EUR	2,720,000	2,673,964.00	0.75
GERMANY 2.85 23-25 12/06A	EUR	1,950,000	1,935,745.50	0.55
GERMANY 4.75 08-40 04/07A	EUR	430,000	563,351.60	0.16
GERMANY 6.25 00-30 04/01A	EUR	150,000	184,033.50	0.05
GERMANY 6.25 94-24 04/01A5	EUR	150,000	152,034.75	0.04
GERMANY 6.5 97-27 04/07A	EUR	840,000	960,939.00	0.27
HENKEL AG AND CO 1.75 21-26 17/11A	USD	200,000	163,298.81	0.05
MAHLE GMBH 2.375 21-28 14/05A	EUR	200,000	151,543.00	0.04
NOVELIS SHEET INGOT 3.375 21-29 15/04S	EUR	206,000	181,765.13	0.05
RWE AG 4.125 23-35 13/02A	EUR	400,000	390,440.00	0.11
SCHAEFFLER AG 3.375 20-28 12/10A	EUR	200,000	183,056.00	0.05
THYSENKRUPP AG 2.50 15-25 25/02S	EUR	200,000	195,291.00	0.06
VONOVIA SE 4.75 22-27 23/05A	EUR	100,000	98,206.50	0.03
ZF FINANCE GMBH 3.75 20-28 21/09A	EUR	300,000	270,499.50	0.08
ZF FINANCE GMBH 3 20-25 21/09A	EUR	200,000	189,996.00	0.05
Guatemala			1,337,389.00	0.38
GUATEMALA 4.90 19-30 01/06S	USD	1,560,000	1,337,389.00	0.38
Hong Kong			1,287,801.56	0.36
AIRPORT AUTHORITY 4.875 23-33 12/01S	USD	300,000	278,818.51	0.08
HONG KONG 4.625 23-33 11/01S	USD	200,000	189,046.75	0.05
LENOVO GROUP LTD 5.875 20-25 24/04S	USD	900,000	819,936.30	0.23
Hungary			4,704,635.30	1.33
HUNGARY 5.375 14-24 25/03S	USD	280,000	255,911.27	0.07
HUNGARY 5.75 13-23 22/11S	USD	2,550,000	2,338,158.34	0.66
HUNGARY 6.75 11-28 22/10A	HUF	820,000,000	2,110,565.69	0.60
Indonesia			7,166,669.97	2.02
INDONESIA 4.125 15-25 15/01S	USD	1,250,000	1,129,537.13	0.32
INDONESIA 4.55 23-28 11/01S	USD	600,000	543,362.97	0.15
INDONESIA 4.85 23-33 11/01S	USD	430,000	393,972.22	0.11

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onemarkets Fund - onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
INDONESIA 5.875 04-24 15/01S	USD	2,300,000	2,117,654.90	0.60
INDONESIA 7.75 08-38 17/01S	USD	1,130,000	1,298,588.54	0.37
INDONESIA 8.50 05-35 12/10S	USD	1,410,000	1,683,554.21	0.47
Ireland			14,243,647.37	4.02
AERCAP IRELAND CAP 3 21-28 29/10S	USD	167,000	132,796.38	0.04
AMUNDI PHYSICAL METALS PLC - GOLD	USD	192,649	13,462,827.74	3.80
CRH FINANCE 1.375 16-28 18/10A	EUR	200,000	176,821.00	0.05
GE CAPITAL INTL 4.418 16-35 15/11S	USD	200,000	173,643.45	0.05
SMURFIT KAPPA 2.875 18-26 15/01S	EUR	308,000	297,558.80	0.08
Israel			-	0.00
Italy			18,886,131.87	5.33
AMPLIFON SPA 1.1250 20-27 13/02A	EUR	400,000	359,740.00	0.10
AUTOSTRATE ITALIA SPA 1.75 15-26 26/06A	EUR	200,000	185,053.00	0.05
AUTOSTRATE ITALIA SPA 2 20-28 08/03A	EUR	300,000	262,834.50	0.07
AUTOSTRATE ITALIA SPA 2 21-30 15/01A	EUR	200,000	168,394.00	0.05
AUTOSTRATE ITALIA SPA 5.125 23-33 14/06A	EUR	200,000	200,681.00	0.06
BANCO BPM SPA 1.75 19-25 28/01A	EUR	210,000	200,232.90	0.06
BANCO BPM SPA 4.875 23-27 18/01A	EUR	240,000	238,426.80	0.07
BANCO BPM SPA 6.00 23-28 14/06A	EUR	170,000	169,076.90	0.05
BANCO BPM SPA 6 22-26 13/09A	EUR	150,000	152,997.75	0.04
ENEL SPA 5.625 07-27 21/06A	EUR	300,000	321,931.50	0.09
ENI SPA 3.625 14-29 29/01A	EUR	300,000	295,095.00	0.08
ENI SPA 3.625 23-27 19/05A	EUR	300,000	295,338.00	0.08
ENI SPA 4.75 18-28 12/09S	USD	300,000	268,423.01	0.08
HERA SPA 4.25 23-33 20/04A	EUR	300,000	297,544.50	0.08
INFRA WIRELESS ITA 1.875 20-26 08/07A	EUR	300,000	279,180.00	0.08
INTESA SANPAOLO 2.3750 20-30 22/12A	EUR	500,000	378,927.50	0.11
INTESA SANPAOLO SPA 3.928 14-26 15/09AA	EUR	330,000	322,650.90	0.09
INTESA SANPAOLO SPA 4.75 22-27 06/09A	EUR	300,000	301,411.50	0.08
INTESA SANPAOLO SPA 4.875 23-30 19/05A	EUR	100,000	100,071.00	0.03
INTESA SANPAOLO SPA 5.625 23-33 08/03A	EUR	400,000	399,812.00	0.11
INTESA SANPAOLO SPA 6.50 23-29 14/03S	GBP	150,000	164,460.76	0.05
INTESA SANPAOLO SPA 6.625 13-23 13/09A	EUR	400,000	401,616.00	0.11
INTESA SANPAOLO SPA 6.625 23-33 20/06S	USD	200,000	182,330.89	0.05
INTESA SANPAOLO SPA 6.625 23-33 31/05S	GBP	100,000	111,978.09	0.03
IREN SPA 1.9500 18-25 19/09A	EUR	300,000	284,979.00	0.08
ITALY 5.00 09-25 01/03S	EUR	2,900,000	2,952,997.50	0.83
ITALY 5.00 09-40 01/09S	EUR	1,100,000	1,200,551.00	0.34
ITALY 5 07-39 01/08S	EUR	570,000	619,869.30	0.17
ITALY 6 99-31 01/05S	EUR	1,720,000	1,973,700.00	0.56
ITALY 7.25 96-26 01/11S	EUR	2,760,000	3,062,427.00	0.86
ITALY 9.00 93-23 01/11S	EUR	160,000	162,561.60	0.05
LEASYS SPA 0 21-24 22/07A	EUR	300,000	286,180.50	0.08
LEONARDO SPA 2.375 20-26 08/01A/07A	EUR	400,000	379,784.00	0.11
MEDIOBANCA 0.875 19-26 15/01A	EUR	100,000	92,380.50	0.03
MEDIOBANCA 1 20-27 08/09A8/09A	EUR	450,000	398,425.50	0.11
MEDIOBANCA 2.3000 20-30 23/11A	EUR	250,000	226,563.75	0.06
NEXI SPA 1.625 21-26 30/04S	EUR	327,000	298,810.96	0.08
NEXI SPA 2.125 21-29 30/04S/04S	EUR	150,000	125,296.50	0.04
PIRELLI C 4.25 23-28 18/01A	EUR	250,000	246,318.75	0.07
TELECOM ITALIA SPA 1.625 21-29 18/01A	EUR	150,000	115,550.25	0.03
TELECOM ITALIA SPA 3.625 16-24 19/01A	EUR	100,000	99,155.50	0.03
TELECOM ITALIA SPA 3 16-25 30/09A	EUR	100,000	94,533.50	0.03
UNICREDIT SPA 0.325 21-26 19/01A	EUR	229,000	207,839.26	0.06

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onemarkets Fund - onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Ivory coast			1,170,143.40	0.33
IVORY COAST 5.25 18-30 22/03A	EUR	1,380,000	1,170,143.40	0.33
Luxembourg			619,632.32	0.17
DANA FINANCING LUX 3 21-29 15/07S	EUR	243,000	198,216.32	0.06
HEIDELBERGCEMENT 1.125 19-27 01/12A	EUR	100,000	89,224.00	0.03
MEDTRONIC GLOBAL HLDG 1.375 20-40 15/10A	EUR	200,000	134,472.00	0.04
TRATON FINANCE LUX 4.00 23-25 16/09A	EUR	200,000	197,720.00	0.06
Mauritius			368,904.12	0.10
INDIA CLEANTECH 4.7 21-26 10/08S	USD	457,750	368,904.12	0.10
Mexico			8,211,981.10	2.32
MEXICO 4.50 19-29 22/04S	USD	770,000	686,602.16	0.19
MEXICO 6.05 08-40 11/01S	USD	130,000	121,167.50	0.03
MEXICO 6.35 23-35 09/02S	USD	850,000	820,008.48	0.23
MEXICO 6.75 04-34 27/09S	USD	1,510,000	1,509,065.76	0.43
MEXICO 7.50 03-33 08/04S	USD	1,120,000	1,170,456.47	0.33
MEXICO 7.50 22-33 26/05S	MXN	450,000	2,218,687.20	0.63
MEXICO 8.30 01-31 15/08S	USD	400,000	432,918.42	0.12
PEMEX 10.0 23-33 07/02S	USD	240,000	201,429.51	0.06
PEMEX 6.49 20-27 23/01S	USD	1,290,000	1,051,645.60	0.30
Morocco			377,928.51	0.11
MOROCCO 6.5 23-33 08/09S	USD	400,000	377,928.51	0.11
Netherlands			12,214,959.33	3.44
ABB FINANCE BV 3.25 23-27 16/01A	EUR	200,000	196,931.00	0.06
ABERTIS FINANCE BV 2.625 21-49 31/12A	EUR	300,000	250,065.00	0.07
ABN AMRO BANK NV 1.375 20-25 16/01S6/01S	GBP	100,000	108,150.09	0.03
ABN AMRO BANK NV 2.375 22-27 01/06A	EUR	200,000	186,794.00	0.05
ABN AMRO BANK NV 4.8 16-26 18/04S	USD	200,000	175,114.58	0.05
ABN AMRO BANK NV 4 23-28 16/01A	EUR	400,000	392,622.00	0.11
ASHLAND SERVICES BV 2.00 20-28 30/01S	EUR	150,000	127,533.75	0.04
BAYER CAPITAL CORP 1.5 18-26 26/06A6/06A	EUR	300,000	279,030.00	0.08
BMW FINANCE NV 0.2 21-33 11/01A	EUR	100,000	74,122.00	0.02
BMW FINANCE NV 3.25 23-26 22/11A	EUR	150,000	148,084.50	0.04
BMW FINANCE NV 3.625 23-35 22/05A	EUR	600,000	600,576.00	0.17
COCA COLA HBC FIN 2.75 22-25 23/09A3/09A	EUR	300,000	292,875.00	0.08
CRH FUNDING B.V. 1.625 20-30 05/05A	EUR	300,000	263,445.00	0.07
DAIMLER TRUCK INTL F 3.875 23-29 19/06A	EUR	300,000	297,432.00	0.08
DEUTSCHE TEL INTL FIN 7.5 03-33 24/01A	EUR	300,000	392,206.50	0.11
DEUT TELEKOM INT FIN 1.50 16-28 03/04A	EUR	400,000	363,352.00	0.10
DEUT TELEKOM INT FIN 9.25 02-32 01/06S	USD	200,000	233,346.47	0.07
EDP FINANCE BV 1.625 18-26 26/01A	EUR	201,000	190,183.18	0.05
ENBW INTL FINANCE 3.625 22-26 22/11A	EUR	300,000	298,360.50	0.08
ENEL FINANCE INTL 1.5 19-25 21/07A	EUR	150,000	142,891.50	0.04
ENEL FINANCE INTL 3.875 22-29 09/03A	EUR	400,000	399,710.00	0.11
ENEL FINANCE INTL 5.625 09-24 14/08A	GBP	239,000	276,498.06	0.08
ENEL FINANCE INTL 7.50 22-32 14/10S	USD	400,000	406,416.13	0.11
GOODYEAR EUROPE BV 2.75 21-28 15/08S	EUR	254,000	214,586.82	0.06
HEINEKEN NV 1.75 20-40 07/05A	EUR	250,000	185,733.75	0.05
KPN NV 1.125 16-28 11/09A	EUR	400,000	351,306.00	0.10
LEASEPLAN CORPORATION 0.25 21-26 23/02A	EUR	100,000	89,688.00	0.03
MERCEDESBEZ INTL FIN 1.5 16-26 09/03A	EUR	100,000	94,663.00	0.03
NATURGY FINANCE BV 1.25 16-26 19/04A	EUR	200,000	185,781.00	0.05
OCI NV 4.6250 20-25 15/10S	USD	400,000	350,595.79	0.10
RABOBANK 3.75 16-26 21/07S 16-26 21/07S	USD	321,000	274,680.08	0.08
REPSOL INTL FINANCE 0.25 19-27 02/08A	EUR	300,000	261,685.50	0.07
REPSOL INTL FINANCE 2.6250 20-30 15/04A	EUR	200,000	190,583.00	0.05

onemarkets Fund - onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
SAIPEM FIN INTL BV 3.125 21-28 31/03A	EUR	351,000	316,451.07	0.09
SAIPEM FIN INTL BV 3.375 20-26 15/07A	EUR	250,000	237,132.50	0.07
SAIPEM FIN INTL BV 3.75 16-23 08/09A	EUR	105,000	104,796.30	0.03
SHELL INTL FINANCE 0.75 16-28 15/08A	EUR	300,000	259,285.50	0.07
SHELL INTL FINANCE 2.50 14-26 24/03A	EUR	480,000	464,577.60	0.13
SHELL INTL FINANCE 2.75 20-30 06/04S	USD	400,000	327,827.69	0.09
SHELL INTL FINANCE 2.875 16-26 10/05SS	USD	400,000	349,340.05	0.10
SIEMENS FINANCIERING 0.5 19-34 05/09A	EUR	400,000	299,396.00	0.08
STELLANTIS NV 3.875 20-26 07/07A	EUR	150,000	149,161.50	0.04
STELLANTIS NV 4.2500 23-31 16/06A	EUR	100,000	98,603.50	0.03
STELLANTIS NV 4.5 20-28 07/07A	EUR	204,000	208,269.72	0.06
TELEFONICA EUROPE BV 8.25 00-30 15/09S	USD	130,000	137,913.20	0.04
UNIVERSAL MUSIC GRP 4.00 23-31 13/06A	EUR	100,000	99,818.00	0.03
VOLKSWAGEN INTL FIN 3.75 22-27 28/09A	EUR	300,000	293,523.00	0.08
VOLKSWAGEN INTL FIN 3.875 23-26 29/03A	EUR	100,000	98,597.00	0.03
VOLKSWAGEN INTL FIN 4.125 22-25 15/11A	EUR	200,000	198,764.00	0.06
WINTERSHALL DEA FIN 0.84 19-25 25/09A09A	EUR	300,000	276,460.50	0.08
Nigeria			762,767.33	0.22
NIGERIA 7.143 18-30 23/02S	USD	990,000	762,767.33	0.22
Norway			309,026.61	0.09
ADEVINTA ASA 2.625 20-25 05/11S	EUR	112,000	107,580.48	0.03
EQUINOR ASA 0.75 16-26 09/11A6-26 09/11A	EUR	222,000	201,446.13	0.06
Oman			477,165.61	0.13
NATIONAL BK OMAN 5.625 18-23 25/09S	USD	232,000	212,434.17	0.06
OMAN 6.75 18-48 17/01S	USD	300,000	264,731.44	0.07
Panama			2,791,132.35	0.79
PANAMA 6.70 06-36 26/01S	USD	350,000	343,896.66	0.10
PANAMA 6.853 23-54 28/03S	USD	200,000	191,187.90	0.05
PANAMA 7.125 05-26 29/01S	USD	800,000	766,115.49	0.22
PANAMA 8.875 97-27 30/09S	USD	250,000	263,092.34	0.07
PANAMA 9.375 99-29 01/04S	USD	1,110,000	1,226,839.96	0.35
Philippines			3,292,231.46	0.93
PHILIPPINES 10.625 00-25 16/03S	USD	1,750,000	1,758,324.94	0.50
PHILIPPINES 4.625 23-28 17/07S	USD	200,000	183,705.78	0.05
PHILIPPINES 5 23-33 17/07S	USD	400,000	371,642.53	0.10
PHILIPPINES 6.375 07-32 15/01S	USD	450,000	459,033.00	0.13
PHILIPPINES 9.50 05-30 02/02S	USD	450,000	519,525.21	0.15
Poland			1,281,801.96	0.36
POLAND 4.875 23-33 04/10S	USD	400,000	360,516.96	0.10
POLAND 5.25 10-25 20/01A	EUR	900,000	921,285.00	0.26
Portugal			399,626.00	0.11
ENERGIAS DE PORTUGAL 3.875 23-28 26/06A	EUR	400,000	399,626.00	0.11
Qatar			1,065,881.76	0.30
QATAR 5.103 18-48 23/04S	USD	900,000	823,792.85	0.23
QATAR 9.75 00-30 15/06S	USD	200,000	242,088.91	0.07
Romania			3,156,269.23	0.89
ROMANIA 4.875 14-24 22/01S	USD	1,500,000	1,368,829.06	0.39
ROMANIA 6.625 22-29 27/09A	EUR	860,000	895,032.10	0.25
ROMANIA 6.625 23-28 17/02S	USD	360,000	339,983.87	0.10
ROMANIA 6 22-34 25/05A	USD	360,000	328,428.23	0.09
ROMANIA 7.125 23-33 17/01S	USD	230,000	223,995.97	0.06

onemarkets Fund - onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Saudi Arabia			1,677,492.89	0.47
SAUDI ARABIA 5.25 19-50 16/01S	USD	1,110,000	988,276.44	0.28
SAUDI ARABIA 5 23-53 18/01S	USD	810,000	689,216.45	0.19
South Africa			2,464,033.44	0.69
SOUTH AFRICA 8.00 13-30 31/01S	ZAR	30,480,000	1,306,581.91	0.37
SOUTH AFRICA 8.50 13-37 31/01S	ZAR	11,930,000	442,827.02	0.12
SOUTH AFRICA 8.875 15-35 28/02S	ZAR	17,970,000	714,624.51	0.20
Spain			10,163,333.18	2.87
ABERTIS INFRASTRUCT 2.375 19-27 27/09A	EUR	300,000	280,900.50	0.08
AEDAS HOMES SAU 4 21-26 15/08S-26 21/05S	EUR	200,000	186,588.00	0.05
BANCO SABADELL 5.625 16-26 06/05A	EUR	100,000	99,515.00	0.03
BANCO SANTANDER SA 0.2 21-28 11/02A	EUR	300,000	251,437.50	0.07
BANCO SANTANDER SA 2.125 18-28 08/02A	EUR	400,000	359,680.00	0.10
BANCO SANTANDER SA 3.25 16-26 04/04A	EUR	200,000	193,083.00	0.05
BANCO SANTANDER SA 3.49 20-30 28/05S	USD	400,000	320,700.27	0.09
BANCO SANTANDER SA 3.875 23-28 16/01A	EUR	100,000	98,404.00	0.03
BANCO SANTANDER SA 5.125 23-30 25/01A	GBP	300,000	327,091.42	0.09
CAIXABANK SA 0.5 21-29 09/02A02A	EUR	100,000	83,133.00	0.02
CELLNEX FINANCE 1.0000 21-27 15/09A	EUR	500,000	430,830.00	0.12
CELLNEX TELECOM SA 1.75 20-30 23/10A	EUR	500,000	404,855.00	0.11
GRIFOLS SA 2.25 19-27 15/11S	EUR	392,000	355,963.44	0.10
INTERNATIONAL CONSOL 3.75 21-29 25/03A	EUR	500,000	437,697.50	0.12
INTL CONSO AIRLINE 2.75 21-25 25/03A03A	EUR	300,000	289,354.50	0.08
SANTANDER CONS FIN 0 21-26 23/02A	EUR	200,000	178,499.00	0.05
SPAIN 4.65 10-25 30/07A	EUR	1,050,000	1,075,725.00	0.30
SPAIN 4.80 08-24 31/01A	EUR	460,000	462,739.30	0.13
SPAIN 4.90 07-40 30/07A	EUR	170,000	195,920.75	0.06
SPAIN 5.15 13-44 31/10A	EUR	700,000	839,926.50	0.24
SPAIN 5.75 01-32 30/07A	EUR	870,000	1,036,561.50	0.29
SPAIN 5.90 11-26 30/07A	EUR	2,100,000	2,254,728.00	0.64
Sweden			1,629,823.24	0.46
INTRUM AB 3.00 19-27 15/09A	EUR	300,000	208,035.00	0.06
INTRUM AB 3.5000 19-26 15/07S	EUR	400,000	298,242.00	0.08
INTRUM AB 4.875 20-25 05/08S	EUR	239,000	198,704.60	0.06
SKANDINAVISKA ENSKIL 3.875 23-28 09/05A	EUR	100,000	98,961.00	0.03
VATTENFALL AB 3.75 22-26 18/10A26 18/10A	EUR	400,000	398,594.00	0.11
VOLVO CAR AB 2.125 19-24 02/04A	EUR	108,000	106,006.86	0.03
VOLVO CAR AB 2.5 20-27 07/10A	EUR	354,000	321,279.78	0.09
Turkey			1,282,230.84	0.36
TURKEY 9.875 22-28 15/01S	USD	1,370,000	1,282,230.84	0.36
United Arab Emirates			1,189,893.68	0.34
UNITED ARAB EMIRATES 4.0 20-50 28/07S	USD	1,400,000	825,615.04	0.23
UNITED ARAB EMIRATES 4.951 22-52 07/07S	USD	400,000	364,278.64	0.10
United Kingdom			16,390,658.88	4.62
ASTRAZENECA PLC 1.375 20-30 06/08S	USD	250,000	184,490.15	0.05
BARCLAYS PLC 1.125 21-31 22/03A	EUR	200,000	173,336.00	0.05
BARCLAYS PLC 3.25 16-27 12/02A	GBP	200,000	204,615.75	0.06
BP CAPITAL MARKETS 3.773 23-30 12/05A	EUR	150,000	148,126.50	0.04
COCA-COLA EUROPACIFIC 0.2 20-28 02/12A	EUR	500,000	415,295.00	0.12
CREDIT AGRICOLE LDN 3.125 14-26 05/02A	EUR	300,000	294,880.50	0.08
DIAGEO CAPITAL PLC 2.1250 20-32 29/04S	USD	200,000	149,332.73	0.04
DIAGEO CAPITAL PLC 5.20 22-25 24/10S	USD	200,000	183,762.60	0.05
DIAGEO FINANCE PLC 1.875 20-27 27/03A	EUR	300,000	282,447.00	0.08
HSBC HOLDINGS PLC 3.125 16-28 07/06A/06A	EUR	200,000	185,891.00	0.05

onemarkets Fund - onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
INEOS FINANCE PLC 3.375 20-26 29/10S	EUR	100,000	93,743.00	0.03
INTERCONTINENTA 3.3750 20-28 08/10A	GBP	200,000	198,044.63	0.06
INTL GAME TECHNOLOGY 2.375 19-28 15/04A	EUR	500,000	449,697.50	0.13
INTL GAME TECHNOLOGY 3.5 19-26 15/06S	EUR	220,000	212,815.90	0.06
ITV PLC 1.375 19-20 26/09A	EUR	200,000	182,463.00	0.05
LINDE PLC 0.3750 21-33 30/09A	EUR	200,000	146,159.00	0.04
LLOYDS BANK PLC 7.5 09-24 15/04S	GBP	234,000	274,895.12	0.08
NATIONAL GRID PLC 0.25 21-28 01/09A	EUR	400,000	331,976.00	0.09
NATWEST MARKETS PLC 0.8 21-24 12/05S	USD	200,000	172,779.10	0.05
NOMAD FOODS BONDCO 2.50 21-28 24/06S	EUR	150,000	132,052.50	0.04
PEARSON FUNDING FIVE 3.75 20-30 04/06A	GBP	200,000	198,112.22	0.06
ROLLS ROYCE PLC 1.625 18-28 09/05A	EUR	400,000	339,078.00	0.10
ROLLS-ROYCE PLC 4.625 20-26 21/10S	EUR	315,000	310,254.53	0.09
SANTANDER UK PLC 4 14-24 13/03S	USD	100,000	90,560.49	0.03
SKY LIMITED 2.25 15-25 17/11A5-25 17/11A	EUR	250,000	239,915.00	0.07
SKY LIMITED 2.5 14-26 15/09A	EUR	300,000	287,818.50	0.08
SYNTHOMER PLC 3.875 20-25 25/06S	EUR	100,000	92,733.50	0.03
TECHNIPFMC USD 6.5 21-26 01/02SS	USD	150,000	136,075.16	0.04
UBS ETC LKD TO BBG BRENT CRUDE TR	USD	769	678,249.54	0.19
UBS ETC LKD TO BBG EX-AGRI AND LIVESTOCK	USD	33,678	4,729,119.71	1.33
UBS ETC LKD TO BBG NATURAL GAS TR	USD	5,378	96,000.50	0.03
UBS ETC LKD TO UBS BBG CMCI ALUMINIUM	USD	3,935	214,242.90	0.06
UBS ETC LKD TO UBS BBG CMCI COPPER	USD	735	130,494.50	0.04
UBS ETC LKD TO UBS BBG CMCI HEATING	USD	4,440	480,219.98	0.14
UNITED KINGDOM 4.75 04-38 07/12S	GBP	950,000	1,138,361.59	0.32
UNITED KINGDOM 4.75 07-30 07/12S	GBP	900,000	1,072,889.35	0.30
UNITED KINGDOM 5.00 01-25 07/03S	GBP	850,000	986,129.76	0.28
UNITED KINGDOM 6.00 98-28 07/12S	GBP	500,000	617,901.88	0.17
VIRGIN MEDIA SEC FIN 5 17-27 15/04S	GBP	128,000	135,698.79	0.04
United States of America			32,157,513.37	9.07
7-ELEVEN INC 0.8 21-24 10/02S1-24 10/02S	USD	158,000	140,268.08	0.04
7-ELEVEN INC 1.3000 21-28 10/02S	USD	200,000	154,741.53	0.04
ABBVIE INC 3.20 20-29 21/11S	USD	400,000	331,184.23	0.09
ABBVIE INC 4.25 20-49 21/11S	USD	200,000	157,914.76	0.04
AB INBEV WORLDWIDE 4.35 20-40 01/06S	USD	200,000	168,417.05	0.05
AB INBEV WORLDWIDE 4 18-28 13/04S	USD	200,000	177,243.81	0.05
AIR LEASE CORP 3.1250 20-30 01/12S	USD	200,000	152,734.18	0.04
ALEXANDRIA REAL ESTATE 4.9 20-30 15/12SS	USD	150,000	133,145.28	0.04
ALLISON TRANSMISSION 5.875 19-29 01/06S	USD	100,000	89,437.67	0.03
AMAZON.COM INC 2.5 20-50 03/06S	USD	100,000	60,805.23	0.02
APPLE INC 3 17-27 20/06S	USD	300,000	260,324.93	0.07
AT&T INC 1.6 20-28 27/05A	EUR	300,000	268,978.50	0.08
AT&T INC 2.75 20-31 01/06S	USD	250,000	193,033.91	0.05
AT&T INC 3.15 17-36 04/09A	EUR	319,000	281,643.51	0.08
AVANTOR FUNDING INC 4.6250 20-28 15/07S	USD	100,000	85,103.12	0.02
BALL CORP 1.5000 19-27 15/03S	EUR	361,000	323,782.71	0.09
BALL CORP 2.8750 20-30 15/08S	USD	50,000	38,029.33	0.01
BALL CORP 5.25 15-25 01/07S	USD	304,000	275,802.67	0.08
BANK OF AMERICA CORP 3.384 22-26 02/04S	USD	200,000	175,890.92	0.05
BANK OF AMERICA CORP 4.2 14-24 26/08S	USD	228,000	205,138.35	0.06
BANK OF AMERICA CORP 6.11 07-37 29/01S	USD	211,000	203,945.71	0.06
BAYER US 3.375 14-24 08/10S	USD	200,000	177,597.61	0.05
BERKSHIRE HATHAWAY E 3.7 21-30 15/07S	USD	200,000	168,324.47	0.05
BEST BUY CO INC 1.95 20-30 01/10S	USD	250,000	184,393.91	0.05
BMW US CAPITAL LLC 4.1500 20-30 09/04S	USD	200,000	175,373.97	0.05
BOEING CO 2.196 21-26 04/02S	USD	400,000	336,494.96	0.09
BROADCOM INC 4.15 20-30 08/05S	USD	300,000	253,016.04	0.07

The accompanying notes form an integral part of these financial statements.

onemarkets Fund - onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
BROADCOM INC 4.15 22-32 15/04S	USD	200,000	166,045.83	0.05
BROADCOM INC 5 20-30 15/04S	USD	150,000	134,975.94	0.04
CCO HLDG LLC/CAPITAL 4.5 21-32 01/05S	USD	200,000	146,671.86	0.04
CENTENE CORP 4.2500 19-27 15/12S	USD	200,000	171,546.29	0.05
CITIGROUP INC 5.15 03-26 21/05A	GBP	353,000	398,203.25	0.11
COMCAST CORP 2.65 19-30 01/02S-30 01/02S	USD	200,000	160,421.63	0.05
CROWN AMERICAS 4.75 19-26 01/02S	USD	158,000	140,657.65	0.04
DELTA AIR LINES INC 7.375 20-26 12/06S	USD	216,000	206,586.88	0.06
ENERGY TRANSFER 3.75 20-30 15/05S	USD	250,000	206,993.59	0.06
ENERGY TRANSFER LP 2.9 20-25 15/05S	USD	300,000	260,945.01	0.07
ENI USA INC 7.3 97-27 15/11S	USD	500,000	490,130.62	0.14
ENLINK MIDSTREAM PART 5.625 20-28 15/01S	USD	100,000	88,997.71	0.03
ENTEGRIS U 4.375 20-28 15/04S	USD	100,000	84,081.57	0.02
FEDEX CORP 2.4 21-31 29/04S	USD	500,000	380,309.34	0.11
FORD MOTOR CREDIT CO 1.00 23-27 14/05A	EUR	100,000	102,754.50	0.03
FORD MOTOR CREDIT CO 3.375 20-25 13/11S	USD	200,000	170,536.20	0.05
FORD MOTOR CREDIT CO 4.867 23-27 03/08A	EUR	130,000	127,817.30	0.04
FORD MOTOR CREDIT CO 7.35 22-27 04/11S	USD	200,000	187,468.38	0.05
GENERAL MOTORS CO 6.8 20-27 01/10S	USD	400,000	380,900.09	0.11
GENERAL MOTORS FIN 0.6000 21-27 20/05A	EUR	400,000	345,066.00	0.10
GENERAL MOTORS FIN 0.85 20-26 26/02A	EUR	100,000	91,212.00	0.03
GENERAL MOTORS FIN 2.7 20-27 20/08S	USD	300,000	243,631.07	0.07
GENERAL MOTORS FIN 4 15-25 15/01S	USD	200,000	177,683.78	0.05
GOLDMAN SACHS GROUP 2.00 18-28 01/11A	EUR	300,000	271,525.50	0.08
GOLDMAN SACHS GROUP 2.60 20-30 07/02	USD	250,000	195,859.30	0.06
GOLDMAN SACHS GROUP 3.375 20-25 27/03A	EUR	150,000	148,023.00	0.04
GOLDMAN SACHS GROUP 4.25 14-26 29/01S	GBP	300,000	330,022.72	0.09
GOODYEAR TIRE RUBBER 5.00 16-26 31/05S	USD	165,000	147,864.05	0.04
HILTON GRAND VAC BOR 5.0 21-29 01/06S	USD	100,000	81,805.69	0.02
HUMANA 3.7 22-29 23/03S	USD	200,000	167,970.67	0.05
IBERDROLA INTL BV 6.75 06-36 15/07S	USD	200,000	207,357.47	0.06
IBM CORP 0.65 20-32 11/02A	EUR	100,000	77,186.50	0.02
IBM CORP 3.6250 23-31 06/02A	EUR	120,000	118,897.20	0.03
IQVIA INC 2.875 20-28 24/06S	EUR	100,000	90,366.50	0.03
JOHNSON & JOHNSON 1.15 16-28 20/11A	EUR	300,000	267,859.50	0.08
JPMORGAN CHASE CO 1.5 16-26 29/10A	EUR	389,000	360,149.81	0.10
JPMORGAN CHASE CO 2.875 13-28 24/05A/05A	EUR	289,000	273,937.32	0.08
JPMORGAN CHASE CO 2.95 16-26 01/10S1/10S	USD	318,000	273,455.22	0.08
JPMORGAN CHASE CO 3.125 15-25 23/01S	USD	394,000	349,186.56	0.10
KRAFT HEINZ FOODS CO 2.25 16-28 25/05A	EUR	403,000	373,026.87	0.11
KRAFT HEINZ FOODS CO 3.875 20-27 15/05SS	USD	100,000	87,915.21	0.02
LAMB WESTON HLD 4.8750 20-28 15/05S	USD	100,000	87,809.35	0.02
LEVI STRAUSS & CO 3.375 17-27 15/03S	EUR	400,000	379,786.00	0.11
LEVI STRAUSS & CO 3.50 21-31 01/03S	USD	100,000	76,228.69	0.02
LOWE'S COS INC 4.5000 20-30 15/04S	USD	250,000	222,433.55	0.06
MARRIOTT INTL 4.625 20-30 15/06S	USD	250,000	219,309.12	0.06
MASTERCARD INC 3.8500 20-50 26/03S	USD	200,000	158,052.25	0.04
MATTEL INC 3.375 21-26 19/03S	USD	100,000	84,561.87	0.02
MATTEL INC 3.75 21-29 01/04S	USD	200,000	161,106.33	0.05
MCDONALD'S CORP 2.125 20-30 05/03S	USD	250,000	195,080.20	0.06
MCDONALD'S CORP 4.00 23-30 07/03A	EUR	400,000	407,900.00	0.12
MCGRAW-HILL EDU 5.7500 21-28 01/08S	USD	100,000	79,510.54	0.02
MERCK & CO INC 1.9000 21-28 10/12S	USD	300,000	240,019.25	0.07
MERCK & CO INC 2.9 19-24 07/03S	USD	154,000	138,784.21	0.04
MICROSOFT CORP 3.30 17-27 06/02S	USD	200,000	176,319.89	0.05
MORGAN STANLEY 3.125 16-26 27/07S	USD	317,000	272,094.09	0.08
MORGAN STANLEY 3.95 15-27 23/04S	USD	200,000	173,447.30	0.05
MSCI INC 3.6250 20-30 01/09S	USD	100,000	79,417.51	0.02

The accompanying notes form an integral part of these financial statements.

onemarkets Fund - onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
NETFLIX INC 3.625 17-27 05/02S	EUR	200,000	195,713.00	0.06
NETFLIX INC 3.8750 19-29 15/11S	EUR	500,000	488,795.00	0.14
OMNICOM GROUP INC 2.45 20-30 30/04S	USD	200,000	153,794.69	0.04
OMNICOM GROUP INC 4.2 20-30 01/06S	USD	300,000	257,708.52	0.07
ORACLE CORP 2.65 16-26 15/07S	USD	350,000	296,885.66	0.08
ORGANON COMPANY 2.875 21-28 22/04S	EUR	200,000	174,211.00	0.05
PENSKE TRUCK LE 6.2000 23-30 15/06S	USD	200,000	184,250.23	0.05
PEPSICO INC 2.85 16-26 24/02S	USD	500,000	437,516.04	0.12
PEPSICO INC 3.60 22-28 18/02S	USD	150,000	132,340.97	0.04
PFIZER INC 3 16-26 15/12S	USD	200,000	173,128.32	0.05
PFIZER INC 7.20 09-39 15/03S	USD	300,000	342,350.59	0.10
PHILLIPS 66 2.15 20-30 10/06S	USD	200,000	149,519.70	0.04
PROLOGIS LP 2.1250 20-27 15/04S	USD	200,000	165,183.32	0.05
PRUDENTIAL FINANCIAL 2.10 20-30 10/03S	USD	150,000	116,008.71	0.03
RABOBANK NEW YORK 3.375 15-25 21/05S	USD	250,000	220,802.02	0.06
RALPH LAUREN CORP 2.95 20-30 03/06S	USD	250,000	202,116.18	0.06
RAYTHEON TECHNOLOGIE 2.25 20-30 18/05S	USD	150,000	115,939.27	0.03
SKYMILES IP LIMITED 4.75 20-28 20/10Q	USD	200,000	177,798.35	0.05
SOUTHWEST AIRLINES 5.125 20-27 15/06S	USD	300,000	273,021.99	0.08
SPRINT CORPORATION 7.625 18-26 01/03S	USD	500,000	476,109.08	0.13
STARBUCKS CORP 2.25 20-30 12/03S	USD	250,000	193,866.86	0.05
THE WALT DISNEY COMP 2.00 19-29 01/09S	USD	300,000	233,813.02	0.07
T-MOBILE USA INC 2.25 21-26 14/01S	USD	300,000	253,097.16	0.07
T-MOBILE USA INC 3.375 21-29 15/04S	USD	200,000	164,983.50	0.05
T-MOBILE USA INC 3.875 21-30 15/04S	USD	500,000	422,092.12	0.12
T-MOBILE USA INC 4.75 18-28 01/02S	USD	500,000	445,646.20	0.13
UNION PACIFIC CORP 3.95 18-28 10/09S	USD	300,000	266,378.55	0.08
UNITED RENTALS NA 5.5 16-27 15/05S15/05S	USD	154,000	139,204.14	0.04
UNITED STATES 5.00 07-37 15/05S	USD	1,650,000	1,710,164.12	0.48
UNITED STATES 6.75 96-26 15/08S	USD	2,600,000	2,536,269.75	0.72
UNITED STATES 7.625 95-25 15/02S	USD	1,400,000	1,333,227.12	0.38
VERIZON COMM 2.625 16-26 15/08S	USD	200,000	170,329.97	0.05
VERIZON COMM 3.15 20-30 20/03S	USD	200,000	163,058.66	0.05
VERIZON COMM 3.875 19-29 08/02S	USD	500,000	430,456.01	0.12
VERIZON COMM 4.329 18-28 21/09S	USD	300,000	264,672.32	0.07
VERIZON COMM 4.75 22-34 31/10A	EUR	350,000	367,419.50	0.10
VF CORP 2.95 20-30 23/04S	USD	100,000	75,437.21	0.02
VISTRA OPERATIONS CO 4.375 21-29 01/05S	USD	176,000	141,544.49	0.04
VISTRA OPERATIONS CO 5.125 22-25 13/05S	USD	100,000	89,393.68	0.03
VOLKSWAGEN GROUP 4.75 18-28 13/11S	USD	400,000	356,700.27	0.10
WELLS FARGO & CO 1.375 16-26 26/10A	EUR	225,000	204,084.00	0.06
WELLS FARGO & CO 2.00 16-25 28/07A	GBP	300,000	317,295.93	0.09
ZF NA CAPITAL 4.75 15-25 29/04S	USD	150,000	134,513.98	0.04
Uruguay			1,823,941.34	0.51
URUGUAY 4.375 15-27 27/10S	USD	2,000,000	1,823,941.34	0.51
Floating rate notes			17,061,764.82	4.81
Austria			358,558.00	0.10
ERSTE GROUP BANK AG FL.R 20-XX 15/04S	EUR	200,000	152,865.00	0.04
OMV AG FL.R 15-XX 09/12A	EUR	200,000	205,693.00	0.06
Belgium			190,022.00	0.05
KBC GROUPE SA FL.R 17-29 18/09A	EUR	200,000	190,022.00	0.05
Denmark			174,190.65	0.05
DANSKE BANK A/S FL.R 19-25 20/12S	USD	200,000	174,190.65	0.05

The accompanying notes form an integral part of these financial statements.

onemarkets Fund - onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Finland				
NORDEA BANK ABP FL.R 17-XX 12/03A	EUR	201,000	187,552.10	0.05
France				
BNP PARIBAS FL.R 19-99 31/12S	USD	200,000	176,667.27	0.05
BNP PARIBAS SA FL.R 20-32 15/01A	EUR	300,000	255,660.00	0.07
BNP PARIBAS SA FL.R 20-XX 25/02S	USD	300,000	193,813.47	0.05
BNP PARIBAS SA FL.R 21-33 31/08A3 31/08A	EUR	300,000	237,526.50	0.07
CA ASSURANCES SA FL.R 18-48 29/01AA	EUR	300,000	263,896.50	0.07
CNP ASSURANCES FL.R 21-XX 07/10S	USD	200,000	136,869.85	0.04
CREDIT AGRICOLE SA FL.R 19-XX 23/03S	USD	200,000	176,373.97	0.05
CREDIT AGRICOLE SA FL.R 20-30 05/06A	EUR	200,000	185,362.00	0.05
CREDIT AGRICOLE SA FL.R 23-29 11/07A	EUR	200,000	198,770.00	0.06
CREDIT MUTUEL ARKEA FL.R 17-29 25/10A	EUR	300,000	285,238.50	0.08
EDF SA FL.R 14-XX 22/01A	EUR	200,000	189,142.00	0.05
EDF SA FL.R 20-XX 15/09A	EUR	200,000	154,222.00	0.04
EDF SA FL.R 23-XX 15/12S	USD	200,000	187,903.76	0.05
ENGIE SA FL.R 19-XX 28/02A	EUR	200,000	194,290.00	0.05
LA BANQUE POSTA FL.R 22-28 21/09A	GBP	100,000	108,677.39	0.03
SOCIETE GENERALE SA FL.R 21-29 12/06A	EUR	200,000	162,640.00	0.05
SOCIETE GENERALE SA FL.R 22-26 21/01Q	USD	200,000	181,168.65	0.05
VEOLIA ENVIRONNEMENT FL.R 20-XX 20/04A	EUR	500,000	414,127.50	0.12
Germany				
ALLIANZ SE FL.R 20-XX 30/04A	USD	200,000	152,203.48	0.04
BAYER AG FL.R 22-82 25/03A	EUR	300,000	278,500.50	0.08
COMMERZBANK AG FL.R 20-30 05/12A	EUR	200,000	187,673.00	0.05
COMMERZBANK AG FL.R 21-31 29/12A	EUR	200,000	165,201.00	0.05
COMMERZBANK AG FL.R 22-27 14/09A	EUR	300,000	281,845.50	0.08
DEUTSCHE BANK AG FL.R 22-32 24/06A	EUR	300,000	264,478.50	0.07
DEUTSCHE BANK AG FL.R 22-XX 30/04A	EUR	200,000	198,813.00	0.06
DEUTSCHE BANK AG FL.R 23-29 11/01A	EUR	100,000	99,522.50	0.03
RWE AG REGS SUB FL.R 15-75 21/04A	EUR	200,000	193,800.00	0.05
Hong Kong				
BANK OF CHINA HK FL.R 18-XX 14/03S	USD	500,000	457,756.65	0.13
Ireland				
AIB GROUP PLC FL.R 19-29 19/11A	EUR	200,000	188,215.00	0.05
ZURICH FIN IRELAND FL.R 20-50 17/09A	EUR	100,000	80,162.50	0.02
Italy				
ASSICURAZ GENERALI FL.R 14-XX 21/11A	EUR	100,000	97,383.00	0.03
BANCA POPOLARE DELL FL.R 22-25 30/06A	EUR	200,000	197,237.00	0.06
ENI SPA FL.R 20-XX 13/01A	EUR	226,000	208,765.24	0.06
FINE BA FL.R 23-29 23/02A	EUR	200,000	198,946.00	0.06
UNICREDIT FL.R 22-27 15/11A	EUR	150,000	153,758.25	0.04
UNICREDIT SPA FL.R 20-32 15/01A	EUR	468,000	409,705.92	0.12
UNICREDIT SPA FL.R 20-35 30/06S	USD	200,000	155,527.96	0.04
Netherlands				
ABN AMRO BANK NV FL.R 22-33 22/02A	EUR	200,000	195,986.00	0.06
COOPERATIEVE RABOB FL.R 23-29 25/04A	EUR	200,000	197,884.00	0.06
DEUT TELEKOM INT FIN FL.R 00-30 15/06S	USD	500,000	546,791.93	0.15
IBERDROLA INTL BV FL.R 19-XX 12/02A	EUR	400,000	389,200.00	0.11
IBERDROLA INTL BV FL.R 20-XX 28/04A	EUR	200,000	164,719.00	0.05
ING GROUP NV FL.R 20-31 26/05A	EUR	200,000	181,768.00	0.05
RABOBANK FL.R 20-XX 29/06S	EUR	200,000	175,075.00	0.05
TELEFONICA EUROPE BV FL.R 18-XX 22/09A	EUR	200,000	185,279.00	0.05
TENNET HOLDING BV FL.R 20-XX 22/10A	EUR	109,000	102,619.68	0.03

onemarkets Fund - onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
VOLKSWAGEN INTL FIN FL.R 18-XX 27/06A	EUR	300,000	290,175.00	0.08
Portugal			154,598.00	0.04
EDP SA FL.R 21-82 14/03AL.R 21-82 14/03A	EUR	200,000	154,598.00	0.04
Spain			1,469,437.04	0.41
BANCO DE SABADELL SA FL.R 22-26 24/03A	EUR	300,000	285,465.00	0.08
BANCO SANTANDER FL.R 22-28 24/03S	USD	200,000	171,257.57	0.05
BANCO SANTANDER SA FL.R 17-XX 29/03Q	EUR	400,000	384,652.00	0.11
BANCO SANTANDER SA FL.R 18-XX 19/03Q	EUR	200,000	172,482.00	0.05
BANCO SANTANDER SA FL.R 19-24 02/08Q	USD	200,000	175,379.47	0.05
CAIXABANK SA FL.R 20-49 31/12Q	EUR	200,000	179,487.00	0.05
CAIXABANK SA FL.R 22-33 23/02A-23 23/02A	EUR	100,000	100,714.00	0.03
Sweden			306,543.50	0.09
SWEDBANK AB FL.R 18-28 18/09A	EUR	310,000	306,543.50	0.09
United Kingdom			1,614,252.86	0.46
BARCLAYS PLC FL.R 22-33 02/11S	USD	200,000	198,335.47	0.06
BP CAPITAL MARKETS FL.R 20-XX 22/06S	USD	400,000	333,893.67	0.09
HSBC HOLDINGS PLC FL.R 17-26 13/11A	GBP	102,000	106,077.51	0.03
HSBC HOLDINGS PLC FL.R 23-99 31/12S	USD	200,000	182,394.13	0.05
NATWEST GROUP FL.R 23-29 16/02A	EUR	100,000	98,651.00	0.03
NATWEST GROUP PLC FL.R 23-34 28/02A	EUR	120,000	118,747.80	0.03
VODAFONE GROUP PLC FL.R 21-81 04/06S	USD	100,000	72,705.78	0.02
VODAFONE GROUP PLC FL.R 23-84 30/08A	EUR	500,000	503,447.50	0.14
United States of America			2,505,268.70	0.71
AT&T INC FL.R 20-XX 01/05A	EUR	200,000	184,554.00	0.05
BANK OF AMERICA CORP FL.R 19-30 07/02S	USD	584,000	495,329.43	0.14
CITIGROUP INC FL.R 20-26 08/04S	USD	200,000	175,076.08	0.05
CITIGROUP INC FL.R 20-XX 30/01S	USD	275,000	217,823.44	0.06
GOLDMAN SACHS GROUP FL.R 21-26 19/03Q	EUR	100,000	100,230.50	0.03
JPMORGAN CHASE & CO FL.R 21-27 22/04Q	USD	150,000	136,889.09	0.04
JPMORGAN CHASE & CO FL.R 21-27 22/09Q	USD	100,000	90,799.73	0.03
JPMORGAN CHASE CO FL.R 20-31 24/03S4/03S	USD	400,000	351,871.67	0.10
JPMORGAN CHASE CO FL.R 22-30 23/03A	EUR	200,000	176,840.00	0.05
MORGAN STANLEY CAPITAL FL.R 22-34 25/01A	EUR	200,000	209,979.00	0.06
MORGAN STANLEY FL.R 23-29 02/03A	EUR	120,000	120,673.20	0.03
WELLS FARGO AND CO FL.R 20-28 02/06S	USD	300,000	245,202.56	0.07
Undertakings for Collective Investment			4,842,410.53	1.37
Shares/Units in investment funds			4,842,410.53	1.37
Ireland			3,453,390.69	0.97
ISHARES CORE EUR CORP BD EUR ETF	EUR	732,815	3,453,390.69	0.97
Luxembourg			1,389,019.84	0.39
AMUNDI FUNDS SICAV - EMERGING MARKETS CO	EUR	1,760	1,389,019.84	0.39
Total securities portfolio			318,333,585.22	89.76
Cash at bank/(bank liabilities)			42,624,907.10	12.02
Other net assets/(liabilities)			-6,298,372.96	-1.78
Total net assets			354,660,119.36	100.00

onemarkets Fund - onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)

Geographical breakdown of investments as at 30/06/23 (unaudited)

Country	% of net assets
Germany	16.01
United States of America	15.00
France	9.73
United Kingdom	7.46
Italy	6.62
Ireland	5.82
Netherlands	4.94
Spain	3.81
Mexico	2.32
Indonesia	2.02
Switzerland	1.79
Hungary	1.33
Philippines	0.93
Romania	0.89
Panama	0.79
South Africa	0.70
Sweden	0.65
Denmark	0.65
Belgium	0.60
Luxembourg	0.57
Uruguay	0.51
Hong Kong	0.50
Saudi Arabia	0.47
Guatemala	0.38
Poland	0.36
Turkey	0.36
Cayman Islands	0.36
United Arab Emirates	0.34
Canada	0.34
Ivory coast	0.33
Chile	0.32
Qatar	0.30
Croatia	0.28
Finland	0.25
Nigeria	0.22
Colombia	0.21
Brazil	0.18
Dominican Republic	0.18
Portugal	0.17
Norway	0.15
Austria	0.15
Oman	0.13
Morocco	0.11
Czech Republic	0.11
Mauritius	0.10
Australia	0.10
Bulgaria	0.08
Curacao	0.06
Egypt	0.05
Japan	0.02
China	0.01
Israel	-
Total	89.76
Other net assets/(liabilities)	10.24
Total net assets	100.00

onemarkets Fund - onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)

Economic breakdown of investments as at 30/06/23 (unaudited)

Sector	% of net assets
Bonds of States, provinces and municipalities	35.50
Holding and finance companies	11.63
Banks and other financial institutions	10.52
Utilities	3.44
Communications	3.20
Pharmaceuticals and cosmetics	3.11
Internet and Internet services	2.17
Petroleum	1.89
Transportation	1.70
Foods and non alcoholic drinks	1.69
Investment funds	1.37
Chemicals	1.30
Road vehicles	0.94
Office supplies and computing	0.86
Aeronautic and astronautic industry	0.85
Electrical engineering and electronics	0.81
Insurance	0.77
Electronics and semiconductors	0.76
Hotels and restaurants	0.76
Retail trade and department stores	0.73
Real Estate companies	0.70
Miscellaneous services	0.64
Tobacco and alcoholic drinks	0.62
Miscellaneous consumer goods	0.62
Machine and apparatus construction	0.43
Graphic art and publishing	0.40
Packaging industries	0.36
Healthcare and social services	0.35
Textiles and garments	0.34
Building materials and trade	0.33
Precious metals and stones	0.32
Tires and rubber	0.19
Coal mining and steel industry	0.15
Biotechnology	0.10
Agriculture and fishery	0.09
Various capital goods	0.05
Paper and forest products	0.04
Non-ferrous metals	0.02
Environmental services and recycling	0.01
Total	89.76
Other net assets/(liabilities)	10.24
Total net assets	100.00

**onemarkets Fund - onemarkets Amundi Climate
Focus Equity Fund (launched on 28 September
2022)**

onemarkets Fund - onemarkets Amundi Climate Focus Equity Fund (launched on 28 September 2022)

Statement of net assets as at 30/06/23

	<i>Note</i>	<i>Expressed in EUR</i>
Assets		385,682,277.74
Securities portfolio at market value	2b	377,873,299.13
<i>Cost price</i>	2f	357,217,702.07
Cash at bank		4,021,507.60
Receivable on subscriptions		3,357,553.21
Dividends receivable, net	2c	396,409.89
Formation expenses, net	2i	33,507.91
Liabilities		7,998,846.44
Payable on investments purchased		6,115,123.58
Payable on redemptions		541,843.25
Management fees payable	3	1,002,657.13
Depositary, Central Administration and Paying Agent fees payable	4,5	219,012.28
Subscription tax payable ("Taxe d'abonnement")	9	35,729.08
Payable on foreign exchange		1,814.69
Other liabilities		82,666.23
Net asset value		377,683,431.50

onemarkets Fund - onemarkets Amundi Climate Focus Equity Fund (launched on 28 September 2022)

Statement of operations and changes in net assets from 28/09/22 to 30/06/23

	<i>Note</i>	<i>Expressed in EUR</i>
Income		3,820,627.46
Net dividends	2c	3,783,439.86
Bank interests on cash accounts		36,973.32
Other income		214.28
Expenses		2,520,487.27
Management and advisory fees	3	1,673,891.38
Depositary, Central Administration and Paying Agent fees	4,5	366,307.72
Amortisation of formation expenses	2i	10,768.51
Transaction fees	6	302,226.56
Subscription tax ("Taxe d'abonnement")	9	64,615.61
Bank interest on overdrafts		523.49
Other expenses		102,154.00
Net income / (loss) from investments		1,300,140.19
Net realised profit / (loss) on:		
- sales on securities portfolio	2d	853,030.01
- foreign exchange	2h	-1,383,748.79
Net realised profit / (loss)		769,421.41
Movement in net unrealised appreciation / (depreciation) on:		
- securities portfolio	2b	20,655,597.06
Net increase / (decrease) in net assets as a result of operations		21,425,018.47
Subscriptions / Redemptions of shares, net		356,258,413.03
Net increase / (decrease) in net assets		377,683,431.50
Net assets at the beginning of the period		-
Net assets at the end of the period		377,683,431.50

onemarkets Fund - onemarkets Amundi Climate Focus Equity Fund (launched on 28 September 2022)

Statistical information

		30/06/23
Total Net Assets	EUR	377,683,431.50
A - EUR		
Number of shares		1,739,021.654
Net asset value per share	EUR	113.38
C - EUR		
Number of shares		358,161.020
Net asset value per share	EUR	113.10
M - EUR		
Number of shares		109,813.021
Net asset value per share	EUR	113.40
MD - EUR		
Number of shares		99,511.947
Net asset value per share	EUR	113.39
O - EUR		
Number of shares		2,051.000
Net asset value per share	EUR	113.73
OD - EUR		
Number of shares		7,985.000
Net asset value per share	EUR	113.93
U - EUR		
Number of shares		2,489.205
Net asset value per share	EUR	114.11
UD - EUR		
Number of shares		99.900
Net asset value per share	EUR	107.25
E - EUR		
Number of shares		986,947.776
Net asset value per share	EUR	116.35

onemarkets Fund - onemarkets Amundi Climate Focus Equity Fund (launched on 28 September 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			377,873,299.13	100.05
Shares			377,873,299.13	100.05
Canada			5,747,282.68	1.52
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	146,700	5,747,282.68	1.52
Denmark			7,428,160.89	1.97
NOVO NORDISK	DKK	50,309	7,428,160.89	1.97
France			37,411,209.67	9.91
BNP PARIBAS SA	EUR	95,295	5,500,427.40	1.46
CAPGEMINI SE	EUR	36,794	6,385,598.70	1.69
CIE DE SAINT-GOBAIN	EUR	69,511	3,873,848.03	1.03
PUBLICIS GROUPE	EUR	88,802	6,526,947.00	1.73
SCHNEIDER ELECTRIC SE	EUR	53,155	8,848,181.30	2.34
VINCI SA	EUR	58,998	6,276,207.24	1.66
Germany			18,145,512.56	4.80
ALLIANZ SE PREFERENTIAL SHARE	EUR	26,668	5,685,617.60	1.51
BMW AG	EUR	47,878	5,387,232.56	1.43
MUENCHENER RUECKVERSICHERUNGS AG REG SHS	EUR	20,584	7,072,662.40	1.87
Ireland			20,960,036.79	5.55
KINGSPAN GROUP	EUR	76,471	4,657,083.90	1.23
MEDTRONIC HLD	USD	89,685	7,242,207.61	1.92
TRANE TECH - REGISTERED SHS	USD	51,685	9,060,745.28	2.40
Japan			21,263,069.98	5.63
SEKISUI HOUSE LTD	JPY	213,800	3,939,406.18	1.04
SONY CORP	JPY	107,000	8,797,483.89	2.33
TAKEDA PHARMACEUTICAL	JPY	202,600	5,816,371.22	1.54
TOKIO MARINE HOLDINGS INC	JPY	128,900	2,709,808.69	0.72
Netherlands			3,990,307.74	1.06
KONINKLIJKE AHOLD DELHAIZE NV	EUR	127,649	3,990,307.74	1.06
Sweden			10,960,408.17	2.90
TELE2 AB	SEK	541,675	4,096,491.16	1.08
VOLVO AB -B-	SEK	362,718	6,863,917.01	1.82
Switzerland			8,608,967.27	2.28
GIVAUDAN SA REG.SHS	CHF	1,512	4,593,084.37	1.22
ZURICH INSURANCE GROUP NAMEN AKT	CHF	9,225	4,015,882.90	1.06
United Kingdom			28,571,667.89	7.56
COCA-COLA EUROPACIFIC PARTNERS	USD	156,862	9,263,628.47	2.45
LLOYDS BANKING GROUP PLC	GBP	13,859,068	7,039,757.32	1.86
NATIONAL GRID PLC	GBP	318,455	3,861,241.37	1.02
NEXT PLC	GBP	104,558	8,407,040.73	2.23
United States of America			214,786,675.49	56.87
ABBVIE INC	USD	66,442	8,205,069.35	2.17
ADVANCED MICRO DEVICES INC	USD	71,834	7,500,101.69	1.99
APPLIED MATERIALS INC	USD	14,594	1,933,470.91	0.51
AUTOMATIC DATA PROCESSING INC	USD	11,260	2,268,410.08	0.60
BALL CORP	USD	64,980	3,466,989.73	0.92
BRISTOL-MYERS SQUIBB CO	USD	122,443	7,177,112.60	1.90
BROADCOM INC - REGISTERED SHS	USD	12,693	10,091,923.91	2.67
CISCO SYSTEMS INC	USD	167,425	7,940,027.04	2.10
DEERE AND CO	USD	22,621	8,401,285.97	2.22
DELL TECHNOLOGIES PREFERENTIAL SHARE	USD	128,666	6,381,409.04	1.69

The accompanying notes form an integral part of these financial statements.

**onemarkets Fund - onemarkets Amundi Climate Focus Equity Fund (launched on
28 September 2022)**

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
ECOLAB INC	USD	48,022	8,217,440.13	2.18
GRAPHIC PACKAGING	USD	140,229	3,088,636.91	0.82
HOME DEPOT INC	USD	33,486	9,534,455.58	2.52
IBM CORP	USD	32,139	3,941,814.47	1.04
JPMORGAN CHASE CO	USD	84,575	11,274,599.45	2.99
MASTERCARD INC -A-	USD	29,132	10,501,939.14	2.78
MERCK & CO INC	USD	105,568	11,165,436.77	2.96
MICROSOFT CORP	USD	91,059	28,422,760.64	7.53
NVIDIA CORP	USD	34,016	13,189,228.52	3.49
PROLOGIS	USD	64,914	7,296,428.80	1.93
QUALCOMM INC	USD	71,032	7,750,365.98	2.05
TEXAS INSTRUMENTS INC	USD	47,678	7,867,088.51	2.08
TRACTOR SUPPLY CO	USD	36,763	7,450,320.16	1.97
WALT DISNEY CO	USD	63,824	5,222,920.92	1.38
WW GRAINGER INC	USD	11,274	8,149,004.27	2.16
XYLEM INC	USD	80,875	8,348,434.92	2.21
Total securities portfolio			377,873,299.13	100.05
Cash at bank/(bank liabilities)			4,021,507.60	1.06
Other net assets/(liabilities)			-4,211,375.23	-1.12
Total net assets			377,683,431.50	100.00

onemarkets Fund - onemarkets Amundi Climate Focus Equity Fund (launched on 28 September 2022)

Geographical breakdown of investments as at 30/06/23 (unaudited)

Country	% of net assets
United States of America	56.87
France	9.91
United Kingdom	7.56
Japan	5.63
Ireland	5.55
Germany	4.80
Sweden	2.90
Switzerland	2.28
Denmark	1.97
Canada	1.52
Netherlands	1.06
Total	100.05
Other net assets/(liabilities)	-0.05
Total net assets	100.00

Economic breakdown of investments as at 30/06/23 (unaudited)

Sector	% of net assets
Pharmaceuticals and cosmetics	12.45
Banks and other financial institutions	10.61
Electronics and semiconductors	10.40
Internet and Internet services	9.82
Retail trade and department stores	7.78
Office supplies and computing	5.82
Building materials and trade	4.96
Machine and apparatus construction	4.62
Electrical engineering and electronics	4.50
Insurance	4.44
Chemicals	3.39
Road vehicles	3.25
Utilities	3.23
Holding and finance companies	3.23
Communications	3.14
Graphic art and publishing	3.11
Foods and non alcoholic drinks	2.45
Real Estate companies	1.93
Packaging industries	0.92
Total	100.05
Other net assets/(liabilities)	-0.05
Total net assets	100.00

**onemarkets Fund - onemarkets Fidelity World
Equity Income Fund (launched on 29 September
2022)**

onemarkets Fund - onemarkets Fidelity World Equity Income Fund (launched on 29 September 2022)

Statement of net assets as at 30/06/23

	<i>Note</i>	<i>Expressed in EUR</i>
Assets		812,520,547.07
Securities portfolio at market value	2b	773,757,212.12
<i>Cost price</i>	2f	743,664,265.18
Cash at bank		31,224,145.62
Receivable on subscriptions		6,921,451.06
Dividends receivable, net	2c	584,191.20
Formation expenses, net	2i	33,547.07
Liabilities		22,206,765.16
Payable on investments purchased		19,088,581.81
Payable on redemptions		466,407.17
Management fees payable	3	2,008,489.15
Depositary, Central Administration and Paying Agent fees payable	4,5	440,210.80
Subscription tax payable ("Taxe d'abonnement")	9	80,230.35
Payable on foreign exchange		1,715.77
Other liabilities		121,130.11
Net asset value		790,313,781.91

onemarkets Fund - onemarkets Fidelity World Equity Income Fund (launched on 29 September 2022)

Statement of operations and changes in net assets from 29/09/22 to 30/06/23

	<i>Note</i>	<i>Expressed in EUR</i>
Income		7,526,319.36
Net dividends	2c	7,086,313.21
Bank interests on cash accounts		428,916.78
Other income		11,089.37
Expenses		4,966,193.66
Management and advisory fees	3	3,264,180.88
Depositary, Central Administration and Paying Agent fees	4,5	723,225.59
Amortisation of formation expenses	2i	10,729.35
Transaction fees	6	689,436.03
Subscription tax ("Taxe d'abonnement")	9	138,115.25
Bank interest on overdrafts		34.87
Other expenses	2g	140,471.69
Net income / (loss) from investments		2,560,125.70
Net realised profit / (loss) on:		
- sales on securities portfolio	2d	650,813.83
- forward foreign exchange contracts	2b	8,640.18
- foreign exchange	2h	-425,070.74
Net realised profit / (loss)		2,794,508.97
Movement in net unrealised appreciation / (depreciation) on:		
- securities portfolio	2b	30,092,946.94
Net increase / (decrease) in net assets as a result of operations		32,887,455.91
Subscriptions / Redemptions of shares, net		757,426,326.00
Net increase / (decrease) in net assets		790,313,781.91
Net assets at the beginning of the period		-
Net assets at the end of the period		790,313,781.91

onemarkets Fund - onemarkets Fidelity World Equity Income Fund (launched on 29 September 2022)

Statistical information

		30/06/23
Total Net Assets	EUR	790,313,781.91
A - EUR		
Number of shares		2,444,333.061
Net asset value per share	EUR	110.20
AD - EUR		
Number of shares		1,324,645.897
Net asset value per share	EUR	110.21
C - EUR		
Number of shares		515,844.170
Net asset value per share	EUR	109.91
CD - EUR		
Number of shares		283,528.311
Net asset value per share	EUR	109.90
M - EUR		
Number of shares		194,355.000
Net asset value per share	EUR	110.17
MD - EUR		
Number of shares		630,921.000
Net asset value per share	EUR	110.17
O - EUR		
Number of shares		9,584.000
Net asset value per share	EUR	110.37
OD - EUR		
Number of shares		79,376.000
Net asset value per share	EUR	110.35
U - EUR		
Number of shares		3,889.372
Net asset value per share	EUR	111.17
UD - EUR		
Number of shares		2,638.115
Net asset value per share	EUR	112.89
D - EUR		
Number of shares		160,429.470
Net asset value per share	EUR	109.10
E - EUR		
Number of shares		1,490,259.424
Net asset value per share	EUR	112.82

onemarkets Fund - onemarkets Fidelity World Equity Income Fund (launched on 29 September 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			773,757,212.12	97.91
Shares			773,757,212.12	97.91
Bermuda			12,297,501.80	1.56
HISCOX	GBP	967,287	12,297,501.80	1.56
France			82,514,163.96	10.44
AIR LIQUIDE SA	EUR	97,162	15,954,000.40	2.02
LEGRAND SA	EUR	177,311	16,099,838.80	2.04
SANOFI	EUR	286,494	28,133,710.80	3.56
SCHNEIDER ELECTRIC SE	EUR	134,126	22,326,613.96	2.83
Germany			73,726,001.84	9.33
DEUTSCHE BOERSE AG REG SHS	EUR	227,288	38,434,400.80	4.86
MUENCHENER RUECKVERSICHERUNGS AG REG SHS	EUR	82,230	28,254,228.00	3.58
SAP AG	EUR	56,236	7,037,373.04	0.89
Guernsey			30,919,029.65	3.91
AMDOCS LTD	USD	341,251	30,919,029.65	3.91
India			2,861,852.61	0.36
HOUSING DEVT FINANCE ADR REPR 3 SHS	USD	44,796	2,861,852.61	0.36
Ireland			24,849,140.49	3.14
LINDE PLC	USD	71,141	24,849,140.49	3.14
Japan			49,017,084.72	6.20
ASTELLAS PHARMA	JPY	969,400	13,211,180.07	1.67
BRIDGESTONE CORP	JPY	462,600	17,285,046.33	2.19
NIPPON TELEGRAPH AND TELEPHONE CORP	JPY	17,129,100	18,520,858.32	2.34
Netherlands			47,408,137.37	6.00
FERROVIAL INTERNATIONAL SE	EUR	475,881	13,786,272.57	1.74
WOLTERS KLUWER NV	EUR	289,096	33,621,864.80	4.25
Spain			30,730,751.45	3.89
IBERDROLA SA	EUR	2,571,611	30,730,751.45	3.89
Sweden			10,504,836.08	1.33
SANDVIK AB	SEK	588,923	10,504,836.08	1.33
Switzerland			46,384,964.91	5.87
ROCHE HOLDING LTD	CHF	95,672	26,808,352.03	3.39
ZURICH INSURANCE GROUP NAMEN AKT	CHF	44,970	19,576,612.88	2.48
Taiwan			22,541,975.91	2.85
TAIWAN SEMICONDUCTOR CO ADR (REPR 5 SHS)	USD	243,691	22,541,975.91	2.85
United Kingdom			115,768,143.91	14.65
ADMIRAL GROUP PLC	GBP	911,655	22,118,111.17	2.80
INFORMA PLC	GBP	2,269,809	19,202,719.04	2.43
RELX PLC	EUR	1,200,916	36,675,974.64	4.64
UNILEVER	EUR	791,686	37,771,339.06	4.78
United States of America			224,233,627.42	28.37
BLACKROCK INC	USD	16,192	10,257,505.85	1.30
CISCO SYSTEMS INC	USD	590,351	27,997,030.93	3.54
CME GROUP -A-	USD	145,066	24,637,286.10	3.12
FASTENAL CO	USD	215,684	11,661,960.73	1.48
LOWE'S CO INC	USD	53,391	11,045,232.54	1.40
MARSH MCLENNAN COS	USD	223,697	38,563,640.48	4.88
PNC FINANCIAL SERVICES GROUP INC	USD	32,476	3,749,177.09	0.47
PROCTER & GAMBLE CO	USD	109,473	15,225,878.11	1.93

onemarkets Fund - onemarkets Fidelity World Equity Income Fund (launched on 29 September 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
PROGRESSIVE CORP	USD	337,624	40,963,601.17	5.18
TEXAS INSTRUMENTS INC	USD	103,580	17,091,174.70	2.16
WW GRAINGER INC	USD	31,877	23,041,139.72	2.92
Total securities portfolio			773,757,212.12	97.91
Cash at bank/(bank liabilities)			31,224,145.62	3.95
Other net assets/(liabilities)			-14,667,575.83	-1.86
Total net assets			790,313,781.91	100.00

onemarkets Fund - onemarkets Fidelity World Equity Income Fund (launched on 29 September 2022)

Geographical breakdown of investments as at 30/06/23 (unaudited)

Country	% of net assets
United States of America	28.37
United Kingdom	14.65
France	10.44
Germany	9.33
Japan	6.20
Netherlands	6.00
Switzerland	5.87
Guernsey	3.91
Spain	3.89
Ireland	3.15
Taiwan	2.85
Bermuda	1.56
Sweden	1.33
India	0.36
Total	97.91
Other net assets/(liabilities)	2.09
Total net assets	100.00

Economic breakdown of investments as at 30/06/23 (unaudited)

Sector	% of net assets
Holding and finance companies	19.28
Insurance	18.91
Graphic art and publishing	11.32
Electrical engineering and electronics	7.78
Pharmaceuticals and cosmetics	5.06
Electronics and semiconductors	5.02
Internet and Internet services	4.80
Foods and non alcoholic drinks	4.78
Utilities	3.89
Office supplies and computing	3.54
Machine and apparatus construction	2.81
Communications	2.34
Tires and rubber	2.19
Chemicals	2.02
Miscellaneous consumer goods	1.93
Retail trade and department stores	1.40
Banks and other financial institutions	0.84
Total	97.91
Other net assets/(liabilities)	2.09
Total net assets	100.00

**onemarkets Fund - onemarkets BlackRock
Global Equity Dynamic Opportunies Fund
(launched on 30 September 2022)**

onemarkets Fund - onemarkets BlackRock Global Equity Dynamic Opportunies Fund (launched on 30 September 2022)

Statement of net assets as at 30/06/23

	<i>Note</i>	<i>Expressed in EUR</i>
Assets		202,370,880.40
Securities portfolio at market value	2b	189,083,668.07
<i>Cost price</i>	2f	176,887,599.89
Options (long positions) at market value	2b	1,322,618.68
<i>Options purchased at cost</i>	2f	1,082,293.84
Cash at bank		8,169,020.98
Collateral receivable	10	36,663.61
Receivable for investments sold		580,413.47
Receivable on subscriptions		3,015,376.71
Net unrealised appreciation on financial futures	2b	48,424.15
Dividends receivable, net	2c	81,108.51
Formation expenses, net	2i	33,586.22
Liabilities		6,981,229.14
Options (short positions) at market value	2b	717,180.13
<i>Options sold at cost</i>	2f	557,831.41
Bank overdrafts		44,366.49
Collateral payable	10	27,497.71
Payable on investments purchased		4,870,513.95
Payable on redemptions		434,117.02
Net unrealised depreciation on forward foreign exchange contracts	2b	169,164.13
Management fees payable	3	520,116.98
Depositary, Central Administration and Paying Agent fees payable	4,5	103,830.76
Subscription tax payable ("Taxe d'abonnement")	9	22,038.81
Payable on foreign exchange		10,068.03
Other liabilities		62,335.13
Net asset value		195,389,651.26

onemarkets Fund - onemarkets BlackRock Global Equity Dynamic Opportunies Fund (launched on 30 September 2022)

Statement of operations and changes in net assets from 30/09/22 to 30/06/23

	<i>Note</i>	<i>Expressed in EUR</i>
Income		1,179,263.25
Net dividends	2c	1,107,087.66
Bank interests on cash accounts		71,794.95
Other income		380.64
Expenses		1,344,746.95
Management and advisory fees	3	846,638.30
Depositary, Central Administration and Paying Agent fees	4,5	175,636.09
Amortisation of formation expenses	2i	10,690.20
Transaction fees	6	190,683.27
Subscription tax ("Taxe d'abonnement")	9	37,991.48
Bank interest on overdrafts		1,352.43
Other expenses	2g	81,755.18
Net income / (loss) from investments		-165,483.70
Net realised profit / (loss) on:		
- sales on securities portfolio	2d	1,245,337.97
- options	2b	509,432.25
- forward foreign exchange contracts	2b	-381,966.85
- financial futures	2b	158,589.40
- foreign exchange	2h	-584,880.70
Net realised profit / (loss)		781,028.37
Movement in net unrealised appreciation / (depreciation) on:		
- securities portfolio	2b	12,196,068.18
- options	2b	80,976.12
- forward foreign exchange contracts	2b	-169,164.13
- financial futures	2b	48,424.15
Net increase / (decrease) in net assets as a result of operations		12,937,332.69
Subscriptions / Redemptions of shares, net		182,452,318.57
Net increase / (decrease) in net assets		195,389,651.26
Net assets at the beginning of the period		-
Net assets at the end of the period		195,389,651.26

onemarkets Fund - onemarkets BlackRock Global Equity Dynamic Opportunies Fund (launched on 30 September 2022)

Statistical information

		30/06/23
Total Net Assets	EUR	195,389,651.26
A - EUR		
Number of shares		1,077,591.048
Net asset value per share	EUR	111.73
C - EUR		
Number of shares		213,392.660
Net asset value per share	EUR	111.47
M - EUR		
Number of shares		105,155.000
Net asset value per share	EUR	111.70
MD - EUR		
Number of shares		120,652.000
Net asset value per share	EUR	111.73
O - EUR		
Number of shares		6,955.000
Net asset value per share	EUR	111.85
OD - EUR		
Number of shares		10,659.000
Net asset value per share	EUR	111.83
U - EUR		
Number of shares		1,327.764
Net asset value per share	EUR	112.17
E - EUR		
Number of shares		205,102.198
Net asset value per share	EUR	116.34

onemarkets Fund - onemarkets BlackRock Global Equity Dynamic Opportunies Fund (launched on 30 September 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			188,656,479.04	96.55
Shares			188,656,479.04	96.55
Bermuda				
BUNGE LTD	USD	16,085	1,391,035.52	0.71
Canada				
ENBRIDGE INC	CAD	48,541	1,655,578.61	0.85
China				
BYD COMPANY LTD -H-	HKD	33,000	964,946.14	0.49
Curacao				
SLB	USD	15,147	681,962.09	0.35
Finland				
NESTE	EUR	38,876	1,370,767.76	0.70
France				
ACCOR SA	EUR	8,014	272,636.28	0.14
BNP PARIBAS SA	EUR	35,162	2,029,550.64	1.04
CIE DE SAINT-GOBAIN	EUR	38,433	2,141,871.09	1.10
DANONE SA	EUR	15,730	883,082.20	0.45
ESSILORLUXOTTICA SA	EUR	10,463	1,805,913.80	0.92
HERMES INTERNATIONAL SA	EUR	1,918	3,816,820.00	1.95
SANOFI	EUR	4,119	404,485.80	0.21
SCHNEIDER ELECTRIC SE	EUR	10,932	1,819,740.72	0.93
TOTALENERGIES SE	EUR	14,968	786,568.40	0.40
VINCI SA	EUR	7,044	749,340.72	0.38
Germany				
MERCEDES-BENZ GROUP	EUR	19,432	1,431,555.44	0.73
SAP AG	EUR	40,103	5,018,489.42	2.57
SIEMENS AG PREFERENTIAL SHARE	EUR	16,719	2,550,316.26	1.31
Hong Kong				
AIA GROUP LTD	HKD	243,800	2,255,585.58	1.15
Ireland				
TRANE TECH - REGISTERED SHS	USD	6,947	1,217,858.13	0.62
Israel				
NICE SYSTEMS ADR REPR.SHS	USD	5,565	1,053,320.35	0.54
Italy				
INTESA SANPAOLO	EUR	271,764	652,233.60	0.33
Japan				
FANUC CORP SHS	JPY	104,100	3,321,953.46	1.70
HONDA MOTOR CO LTD	JPY	42,600	1,172,739.54	0.60
HOYA CORP	JPY	8,300	898,754.31	0.46
JAPAN AIRLINES CO LTD	JPY	47,100	931,917.96	0.48
KEYENCE CORP	JPY	4,100	1,764,151.55	0.90
SYSMEX	JPY	15,700	975,925.20	0.50
TOYOTA MOTOR CORP	JPY	78,300	1,146,288.20	0.59
Jersey				
APTIV PLC	USD	20,409	1,909,766.10	0.98
Netherlands				
ADYEN	EUR	518	821,444.40	0.42
AKZO NOBEL NV	EUR	13,044	974,647.68	0.50
ASML HOLDING NV	EUR	6,239	4,136,457.00	2.12

The accompanying notes form an integral part of these financial statements.

onemarkets Fund - onemarkets BlackRock Global Equity Dynamic Opportunies Fund (launched on 30 September 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
ING GROUP NV	EUR	271,088	3,344,683.74	1.71
South Korea			684,681.99	0.35
SK HYNIX INC	KRW	8,544	684,681.99	0.35
Spain			1,802,855.61	0.92
CELLNEX TELECOM SA	EUR	48,739	1,802,855.61	0.92
Switzerland			7,008,135.03	3.59
ALCON - REGISTERED SHS	CHF	22,245	1,688,801.29	0.86
NESTLE SA PREFERENTIAL SHARE	CHF	35,664	3,931,608.42	2.01
TE CONNECTIVITY LTD REG SHS	USD	10,802	1,387,725.32	0.71
Taiwan			2,066,778.70	1.06
TAIWAN SEMICONDUCTOR CO ADR (REPR 5 SHS)	USD	22,343	2,066,778.70	1.06
United Kingdom			11,757,639.99	6.02
ASTRAZENECA PLC	GBP	29,704	3,903,074.10	2.00
BP PLC	GBP	45,156	241,184.56	0.12
COMPASS GROUP	GBP	44,936	1,153,051.01	0.59
LLOYDS BANKING GROUP PLC	GBP	1,683,078	854,924.78	0.44
RELX PLC	GBP	41,236	1,259,448.30	0.64
SHELL PLC	GBP	53,829	1,469,375.20	0.75
UNILEVER	GBP	60,245	2,876,582.04	1.47
United States of America			108,984,000.03	55.78
ABBOTT LABORATORIES	USD	32,959	3,293,483.21	1.69
ADVANCED MICRO DEVICES INC	USD	12,201	1,273,891.76	0.65
AIR PRODUCTS & CHEMICALS INC	USD	7,196	1,975,635.09	1.01
ALBEMARLE - REGISTERED SHS	USD	3,965	810,771.63	0.41
ALPHABET INC -C-	USD	47,264	5,240,628.85	2.68
AMAZON.COM INC	USD	21,512	2,570,398.09	1.32
AMERICAN TOWER CORP	USD	16,282	2,894,345.63	1.48
APPLE INC	USD	27,625	4,911,476.86	2.51
APPLIED MATERIALS INC	USD	16,625	2,202,545.83	1.13
ARCHER-DANIELS MIDLAND CO	USD	41,971	2,906,809.13	1.49
BANK OF AMERICA CORP	USD	8,607	226,338.07	0.12
BOSTON SCIENTIF CORP	USD	56,052	2,778,966.71	1.42
CARRIER GLOBAL CORP-WI	USD	32,961	1,501,825.22	0.77
CF INDUSTRIES HOLDINGS INC	USD	9,845	626,434.37	0.32
COSTCO WHOLESALE CORP	USD	5,027	2,480,693.18	1.27
DEERE AND CO	USD	4,907	1,822,426.52	0.93
DELTA AIR LINES	USD	39,298	1,712,398.64	0.88
DEXCOM INC	USD	11,360	1,338,105.96	0.68
EDWARDS LIFESCIENCES CORP	USD	20,756	1,794,604.47	0.92
ELI LILLY & CO	USD	12,946	5,565,000.07	2.85
FORTIVE CORPORATION	USD	33,072	2,266,538.44	1.16
FREEMONT MCMORAN COPPER AND GOLD INC	USD	11,213	411,109.07	0.21
HILTON WORLDWIDE HLDGS INC REG SHS	USD	15,815	2,109,874.66	1.08
HOME DEPOT INC	USD	2,441	695,024.97	0.36
HUMANA INC	USD	4,751	1,947,126.15	1.00
INTUIT	USD	1,807	758,890.31	0.39
INTUITIVE SURGICAL	USD	9,832	3,081,534.45	1.58
JPMORGAN CHASE CO	USD	3,927	523,504.01	0.27
LOWE'S CO INC	USD	3,599	744,541.06	0.38
LPL FINANCIAL HOLDINGS INC	USD	10,603	2,113,116.67	1.08
MARSH MCLENNAN COS	USD	25,005	4,310,669.48	2.21
MASTERCARD INC -A-	USD	11,299	4,073,232.54	2.08
MICRON TECHNOLOGY INC	USD	11,685	675,930.66	0.35
MICROSOFT CORP	USD	30,339	9,469,883.65	4.85
MORGAN STANLEY	USD	650	50,879.93	0.03

The accompanying notes form an integral part of these financial statements.

**onemarkets Fund - onemarkets BlackRock Global Equity Dynamic Opportunies
Fund (launched on 30 September 2022)**

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
NVIDIA CORP	USD	10,453	4,053,004.64	2.07
PROGRESSIVE CORP	USD	5,936	720,209.28	0.37
ROCKWELL AUTOMATION	USD	3,857	1,164,700.87	0.60
SALESFORCE INC	USD	13,449	2,604,249.07	1.33
SEMPRA ENERGY	USD	17,890	2,387,355.73	1.22
SERVICENOW INC	USD	1,666	858,150.34	0.44
TESLA MOTORS INC	USD	13,162	3,158,035.51	1.62
THERMO FISHER SCIENT SHS	USD	6,140	2,936,338.22	1.50
TRACTOR SUPPLY CO	USD	5,573	1,129,413.66	0.58
UBER TECH PREFERENTIAL SHARE	USD	4,248	168,089.97	0.09
UNITEDHEALTH GROUP INC	USD	6,867	3,025,256.54	1.55
UNITED PARCEL SERVICE INC	USD	8,460	1,389,967.92	0.71
VISA INC -A-	USD	6,039	1,314,520.37	0.67
VULCAN MATERIALS CO	USD	1,627	336,196.96	0.17
WALT DISNEY CO	USD	23,608	1,931,917.73	0.99
ZOETIS INC -A-	USD	4,105	647,957.88	0.33
Undertakings for Collective Investment			427,189.03	0.22
Shares/Units in investment funds			427,189.03	0.22
Ireland			427,189.03	0.22
INSTITUTIONAL CASH SERIES PLC BLACKRO	USD	4,391	427,189.03	0.22
Total securities portfolio			189,083,668.07	96.77
Cash at bank/(bank liabilities)			8,124,654.49	4.16
Other net assets/(liabilities)			-1,818,671.30	-0.93
Total net assets			195,389,651.26	100.00

onemarkets Fund - onemarkets BlackRock Global Equity Dynamic Opportunies Fund (launched on 30 September 2022)

Geographical breakdown of investments as at 30/06/23 (unaudited)

Country	% of net assets
United States of America	55.78
France	7.53
United Kingdom	6.02
Japan	5.22
Netherlands	4.75
Germany	4.61
Switzerland	3.59
Hong Kong	1.15
Taiwan	1.06
Jersey	0.98
Spain	0.92
Canada	0.85
Ireland	0.84
Bermuda	0.71
Finland	0.70
Israel	0.54
China	0.49
Curacao	0.35
South Korea	0.35
Italy	0.33
Total	96.77
Other net assets/(liabilities)	3.23
Total net assets	100.00

onemarkets Fund - onemarkets BlackRock Global Equity Dynamic Opportunies Fund (launched on 30 September 2022)

Economic breakdown of investments as at 30/06/23 (unaudited)

Sector	% of net assets
Pharmaceuticals and cosmetics	12.89
Internet and Internet services	12.34
Electronics and semiconductors	12.24
Banks and other financial institutions	6.41
Foods and non alcoholic drinks	6.14
Electrical engineering and electronics	5.30
Road vehicles	4.51
Retail trade and department stores	3.90
Insurance	3.73
Healthcare and social services	3.41
Office supplies and computing	2.51
Petroleum	2.33
Chemicals	2.25
Holding and finance companies	2.20
Transportation	2.07
Utilities	2.07
Textiles and garments	1.95
Hotels and restaurants	1.81
Graphic art and publishing	1.63
Machine and apparatus construction	1.56
Building materials and trade	1.48
Real Estate companies	1.48
Communications	1.46
Miscellaneous services	0.67
Investment funds	0.22
Precious metals and stones	0.21
Total	96.77
Other net assets/(liabilities)	3.23
Total net assets	100.00

**onemarkets Fund - onemarkets PIMCO Global
Balanced Allocation Fund (launched on 11
October 2022)**

onemarkets Fund - onemarkets PIMCO Global Balanced Allocation Fund (launched on 11 October 2022)

Statement of net assets as at 30/06/23

	<i>Note</i>	<i>Expressed in EUR</i>
Assets		150,166,854.60
Securities portfolio at market value	2b	145,576,316.44
<i>Cost price</i>	2f	145,100,359.94
Cash at bank		862,173.26
Collateral receivable	10	989,000.00
Receivable on subscriptions		1,349,595.20
Net unrealised appreciation on forward foreign exchange contracts	2b	321,902.62
Net unrealised appreciation on swaps	2b	592,943.53
Dividends receivable, net	2c	67,780.25
Interests receivable, net	2c	373,352.36
Formation expenses, net	2i	33,790.94
Liabilities		4,151,292.94
Bank overdrafts		1,367.52
Collateral payable	10	782,599.20
Payable on investments purchased		2,780,693.25
Payable on redemptions		60,974.39
Management fees payable	3	369,424.00
Depositary, Central Administration and Paying Agent fees payable	4,5	68,627.45
Subscription tax payable ("Taxe d'abonnement")	9	18,232.16
Payable on foreign exchange		3,632.60
Other liabilities		65,742.37
Net asset value		146,015,561.66

onemarkets Fund - onemarkets PIMCO Global Balanced Allocation Fund (launched on 11 October 2022)

Statement of operations and changes in net assets from 11/10/22 to 30/06/23

	<i>Note</i>	<i>Expressed in EUR</i>
Income		1,588,476.52
Net dividends	2c	570,475.97
Interests on bonds and money market instruments, net	2c	747,739.52
Interests received on swaps		246,369.59
Bank interests on cash accounts		21,536.52
Other income		2,354.92
Expenses		976,724.13
Management and advisory fees	3	636,007.98
Depositary, Central Administration and Paying Agent fees	4,5	118,553.85
Amortisation of formation expenses	2i	10,212.50
Transaction fees	6	26,362.93
Subscription tax ("Taxe d'abonnement")	9	34,488.38
Bank interest on overdrafts		7,857.58
Interests paid on swaps		53,463.72
Other expenses	2g	89,777.19
Net income / (loss) from investments		611,752.39
Net realised profit / (loss) on:		
- sales on securities portfolio	2d	-116,421.44
- forward foreign exchange contracts	2b	490,363.40
- swaps	2b	-473,593.66
- foreign exchange	2h	-569,258.13
Net realised profit / (loss)		-57,157.44
Movement in net unrealised appreciation / (depreciation) on:		
- securities portfolio	2b	475,956.50
- forward foreign exchange contracts	2b	321,902.62
- swaps	2b	592,943.53
Net increase / (decrease) in net assets as a result of operations		1,333,645.21
Subscriptions / Redemptions of shares, net		144,681,916.45
Net increase / (decrease) in net assets		146,015,561.66
Net assets at the beginning of the period		-
Net assets at the end of the period		146,015,561.66

onemarkets Fund - onemarkets PIMCO Global Balanced Allocation Fund (launched on 11 October 2022)

Statistical information

		30/06/23
Total Net Assets	EUR	146,015,561.66
A - EUR		
Number of shares		756,673.110
Net asset value per share	EUR	102.42
AD - EUR		
Number of shares		339,112.767
Net asset value per share	EUR	102.42
C - EUR		
Number of shares		141,835.501
Net asset value per share	EUR	102.22
CD - EUR		
Number of shares		77,272.659
Net asset value per share	EUR	102.22
M - EUR		
Number of shares		30,166.000
Net asset value per share	EUR	102.42
MD - EUR		
Number of shares		62,449.595
Net asset value per share	EUR	102.43
O - EUR		
Number of shares		4,746.000
Net asset value per share	EUR	102.81
OD - EUR		
Number of shares		11,062.000
Net asset value per share	EUR	102.69
U - EUR		
Number of shares		277.130
Net asset value per share	EUR	101.39
UD - EUR		
Number of shares		463.911
Net asset value per share	EUR	100.48
E - EUR		
Number of shares		2,000.000
Net asset value per share	EUR	102.99

onemarkets Fund - onemarkets PIMCO Global Balanced Allocation Fund (launched on 11 October 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			140,865,439.96	96.47
Shares			50,851,843.00	34.83
Australia			1,413,106.68	0.97
APA GROUP STAPLED SECURITY	AUD	19,140	113,158.39	0.08
AURIZON HOLDINGS LTD	AUD	60,330	144,291.40	0.10
BLUESCOPE STEEL	AUD	14,607	183,144.51	0.13
BRAMBLES	AUD	14,032	123,368.59	0.08
FORTESCUE METALS GROUP LTD	AUD	17,605	238,242.16	0.16
MIRVAC GROUP STAPLED SECURITIES	AUD	37,479	51,679.40	0.04
QUANTAS AIRWAYS LTD	AUD	46,120	174,462.48	0.12
RIO TINTO	AUD	2,059	144,079.75	0.10
SONIC HEALTHCARE LTD	AUD	6,520	141,498.72	0.10
STOCKLAND	AUD	40,337	99,181.28	0.07
Austria			229,473.03	0.16
ERSTE GROUP BANK AG	EUR	3,791	121,653.19	0.08
OMV AG	EUR	2,776	107,819.84	0.07
Belgium			105,833.00	0.07
ELIA SYSTEM OPERATOR SA	EUR	910	105,833.00	0.07
Bermuda			248,971.18	0.17
ARCH CAPITAL GROUP LTD	USD	859	58,933.23	0.04
CREDICORP	USD	855	115,703.21	0.08
ORIENT OVERSEAS INTL	HKD	6,047	74,334.74	0.05
Canada			1,543,232.75	1.06
BRP SUBORD.VOTING WHEN ISSUED	CAD	1,400	108,600.12	0.07
CANADIAN UTILITIES -A- NON VOTING	CAD	4,267	101,406.64	0.07
EMPIRE -A- NON VOTING	CAD	4,800	125,111.87	0.09
FAIRFAX FINANCIAL HOLDINGS SUB.VTG	CAD	100	68,732.42	0.05
GEORGE WESTON	CAD	1,200	130,182.17	0.09
HYDRO ONE LTD	CAD	4,100	107,491.17	0.07
IGM FINANCIAL INC	CAD	3,967	110,818.81	0.08
LOBLAW COMPANIES	CAD	1,400	117,608.92	0.08
LUNDIN MINING (SEK)	CAD	15,900	114,318.76	0.08
NORTHLAND POWER INC	CAD	5,100	97,605.46	0.07
NUTRIEN - REGISTERED	CAD	2,500	135,433.26	0.09
TFI INTERNATIONAL INC REGISTERED	CAD	700	73,180.72	0.05
TOROMONT INDUSTRIES LTD	CAD	1,575	118,727.75	0.08
WEST FRASER TIMBER CO	CAD	1,700	134,014.68	0.09
Cayman Islands			1,107,128.42	0.76
AUTOHOME -A- SPONS ADR REPR 4 SH-A-	USD	2,875	76,842.35	0.05
CHINA HONGQIAO GROUP LTD	HKD	143,500	106,747.61	0.07
CHINA MEDICAL SYSTEM HOLDINGS LTD	HKD	79,000	117,903.55	0.08
CK ASSET HOLDINGS LTD	HKD	21,141	107,315.98	0.07
DAQO NEW ENERGY SPONS ADR REPR 5 SHS	USD	3,170	115,351.97	0.08
HAITIAN INTERNATIONAL	HKD	52,000	111,180.51	0.08
LI AUTO - SHS A SPON ADR REPR 2 SHS A	USD	2,907	93,524.93	0.06
MEITUAN - SHS 114A/REG S	HKD	291	4,162.64	0.00
NETEASE INC	HKD	7,859	140,271.99	0.10
SITC INTERNATIONAL HOLDINGS CO LTD	HKD	72,414	121,117.72	0.08
TENCENT	HKD	2,906	112,709.17	0.08
China			925,874.28	0.63
BYD COMPANY LTD -H-	HKD	2,533	74,066.93	0.05
CHINA CONSTRUCTION BANK CORPORATION -H-	HKD	114,856	68,109.98	0.05

The accompanying notes form an integral part of these financial statements.

onemarkets Fund - onemarkets PIMCO Global Balanced Allocation Fund (launched on 11 October 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
CHINA TOWER	HKD	748,000	76,114.95	0.05
COSCO SHIPPING HOLDINGS CO LTD -H-	HKD	102,676	84,785.73	0.06
PICC GRP CN -H-	HKD	348,000	115,597.04	0.08
PICC PROPERTY AND CASUALTY -H-	HKD	94,756	96,532.60	0.07
TRAVELSKY TECHNOLOGY -H-	HKD	68,000	105,781.49	0.07
TSINGTAO BREWERY -H-	HKD	18,000	149,900.00	0.10
ZTE CORPORATION -H-	HKD	42,200	154,985.56	0.11
Curacao			194,453.97	0.13
SLB	USD	4,319	194,453.97	0.13
Denmark			766,149.14	0.52
A.P. MOELLER-MAERSK -A-	DKK	73	116,471.37	0.08
A.P. MOELLER-MAERSK A/S -B-	DKK	70	112,577.98	0.08
CARLSBERG AS -B-	DKK	786	115,113.99	0.08
NOVO NORDISK	DKK	2,858	421,985.80	0.29
Finland			649,474.46	0.44
NESTE	EUR	3,453	121,752.78	0.08
ORION CORPORATION (NEW) -B-	EUR	3,210	122,044.20	0.08
SAMPO OYJ -A-	EUR	2,630	108,145.60	0.07
STORA ENSO -R-	EUR	28,003	297,531.88	0.20
France			1,084,905.29	0.74
AXA SA	EUR	5,989	161,852.73	0.11
DANONE SA	EUR	2,346	131,704.44	0.09
EIFFAGE	EUR	1,488	142,223.04	0.10
IPSEN	EUR	988	108,877.60	0.07
LVMH	EUR	143	123,409.00	0.08
SANOFI	EUR	1,803	177,054.60	0.12
SODEXO SA	EUR	942	95,000.70	0.07
VINCI SA	EUR	1,361	144,783.18	0.10
Germany			397,857.32	0.27
BASF SE PREFERENTIAL SHARE	EUR	3,038	135,099.86	0.09
MERCEDES-BENZ GROUP	EUR	1,978	145,719.26	0.10
MTU AERO ENGINES HOLDING AG	EUR	493	117,038.20	0.08
Hong Kong			459,154.12	0.31
BEIJING ENTERPRISES HOLDINGS LTD -RC-	HKD	35,000	116,056.70	0.08
BYD ELECTRONIC -RC-	HKD	42,000	116,425.14	0.08
CSPC PHARMACEUTICAL	HKD	138,000	109,919.65	0.08
FAR EAST HORIZON LTD	HKD	161,000	116,752.63	0.08
Hungary			110,788.31	0.08
MOL HUNGARIAN OIL AND GAS PLC-A-	HUF	13,830	110,788.31	0.08
Ireland			527,578.58	0.36
ACCENTURE - SHS CLASS A	USD	402	113,702.25	0.08
LINDE PLC	USD	682	238,218.66	0.16
TRANE TECH - REGISTERED SHS	USD	1,002	175,657.67	0.12
Israel			512,328.48	0.35
BANK HAPOALIM (IL662577)	ILS	13,450	100,925.25	0.07
CHECK POINT SOFTWARE TECHNOLOGIES	USD	988	113,760.37	0.08
ICL GROUP LTD	ILS	18,830	93,483.75	0.06
WIX.COM LTD	USD	1,192	85,483.12	0.06
ZIM INTEGRATED SHIPPING SERVICES LTD	USD	10,450	118,675.99	0.08
Italy			315,759.09	0.22
POSTE ITALIANE SPA	EUR	10,851	107,598.52	0.07
SNAM SPA	EUR	21,813	104,418.83	0.07
TERNA SPA	EUR	13,290	103,741.74	0.07

onemarkets Fund - onemarkets PIMCO Global Balanced Allocation Fund (launched on 11 October 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Japan			1,238,154.09	0.85
ASTELLAS PHARMA	JPY	4,000	54,512.81	0.04
CHUGAI PHARMACEUTICAL	JPY	1,000	25,911.98	0.02
DISCO CO LTD	JPY	314	45,022.79	0.03
FUJI ELECTRIC SHS	JPY	1,881	75,031.15	0.05
HONDA MOTOR CO LTD	JPY	6,400	176,186.22	0.12
MARUBENI CORP	JPY	4,639	71,782.14	0.05
MAZDA MOTOR CORP	JPY	1,400	12,371.92	0.01
MITSUBISHI HEAVY INDUSTRIES LTD	JPY	2,250	95,757.31	0.07
OBAYASHI CORP	JPY	9,580	75,576.73	0.05
ORACLE CORP JAPAN	JPY	537	36,404.42	0.02
RENASAS ELECTRONICS	JPY	29,800	510,532.53	0.35
TOKYO ELECTRON LTD	JPY	453	59,064.09	0.04
Luxembourg			126,068.28	0.09
TENARIS SA - REG.SHS	EUR	9,192	126,068.28	0.09
Mexico			471,548.38	0.32
ALFA SAB DE CV -A-	MXN	187,600	106,777.76	0.07
ARCA CONTINENT	MXN	12,300	115,655.97	0.08
COCA-COLA FEMSA --- UNITS CONS OF 5 SHS	MXN	13,320	101,854.80	0.07
CONTROLADORA AXTEL SAB DE C	MXN	187,600	2,225.79	0.00
GMEXICO -B-	MXN	32,930	145,034.06	0.10
Netherlands			1,662,432.78	1.14
ASML HOLDING NV	EUR	703	466,089.00	0.32
CNH INDUSTRIAL REG SHS (USD)	EUR	20,276	267,744.58	0.18
KONINKLIJKE AHOLD DELHAIZE NV	EUR	4,738	148,109.88	0.10
LYONDELLBASELL -A-	USD	1,570	132,147.66	0.09
NN GROUP NV	EUR	3,412	115,700.92	0.08
NXP SEMICONDUCTORS	USD	935	175,413.20	0.12
OCI REG.SHS	EUR	6,215	136,543.55	0.09
STELLANTIS --- BEARER AND REGISTERED SHS	EUR	4,227	68,012.43	0.05
STMICROELECTRONICS	EUR	3,351	152,671.56	0.10
New Zealand			84,233.10	0.06
SPARK NEW	NZD	29,470	84,233.10	0.06
Norway			379,401.98	0.26
AKER BP SHS	NOK	7,169	154,438.48	0.11
GJENSIDIGE FORSIKRING ASA	NOK	8,416	123,700.12	0.08
YARA INTERNATIONAL ASA	NOK	3,123	101,263.38	0.07
Portugal			143,388.44	0.10
JERONIMO MARTINS SGPS SA	EUR	5,681	143,388.44	0.10
Singapore			345,061.29	0.24
CAPITALAND ASCE UNITS	SGD	56,700	104,452.42	0.07
SINGAPORE AIRLINES LTD	SGD	26,300	127,358.62	0.09
SINGAPORE EXCHANGE LTD	SGD	17,400	113,250.25	0.08
South Africa			436,021.20	0.30
ANGLO AMERICAN PLATINUM LIMITED	ZAR	2,302	95,077.35	0.07
FIRSTRAND LTD	ZAR	40,400	134,272.34	0.09
IMPALA PLATINUM HOLDINGS LTD	ZAR	15,355	93,365.16	0.06
KUMBA IRON ORE	ZAR	5,277	113,306.35	0.08
Spain			748,675.79	0.51
BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	19,534	137,363.09	0.09
BANCO SANTANDER SA REG SHS	EUR	26,945	91,208.83	0.06
ENAGAS	EUR	5,681	102,258.00	0.07
IBERDROLA SA	EUR	6,251	74,699.45	0.05

onemarkets Fund - onemarkets PIMCO Global Balanced Allocation Fund (launched on 11 October 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
INDITEX SHARE FROM SPLIT	EUR	3,670	130,138.20	0.09
NATURGY ENERGY GROUP SA	EUR	3,852	105,005.52	0.07
REDEIA CORPORACION SA	EUR	7,020	108,002.70	0.07
Sweden			270,085.24	0.18
HENNES AND MAURITZ AB	SEK	9,286	145,922.01	0.10
TELEFON ERICSSON	SEK	25,050	124,163.23	0.09
Switzerland			1,912,749.86	1.31
CHOCOLADEFABRIKEN LINDT & SP PARTIZIPSCH	CHF	25	287,895.09	0.20
CHUBB - NAMEN AKT	USD	1,077	190,089.02	0.13
CIE FINANCIERE RICHEMONT NAMEN AKT	CHF	918	142,630.71	0.10
COCA COLA HBC SA	GBP	2,736	74,764.55	0.05
GARMIN	USD	1,026	98,076.57	0.07
KUEHNE + NAGEL INTERNATIONAL AG	CHF	441	119,597.05	0.08
NESTLE SA PREFERENTIAL SHARE	CHF	1,298	143,091.85	0.10
NOVARTIS AG PREFERENTIAL SHARE	CHF	2,591	238,911.94	0.16
ROCHE HOLDING AG	CHF	373	112,199.99	0.08
ROCHE HOLDING LTD	CHF	1,008	282,452.74	0.19
UBS GROUP NAMEN-AKT	CHF	3,554	65,887.64	0.05
ZURICH INSURANCE GROUP NAMEN AKT	CHF	361	157,152.71	0.11
United Kingdom			1,808,070.44	1.24
3I GROUP PLC	GBP	5,668	128,696.59	0.09
ANGLO AMERICAN PLC	GBP	3,922	102,054.72	0.07
AON PREFERENTIAL SHARE	USD	598	189,211.37	0.13
ASTRAZENECA PLC	GBP	751	98,680.60	0.07
BARCLAYS PLC	GBP	27,205	48,624.40	0.03
BT GROUP PLC	GBP	34,031	48,519.41	0.03
BURBERRY GROUP PLC	GBP	3,502	86,514.48	0.06
GSK REG SHS	GBP	8,300	134,324.30	0.09
HARGREAVES LANS - REGISTERED SHS	GBP	8,796	83,598.65	0.06
HSBC HOLDINGS PLC (USD 0.5)	GBP	12,679	91,854.97	0.06
INTERCONTINENTAL HOTELS GROUP PLC	GBP	1,111	70,351.03	0.05
LEGAL & GENERAL GROUP PLC	GBP	27,660	73,263.63	0.05
LIBERTY GLOBAL -A-	USD	6,286	97,142.03	0.07
LIBERTY GLOBAL -C-	USD	6,798	110,724.53	0.08
LLOYDS BANKING GROUP PLC	GBP	223,793	113,676.36	0.08
RIO TINTO PLC	GBP	2,229	129,495.78	0.09
SSE PLC	GBP	9,385	201,337.59	0.14
United States of America			30,633,884.03	20.98
3M CO	USD	2,134	195,776.41	0.13
ABBOTT LABORATORIES	USD	1,828	182,665.96	0.13
ABBVIE INC	USD	2,001	247,107.91	0.17
ADOBE INC	USD	544	243,822.69	0.17
AFLAC INC	USD	2,505	160,264.89	0.11
AIRBNB INC	USD	1,232	144,723.30	0.10
ALPHABET INC -A-	USD	2,777	304,680.93	0.21
ALPHABET INC -C-	USD	2,641	292,833.89	0.20
AMAZON.COM INC	USD	5,894	704,254.67	0.48
AMERICAN FINANCIAL GROUP	USD	1,255	136,600.60	0.09
AMERICAN INTL	USD	3,058	161,280.77	0.11
AMERIPRISE FINANCIAL INC	USD	504	153,445.13	0.11
AMGEN INC	USD	997	202,890.87	0.14
ANNALY CAPITAL MANAGEMENT INC	USD	9,834	180,365.11	0.12
APPLE INC	USD	10,196	1,812,757.21	1.24
APPLIED MATERIALS INC	USD	1,524	201,905.55	0.14
ARCHER-DANIELS MIDLAND CO	USD	2,005	138,861.41	0.10
AT&T INC	USD	13,035	190,566.68	0.13

The accompanying notes form an integral part of these financial statements.

onemarkets Fund - onemarkets PIMCO Global Balanced Allocation Fund (launched on 11 October 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
AUTODESK INC	USD	563	105,587.01	0.07
AUTOZONE INC	USD	56	127,981.81	0.09
BAKER HUGHES RG-A REGISTERED SHS -A-	USD	6,103	176,824.78	0.12
BANK OF AMERICA CORP	USD	3,948	103,820.46	0.07
BEST BUY CO INC	USD	1,515	113,798.58	0.08
BIOGEN IDEC INC	USD	463	120,885.01	0.08
BOOKING HOLDINGS INC	USD	61	150,980.87	0.10
BRISTOL-MYERS SQUIBB CO	USD	3,766	220,747.66	0.15
BROADCOM INC - REGISTERED SHS	USD	415	329,957.33	0.23
C.H.ROBINSON WORLWIDE INC	USD	1,716	148,400.18	0.10
CADENCE DESIGN SYSTEMS INC	USD	56	12,037.69	0.01
CAPITAL ONE FINANCIAL CORP	USD	1,481	148,466.52	0.10
CARDINAL HEALTH	USD	1,502	130,196.28	0.09
CARRIER GLOBAL CORP-WI	USD	3,928	178,974.23	0.12
CATERPILLAR - REGISTERED	USD	972	219,212.28	0.15
CF INDUSTRIES HOLDINGS INC	USD	2,102	133,749.62	0.09
CHENIERE ENERGY INC	USD	1,003	140,070.65	0.10
CHIPOTLE MEXICAN GRILL -A-	USD	61	119,595.78	0.08
CISCO SYSTEMS INC	USD	9,523	451,622.38	0.31
COCA-COLA CO	USD	3,888	214,606.20	0.15
COGNIZANT TECHNOLOGY SOLUTIONS -A-	USD	2,413	144,381.89	0.10
COMCAST CORP	USD	5,150	196,134.28	0.13
CONSOLIDATED EDISON INC	USD	1,194	98,934.56	0.07
COSTCO WHOLESALE CORP	USD	262	129,290.16	0.09
CSX CORP	USD	6,128	191,535.11	0.13
CVS HEALTH	USD	3,083	195,350.86	0.13
DANAHER CORP	USD	127	27,937.67	0.02
DARDEN RESTAURANTS INC	USD	694	106,281.87	0.07
DISCOVER FINANCIAL SERVICES - SHS WI	USD	1,426	152,729.70	0.10
DOVER CORP	USD	1,276	172,686.89	0.12
DOW - REGISTERED SHS	USD	2,762	134,834.21	0.09
DROPBOX INC	USD	6,666	162,953.46	0.11
ELEVANCE HEALTH	USD	444	180,810.96	0.12
ELI LILLY & CO	USD	380	163,347.75	0.11
EQUITABLE HOLDINGS INC	USD	6,274	156,188.67	0.11
EXPEDIA GROUP INC	USD	1,153	115,606.48	0.08
FIFTH THIRD BANCORP	USD	1,747	41,969.63	0.03
FORD MOTOR	USD	5,938	82,348.25	0.06
FORTINET	USD	2,219	153,743.55	0.11
FORTIVE CORPORATION	USD	2,569	176,062.45	0.12
GARTNER INC	USD	413	132,610.48	0.09
GENERAL MILLS INC	USD	1,834	128,934.74	0.09
GENUINE PARTS CO	USD	716	111,062.03	0.08
GILEAD SCIENCES INC	USD	2,529	178,652.64	0.12
GLOBE LIFE INC	USD	1,289	129,514.37	0.09
GODADDY -A-	USD	1,381	95,100.39	0.07
HALLIBURTON	USD	5,298	160,202.58	0.11
HILTON WORLDWIDE HLDGS INC REG SHS	USD	694	92,586.34	0.06
HOME DEPOT INC	USD	437	124,426.84	0.09
HOST HOTELS & RESORTS - SHS	USD	8,254	127,327.97	0.09
HP ENTERPRISE CO	USD	31,336	482,534.19	0.33
HUMANA INC	USD	317	129,917.70	0.09
INTEL CORP	USD	3,585	109,883.04	0.08
INTUIT	USD	382	160,429.50	0.11
JOHNSON & JOHNSON	USD	4,557	691,360.81	0.47
JPMORGAN CHASE CO	USD	1,813	241,689.02	0.17
KEYCORP	USD	15,661	132,637.62	0.09
KIMBERLY-CLARK CORP	USD	1,096	138,692.72	0.09

The accompanying notes form an integral part of these financial statements.

onemarkets Fund - onemarkets PIMCO Global Balanced Allocation Fund (launched on 11 October 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
KLA CORPORATION	USD	386	171,601.94	0.12
KROGER CO	USD	2,752	118,555.45	0.08
LAM RESEARCH CORP	USD	288	169,700.90	0.12
LENNAR CORP -A-	USD	798	91,656.63	0.06
LKQ CORP	USD	2,213	118,195.70	0.08
LOWE'S CO INC	USD	945	195,496.33	0.13
MARATHON PETROLEUM	USD	1,521	162,556.00	0.11
MARRIOTT INTERNATIONAL -A-	USD	810	136,378.46	0.09
MASTERCARD INC -A-	USD	1,045	376,717.23	0.26
MCDONALD'S CORP	USD	850	232,491.75	0.16
MERCK & CO INC	USD	3,127	330,728.26	0.23
META PLATFORMS INC A	USD	4,058	1,067,428.82	0.73
METLIFE INC	USD	3,143	162,854.07	0.11
MICROCHIP TECHNOLOGY	USD	2,002	164,398.88	0.11
MICRON TECHNOLOGY INC	USD	2,600	150,399.63	0.10
MICROSOFT CORP	USD	5,581	1,742,029.09	1.19
MID-AMER APARTMENT COMMUNITIES INC	USD	379	52,754.30	0.04
MOLINA HEALTHCARE	USD	456	125,907.83	0.09
MOSAIC	USD	3,947	126,622.36	0.09
NETAPP	USD	1,226	85,853.71	0.06
NORFOLK SOUTHERN	USD	795	165,237.58	0.11
NVIDIA CORP	USD	1,529	592,848.38	0.41
NVR INC	USD	14	81,492.83	0.06
ON SEMICONDUCTOR CORP	USD	1,791	155,263.78	0.11
O REILLY AUTO	USD	154	134,845.28	0.09
OTIS WORLDWIDE CORPORATION	USD	2,099	171,248.39	0.12
OWENS CORNING SHS	USD	1,449	173,322.18	0.12
PACCAR INC	USD	2,348	180,027.68	0.12
PAYPAL HOLDINGS	USD	3,080	188,385.33	0.13
PEPSICO INC	USD	697	118,330.28	0.08
PFIZER INC	USD	8,725	293,339.14	0.20
PHILLIPS 66	USD	1,596	139,529.31	0.10
PNC FINANCIAL SERVICES GROUP INC	USD	1,318	152,155.91	0.10
PRINCIPAL FINANCIAL GROUP INC	USD	2,015	140,071.13	0.10
PROCTER & GAMBLE CO	USD	2,600	361,616.87	0.25
PUBLIC STORAGE INC	USD	229	61,265.37	0.04
QORVO INC	USD	983	91,929.87	0.06
QUALCOMM INC	USD	1,634	178,287.22	0.12
REGIONS FINANCIAL CORP	USD	8,442	137,888.58	0.09
ROBERT HALF INTERNATIONAL INC	USD	2,095	144,441.70	0.10
SIMON PROPERTY GROUP - REGISTERED	USD	1,240	131,251.33	0.09
SKYWORKS SOLUTIONS INC	USD	1,039	105,414.22	0.07
SNAP ON INC	USD	645	170,378.14	0.12
SPLUNK INC	USD	793	77,112.16	0.05
STARBUCKS CORP	USD	1,890	171,607.15	0.12
STEEL DYNAMICS	USD	1,426	142,377.80	0.10
SYNCHRONY FINANCIAL	USD	5,394	167,703.46	0.11
SYNOPSIS	USD	401	160,036.12	0.11
TARGA RESOURCES CORP	USD	1,802	125,694.04	0.09
TARGET CORP	USD	626	75,682.31	0.05
TERADYNE INC	USD	1,325	135,208.30	0.09
TESLA MOTORS INC	USD	2,740	657,424.20	0.45
TEXAS INSTRUMENTS INC	USD	1,454	239,916.66	0.16
THE CIGNA GROUP - REGISTERED SHS	USD	241	61,984.05	0.04
THE HARTFORD FINANCIAL SERVICES GROUP	USD	2,104	138,891.00	0.10
THERMO FISHER SCIENT SHS	USD	39	18,651.01	0.01
TRAVELERS COS INC/THE	USD	849	135,139.63	0.09
TYSON FOODS INC -A-	USD	2,660	124,442.16	0.09

The accompanying notes form an integral part of these financial statements.

onemarkets Fund - onemarkets PIMCO Global Balanced Allocation Fund (launched on 11 October 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
ULTA BEAUTY RG PREFERENTIAL SHARE	USD	303	130,696.87	0.09
UNION PACIFIC CORP	USD	1,349	253,008.60	0.17
UNITEDHEALTH GROUP INC	USD	1,019	448,920.40	0.31
UNITED RENTALS INC	USD	407	166,146.28	0.11
US BANCORP	USD	22,069	668,340.75	0.46
VALERO ENERGY CORP	USD	1,404	150,952.52	0.10
VERIZON COMMUNICATIONS INC	USD	2,726	92,923.87	0.06
VISA INC -A-	USD	928	201,999.49	0.14
WALMART INC	USD	733	105,603.06	0.07
WALT DISNEY CO	USD	277	22,667.79	0.02
WASTE MANAGEMENT	USD	992	157,683.45	0.11
WELLS FARGO AND CO	USD	5,841	228,500.35	0.16
WESTROCK	USD	4,753	126,645.01	0.09
WEYERHAEUSER CO	USD	4,088	125,562.68	0.09
YUM BRANDS INC	USD	777	98,674.01	0.07
YUM CHINA HOLDINGS INC WI	USD	2,012	104,196.15	0.07
ZILLOW GROUP -C-	USD	2,509	115,584.18	0.08
Bonds			90,013,596.96	61.65
Australia			909,603.92	0.62
AUSTRALIA 4.50 13-33 21/04S	AUD	1,436,000	909,603.92	0.62
France			5,285,743.20	3.62
FRANCE 0.10 16-28 01/03A	EUR	340,000	389,030.44	0.27
FRANCE 0.10 21-32 01/03A	EUR	60,000	65,718.06	0.05
FRANCE 0.1 14-25 01/03A	EUR	4,214,715	4,830,994.70	3.31
Germany			14,380,038.07	9.85
GERMANY 0.10 15-26 15/04A	EUR	122,000	147,296.44	0.10
GERMANY 0.50 14-30 15/04A	EUR	120,000	151,551.13	0.10
GERMANY 1.8 22-53 15/08A	EUR	1,900,000	1,663,478.50	1.14
GERMANY 2.3 23-33 15/02A	EUR	1,900,000	1,885,237.00	1.29
GERMANY 2.40 23-28 19/10A	EUR	3,410,000	3,385,107.00	2.32
GERMANY 2.85 23-25 12/06A	EUR	7,200,000	7,147,368.00	4.89
Italy			3,931,670.99	2.69
ITALY 0.65 20-26 15/05SS	EUR	40,000	45,267.49	0.03
ITALY 1.30 16-28 15/05S	EUR	140,000	168,039.30	0.12
ITALY 3.4 22-28 01/04S	EUR	1,760,000	1,736,292.80	1.19
ITALY 4.35 23-33 01/11S	EUR	1,930,000	1,982,071.40	1.36
Japan			8,259,817.08	5.66
JAPAN 0.100 23-28 03/20S	JPY	210,000,000	1,334,369.77	0.91
JAPAN 0.2000 23-28 20/03S	JPY	510,000,000	3,256,508.59	2.23
JAPAN 0.5 23-33 20/03S	JPY	265,300,000	1,699,196.50	1.16
JAPAN 1.4000 23-53 20/03S	JPY	299,850,000	1,969,742.22	1.35
United Kingdom			10,580,060.08	7.25
UNITED KINGDOM 0.125 12-24 22/03S	GBP	3,544,464	6,227,027.44	4.26
UNITED KINGDOM 0.125 18/28 21/06S	GBP	230,000	344,042.37	0.24
UNITED KINGDOM 1.625 18-28 22/10S	GBP	1,520,000	1,521,797.82	1.04
UNITED KINGDOM 3.25 23-33 31/01S	GBP	2,340,000	2,487,192.45	1.70
United States of America			46,666,663.62	31.96
UNITED STATES 0.625 22-32 15/07S	USD	300,000	263,374.64	0.18
UNITED STATES 1.125 23-33 15/10S	USD	1,100,000	981,934.45	0.67
UNITED STATES 1.25 23-28 15/04S	USD	3,970,000	3,555,323.01	2.43
UNITED STATES 1.625 22-27 15/10S	USD	4,708,300	4,348,343.49	2.98
UNITED STATES 3.375 23-33 15/05S	USD	5,200,000	4,585,672.58	3.14
UNITED STATES 3.5 23-33 15/02S	USD	2,856,600	2,544,691.23	1.74
UNITED STATES 3.625 23-28 31/05S	USD	7,390,000	6,615,904.27	4.53

onemarkets Fund - onemarkets PIMCO Global Balanced Allocation Fund (launched on 11 October 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
UNITED STATES 3.625 23-53 15/02S	USD	2,630,400	2,307,589.84	1.58
UNITED STATES 3.625 23-53 15/05S	USD	4,520,000	3,969,824.14	2.72
UNITED STATES 4.0 23-28 30/06S	USD	6,500,000	5,916,178.52	4.05
UNITED STATES 4.25 23-25 31/05S	USD	5,410,000	4,893,863.48	3.35
UNITED STATES 4.625 23-25 30/06S	USD	7,330,000	6,683,963.97	4.58
Money market instruments			2,652,917.29	1.82
Treasury market			2,652,917.29	1.82
Belgium			2,057,279.10	1.41
EUROPEAN UNION ZCP 081223	EUR	2,090,000	2,057,279.10	1.41
France			595,638.19	0.41
FRANCE ZCP 130923	EUR	600,000	595,638.19	0.41
Undertakings for Collective Investment			2,057,959.19	1.41
Shares/Units in investment funds			2,057,959.19	1.41
Ireland			2,057,959.19	1.41
PIMCO EUR SH MT - ACC ETF EUR	EUR	7,000	676,382.00	0.46
PIMCO TRENDS MANAGED FUT STRAT FD	EUR	126,056	1,381,577.19	0.95
Total securities portfolio			145,576,316.44	99.70
Cash at bank/(bank liabilities)			1,819,805.74	1.25
Other net assets/(liabilities)			-1,380,560.52	-0.95
Total net assets			146,015,561.66	100.00

onemarkets Fund - onemarkets PIMCO Global Balanced Allocation Fund (launched on 11 October 2022)

Geographical breakdown of investments as at 30/06/23 (unaudited)

Country	% of net assets
United States of America	52.94
Germany	10.12
United Kingdom	8.48
Japan	6.50
France	4.77
Italy	2.91
Ireland	1.77
Australia	1.59
Belgium	1.48
Switzerland	1.31
Netherlands	1.14
Canada	1.06
Cayman Islands	0.76
China	0.63
Denmark	0.52
Spain	0.51
Finland	0.45
Israel	0.35
Mexico	0.32
Hong Kong	0.31
South Africa	0.30
Norway	0.26
Singapore	0.24
Sweden	0.19
Bermuda	0.17
Austria	0.16
Curacao	0.13
Portugal	0.10
Luxembourg	0.09
Hungary	0.08
New Zealand	0.06
Total	99.70
Other net assets/(liabilities)	0.30
Total net assets	100.00

onemarkets Fund - onemarkets PIMCO Global Balanced Allocation Fund (launched on 11 October 2022)

Economic breakdown of investments as at 30/06/23 (unaudited)

Sector	% of net assets
Bonds of States, provinces and municipalities	62.05
Internet and Internet services	3.85
Pharmaceuticals and cosmetics	3.15
Electronics and semiconductors	2.80
Banks and other financial institutions	2.39
Office supplies and computing	2.27
Holding and finance companies	2.05
Retail trade and department stores	1.83
Insurance	1.69
Investment funds	1.41
Supranational Organisations	1.41
Transportation	1.39
Machine and apparatus construction	1.17
Foods and non alcoholic drinks	1.17
Road vehicles	1.13
Petroleum	1.07
Utilities	0.98
Communications	0.79
Real Estate companies	0.71
Chemicals	0.70
Healthcare and social services	0.70
Hotels and restaurants	0.69
Miscellaneous services	0.63
Coal mining and steel industry	0.49
Building materials and trade	0.49
Paper and forest products	0.48
Non-ferrous metals	0.41
Miscellaneous consumer goods	0.38
Precious metals and stones	0.29
Electrical engineering and electronics	0.20
Tobacco and alcoholic drinks	0.18
Packaging industries	0.16
Graphic art and publishing	0.15
Biotechnology	0.12
Environmental services and recycling	0.11
Aeronautic and astronautic industry	0.08
Agriculture and fishery	0.07
Textiles and garments	0.06
Total	99.70
Other net assets/(liabilities)	0.30
Total net assets	100.00

**onemarkets Fund - onemarkets PIMCO Global
Strategic Bond Fund (launched on 30 June 2023)**

onemarkets Fund - onemarkets PIMCO Global Strategic Bond Fund (launched on 30 June 2023)

Statement of net assets as at 30/06/23

	<i>Note</i>	<i>Expressed in EUR</i>
Assets		329,089.90
Receivable on subscriptions		329,089.90
Net asset value		329,089.90

onemarkets Fund - onemarkets PIMCO Global Strategic Bond Fund (launched on 30 June 2023)

Statement of operations and changes in net assets as at 30/06/23

	<i>Note</i>	<i>Expressed in EUR</i>
Net realised profit / (loss) on:		
Movement in net unrealised appreciation / (depreciation) on:		
Subscriptions / Redemptions of shares, net		329,089.90
Net increase / (decrease) in net assets		329,089.90
Net assets at the beginning of the period		-
Net assets at the end of the period		329,089.90

onemarkets Fund - onemarkets PIMCO Global Strategic Bond Fund (launched on 30 June 2023)

Statistical information

		30/06/23
Total Net Assets	EUR	329,089.90
C - EUR		
Number of shares		2,407.049
Net asset value per share	EUR	100.00
CD - EUR		
Number of shares		883.850
Net asset value per share	EUR	100.00

**onemarkets Fund - onemarkets PIMCO Global
Short Term Bond Fund (launched on 30 June
2023)**

onemarkets Fund - onemarkets PIMCO Global Short Term Bond Fund (launched on 30 June 2023)

Statement of net assets as at 30/06/23

	<i>Note</i>	<i>Expressed in EUR</i>
Assets		232,732.50
Receivable on subscriptions		232,732.50
Net asset value		232,732.50

onemarkets Fund - onemarkets PIMCO Global Short Term Bond Fund (launched on 30 June 2023)

Statement of operations and changes in net assets as at 30/06/23

	<i>Note</i>	<i>Expressed in EUR</i>
Net realised profit / (loss) on:		
Movement in net unrealised appreciation / (depreciation) on:		
Subscriptions / Redemptions of shares, net		232,732.50
Net increase / (decrease) in net assets		232,732.50
Net assets at the beginning of the period		-
Net assets at the end of the period		232,732.50

onemarkets Fund - onemarkets PIMCO Global Short Term Bond Fund (launched on 30 June 2023)

Statistical information

		30/06/23
Total Net Assets	EUR	232,732.50
C - EUR		
Number of shares		2,081.900
Net asset value per share	EUR	100.00
CD - EUR		
Number of shares		245.425
Net asset value per share	EUR	100.00

**onemarkets Fund - onemarkets J.P. Morgan
Emerging Countries Fund (launched on 30
September 2022)**

onemarkets Fund - onemarkets J.P. Morgan Emerging Countries Fund (launched on 30 September 2022)

Statement of net assets as at 30/06/23

	<i>Note</i>	<i>Expressed in EUR</i>
Assets		243,743,147.74
Securities portfolio at market value	2b	240,392,884.45
<i>Cost price</i>	2f	241,176,450.00
Cash at bank		1,597,752.76
Receivable on subscriptions		542,078.57
Dividends receivable, net	2c	1,176,845.72
Formation expenses, net	2i	33,586.24
Liabilities		758,640.28
Payable on redemptions		18,158.23
Management fees payable	3	466,866.40
Depositary, Central Administration and Paying Agent fees payable	4,5	180,130.38
Subscription tax payable ("Taxe d'abonnement")		10,818.38
Other liabilities		82,666.89
Net asset value		242,984,507.46

onemarkets Fund - onemarkets J.P. Morgan Emerging Countries Fund (launched on 30 September 2022)

Statement of operations and changes in net assets from 30/09/22 to 30/06/23

	<i>Note</i>	<i>Expressed in EUR</i>
Income		3,186,171.14
Net dividends	2c	3,154,270.97
Bank interests on cash accounts		31,045.40
Other income		854.77
Expenses		1,844,966.05
Management and advisory fees	3	960,527.30
Depositary, Central Administration and Paying Agent fees	4,5	361,126.52
Amortisation of formation expenses	2i	10,690.18
Transaction fees	6	373,263.22
Subscription tax ("Taxe d'abonnement")	9	25,903.88
Bank interest on overdrafts		2,178.90
Other expenses	2g	111,276.05
Net income / (loss) from investments		1,341,205.09
Net realised profit / (loss) on:		
- sales on securities portfolio	2d	2,295,469.23
- forward foreign exchange contracts	2b	14,155.59
- foreign exchange	2h	-1,328,501.25
Net realised profit / (loss)		2,322,328.66
Movement in net unrealised appreciation / (depreciation) on:		
- securities portfolio	2b	-783,565.55
Net increase / (decrease) in net assets as a result of operations		1,538,763.11
Subscriptions / Redemptions of shares, net		241,445,744.35
Net increase / (decrease) in net assets		242,984,507.46
Net assets at the beginning of the period		-
Net assets at the end of the period		242,984,507.46

onemarkets Fund - onemarkets J.P. Morgan Emerging Countries Fund (launched on 30 September 2022)

Statistical information

		30/06/23
Total Net Assets	EUR	242,984,507.46
A - EUR		
Number of shares		261,612.474
Net asset value per share	EUR	101.13
C - EUR		
Number of shares		42,608.890
Net asset value per share	EUR	100.94
M - EUR		
Number of shares		74,422.000
Net asset value per share	EUR	101.08
MD - EUR		
Number of shares		92,299.034
Net asset value per share	EUR	101.17
O - EUR		
Number of shares		1,789.000
Net asset value per share	EUR	101.42
OD - EUR		
Number of shares		4,909.000
Net asset value per share	EUR	101.53
U - EUR		
Number of shares		259.880
Net asset value per share	EUR	107.09
UD - EUR		
Number of shares		31.679
Net asset value per share	EUR	102.64
D - EUR		
Number of shares		194,007.541
Net asset value per share	EUR	102.89
E - EUR		
Number of shares		1,649,598.772
Net asset value per share	EUR	105.90

onemarkets Fund - onemarkets J.P. Morgan Emerging Countries Fund (launched on 30 September 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			226,321,205.96	93.14
Shares			226,321,205.96	93.14
Bermuda			2,102,993.21	0.87
CHINA RESOURCES	HKD	145,500	456,086.18	0.19
CREDICORP	USD	4,792	648,479.27	0.27
GENPACT LTD	USD	18,323	630,976.27	0.26
KUNLUN ENERGY	HKD	510,000	367,451.49	0.15
Brazil			13,272,805.06	5.46
AMBEV ADR REPR 1 SHS	USD	192,270	560,420.35	0.23
ATACADAO SA	BRL	139,614	297,107.51	0.12
B3 REG SHS	BRL	418,904	1,162,870.50	0.48
BANCO BTG PACTUAL SA	BRL	28,953	173,013.84	0.07
BANCO DO BRASIL SA	BRL	104,177	977,834.66	0.40
BB SEGURIDADE	BRL	48,029	280,800.37	0.12
BRADESCO --- SHS SPONSORED ADR	USD	154,532	426,344.01	0.18
CEMIG ADR REPR 1 PFD SH	USD	73,004	175,985.81	0.07
ELETROBRAS (CENTR.ELET.BRASIL.) PEF.-B-GERDAU PFD SHS/SPONS.ADR REPR. 1 PFD SH.	BRL	23,775	201,114.00	0.08
ITAUSA INVESTIMENTOS ITAU SA-PREF	USD	30,300	144,973.42	0.06
ITAU UNIBANCO ADR REPR 1 PFD SHS	BRL	194,468	356,198.27	0.15
LOCALIZA RENT A CAR SA	USD	242,792	1,312,990.65	0.54
LOJAS RENNER	BRL	65,238	849,098.04	0.35
LOJAS RENNER	BRL	190,044	722,188.87	0.30
NATURA CO HLDG -REGISTERED SHS	BRL	29,796	94,772.00	0.04
PETROBRAS BR PREFERENTIAL SHARE	BRL	27,157	93,137.73	0.04
PETROLEO BRASILEIRO SP.ADR REPR.2 SH	USD	191,128	2,422,823.32	1.00
PORTO SEGURO SA	BRL	37,204	198,779.49	0.08
RAIA DROGASIL SA	BRL	169,125	951,187.54	0.39
RUMO SA	BRL	34,469	145,394.60	0.06
SABESP	BRL	9,429	101,348.76	0.04
SENDAS DISTRIB - REGISTERED SHS	BRL	25,918	67,712.81	0.03
SLC AGRICOLA SA	BRL	13,255	96,258.05	0.04
SUZANO SA	BRL	9,466	79,533.82	0.03
TAESA - CTF CONS OF 2 PFD SHS + 1 SH	BRL	28,892	206,630.23	0.09
TELEF BRASIL	BRL	12,039	98,979.20	0.04
TIM - REGISTERED SHS	BRL	50,199	139,446.97	0.06
TOTVS	BRL	13,516	76,992.15	0.03
WEG SA	BRL	119,741	858,868.09	0.35
British Virgin Islands			202,876.72	0.08
ARCOS DORADOS HOLDINGS INC A	USD	21,594	202,876.72	0.08
Canada			91,408.52	0.04
B2GOLD CORP	CAD	27,959	91,408.52	0.04
Cayman Islands			37,556,179.23	15.46
3SBIO UNITARY 144A/REG S	HKD	90,000	82,845.01	0.03
AIRTAC INTL	TWD	21,000	633,486.03	0.26
ALIBABA GROUP	HKD	310,600	2,949,895.32	1.21
ANTA SPORTS PRODUCTS	HKD	41,800	391,369.29	0.16
ASM PACIFIC TECHNOLOGY	HKD	64,500	582,029.19	0.24
BAIDU INC -A- ADR REPR 8 SH -A-	USD	3,811	478,243.82	0.20
BUDWEISER BREWING COMPANY APAC LIMITED	HKD	1,125,900	2,660,114.39	1.09
CHINA LESSO GROUP	HKD	159,000	95,589.32	0.04
CHINA MENGNIU DAIRY	HKD	304,000	1,048,925.69	0.43
CHINA RESOURCES LAND LTD -RC-	HKD	188,000	730,037.31	0.30
CHINA RESOURCES MIXC LIFESTYLE SERVICES	HKD	146,000	664,280.62	0.27

The accompanying notes form an integral part of these financial statements.

onemarkets Fund - onemarkets J.P. Morgan Emerging Countries Fund (launched on 30 September 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
CHINA STATE CONSTRUCTION INTL HLDG LTD	HKD	666,000	695,624.41	0.29
ENN ENERGY HOLDINGS LTD	HKD	60,600	691,785.68	0.28
GREENTOWN MANAGEMENT	HKD	75,000	54,563.32	0.02
H WORLD GP LTD	HKD	153,400	542,750.04	0.22
JD.COM INC - CL A	HKD	128,300	1,986,843.98	0.82
JD HEALTH INTERNATIONAL INC	HKD	71,700	414,700.52	0.17
JS GLOBAL LIFES --- REGISTERED SHS	HKD	87,000	13,839.08	0.01
KANZHUN LTD SHS A SPONSORED US DEPOSITAR	USD	42,689	588,881.26	0.24
KE HOLDINGS INC	HKD	46,500	211,568.83	0.09
KINGDEE INTL SOFTWARE GROUP CO	HKD	603,000	739,141.72	0.30
MEITUAN - SHS 114A/REG S	HKD	112,690	1,611,984.86	0.66
MINTH GROUP LTD	HKD	160,000	402,353.30	0.17
NETEASE INC	HKD	172,700	3,082,449.68	1.27
NEW HORIZON HEALTH LTD	HKD	44,000	140,753.48	0.06
NU HLDG --- REGISTERED SHS -A-	USD	23,419	169,363.80	0.07
PARADE TECHNOLOGIES LTD	TWD	14,000	442,925.19	0.18
PINDUODUO	USD	12,954	820,934.52	0.34
SEA -A- ADR REPR1 SHS	USD	4,138	220,137.05	0.09
SHENZHOU INTERNATIONAL GROUP	HKD	54,000	472,121.83	0.19
SILERGY CORP	TWD	47,000	532,540.29	0.22
SUNNY OPTICAL TECHNOLOGY (GRP) CO LTD	HKD	14,200	129,797.54	0.05
TENCENT	HKD	188,600	7,314,848.47	3.01
TINGY HOLDING CORP	HKD	392,000	558,447.66	0.23
TOPSPORTS INTERNATIONAL HOLDING	HKD	369,000	293,052.39	0.12
TRIP COM GROUP LTD	HKD	26,150	833,770.78	0.34
VIPSHOP HOLDINGS ADR 1/5 REPR	USD	7,369	111,446.84	0.05
WANT WANT CHINA	HKD	1,539,000	936,032.84	0.39
WUXI BIOLOGICS	HKD	195,500	858,629.54	0.35
XINYI GLASS HOLDINGS LTD	HKD	282,000	402,400.08	0.17
XINYI SOLAR HOLDINGS LTD	HKD	1,128,000	1,194,006.81	0.49
YIHAI INTL UNITARY 144A/REGS	HKD	30,000	58,879.26	0.02
ZHEN DING TEH	TWD	3,000	9,270.53	0.00
ZJLD GROUP IN	HKD	104,000	95,610.37	0.04
ZTO EXPRESS CAYMAN INC	HKD	26,450	607,907.29	0.25
Chile			937,387.98	0.39
BANCO DE CHILE	CLP	829,003	79,277.39	0.03
BANCO SANTANDER CHILE SPONS -1039- ADR	USD	43,505	751,667.51	0.31
CENCOSUD SA	CLP	59,948	106,443.08	0.04
China			23,220,943.54	9.56
ANGANG STEEL COMPANY -H-	HKD	730,000	175,035.38	0.07
ASYMCEM LABORATORIES TIAN-H	HKD	11,800	121,316.54	0.05
BYD COMPANY LTD -H-	HKD	5,000	146,203.96	0.06
CHANGSHA ZOOMLION -H-	HKD	1,022,000	484,122.25	0.20
CHINA CITIC BANK CORPORATION LTD -H-	HKD	223,000	95,984.65	0.04
CHINA CONSTRUCTION BANK CORPORATION -H-	HKD	1,816,000	1,076,893.93	0.44
CHINA MERCHANTS BANK CO LTD -H-	HKD	531,000	2,211,024.95	0.91
CHINA PACIFIC INSURANCE (GROUP) CO LTD	HKD	333,400	789,659.29	0.32
CHINA PETROLEUM AND CHEMICAL CORP -H-	HKD	3,438,000	1,845,727.92	0.76
CHINA RAILWAY GROUP LTD -H-	HKD	1,367,000	826,624.33	0.34
CHINA VANKE -H-	HKD	109,700	134,980.64	0.06
CITIC SECURITIES CO -H-	HKD	172,000	285,670.84	0.12
CMOC GROUP LIMITED	HKD	168,000	80,564.23	0.03
CRRG CORP -H- SHS -HCOMPANY	HKD	388,000	194,687.53	0.08
DONGFANG ELECTRIC -H-	HKD	427,200	500,665.99	0.21
FLAT GLASS GROUP -H- REGS	HKD	73,000	228,399.83	0.09
FUYAO GLASS GRP 144A/REGS	HKD	258,400	979,234.36	0.40
GF SECURITIES UNITARY 144A/REG S	HKD	95,400	120,732.66	0.05

The accompanying notes form an integral part of these financial statements.

onemarkets Fund - onemarkets J.P. Morgan Emerging Countries Fund (launched on 30 September 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
HAIER SMART HOME CO LTD - REG SHS -H-	HKD	1,508,000	4,347,778.28	1.79
HANGZHOU TIGERMED CONSULTING CO LTD	HKD	14,500	75,724.88	0.03
INDUS.AND COMMERCIAL BANK OF CHINA -H-	HKD	432,000	211,207.41	0.09
JIANGXI COPPER -H-	HKD	37,000	52,104.75	0.02
LIVZON PHARMACEUTICAL GROUP INC-H-	HKD	79,000	249,020.43	0.10
NONGFU SPRING - REGISTERED SHS -H- UNI	HKD	643,400	3,254,739.93	1.34
PHARMARON BEIJING - REGISTERED SHS -H-	HKD	48,200	136,430.52	0.06
PICC PROPERTY AND CASUALTY -H-	HKD	398,000	405,462.18	0.17
PING AN INS (GRP) CO -H-	HKD	419,000	2,443,027.24	1.01
PSBC H UNITARY 144A/REGS	HKD	217,000	122,336.46	0.05
SINOPHARM GROUP CO LTD	HKD	44,000	126,086.30	0.05
SINOTRANS -H-	HKD	260,000	84,845.08	0.03
TSINGTAO BREWERY -H-	HKD	8,000	66,622.22	0.03
WUXI APPTec CO LTD.	HKD	74,000	540,954.65	0.22
ZHUZHOU CRRC -H-	HKD	134,700	460,044.21	0.19
ZIJIN MINING CORP CO LTD -H-	HKD	258,000	347,029.72	0.14
Czech Republic			88,465.75	0.04
KOMERCNI BANKA AS	CZK	3,163	88,465.75	0.04
Greece			867,377.38	0.36
ALPHA SERVICES AND HOLDINGS S.A	EUR	69,147	103,720.50	0.04
HELLENIC TELECOMMUNICATIONS ORGANISATION	EUR	13,606	213,750.26	0.09
JUMBO SA REG.SHS	EUR	4,548	114,609.60	0.05
MOTOR OIL HELLAS CORINTH REFIN.REG SHS	EUR	3,377	78,346.40	0.03
MYTILINEOS SA REG SHS	EUR	3,684	119,140.56	0.05
NATL BANK GREECE -REGISTERED SHS	EUR	23,281	138,615.07	0.06
PIRAEUS FIN HLG --- REGISTERED SHS	EUR	32,999	99,194.99	0.04
Hong Kong			5,476,982.83	2.25
AIA GROUP LTD	HKD	140,000	1,295,250.13	0.53
CHINA OVERSEAS LAND INVESTMENT LTD -RC-	HKD	262,500	524,404.37	0.22
CHINA RESOURCES PHARMACEUTICAL GROUP LTD	HKD	1,170,000	933,295.91	0.38
GUANGDONG INVEST -RC-	HKD	238,000	188,179.70	0.08
HANG SENG BANK LTD	HKD	19,100	249,090.61	0.10
HONG KONG EXCHANGES AND CLEARING LTD	HKD	30,800	1,063,447.84	0.44
LENOVO GROUP LTD	HKD	434,000	414,725.66	0.17
SINOTRUK HK	HKD	57,000	101,470.23	0.04
TECHTRONIC INDUSTRIES CO LTD	HKD	71,000	707,118.38	0.29
Hungary			711,483.57	0.29
CHEMICAL WORDKS OF GEDEON RICHTER PLC	HUF	5,231	118,083.16	0.05
MOL HUNGARIAN OIL AND GAS PLC-A-	HUF	15,078	120,785.69	0.05
OTP BANK LTD	HUF	14,533	472,614.72	0.19
India			23,327,918.83	9.60
DR REDDYS LABORATORIES ADR	USD	14,593	844,146.87	0.35
HOUSING DEVT FINANCE ADR REPR 3 SHS	USD	151,989	9,710,021.36	4.00
ICICI BANK ADR REPR.2 SHS	USD	264,910	5,604,145.55	2.31
INFOSYS TECHNOLOGIES ADR REPR.1 SHS	USD	234,294	3,451,058.28	1.42
TATA MOTORS LTD ADR REPR 5 SHS	USD	22,660	522,156.19	0.21
WIPRO ADR.REPR.1SHS	USD	694,829	3,006,042.97	1.24
WNS HOLDINGS SPONSORED ADR	USD	2,817	190,347.61	0.08
Indonesia			5,638,533.74	2.32
BANK CENTRAL ASIA DEP	IDR	2,789,200	1,560,277.82	0.64
BANK MANDIRI	IDR	617,800	196,404.95	0.08
BANK NEGARA INDONESIA	IDR	226,400	126,648.11	0.05
BANK RAKYAT INDONESIA	IDR	5,779,200	1,916,764.04	0.79
GOTO GOJEK TOKOPEDIA TBK PT	IDR	18,710,600	125,829.24	0.05
INDOFOOD CBP SUKSES MAKMUT	IDR	101,000	69,929.56	0.03

The accompanying notes form an integral part of these financial statements.

onemarkets Fund - onemarkets J.P. Morgan Emerging Countries Fund (launched on 30 September 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
KALBE FARMA	IDR	688,200	86,252.11	0.04
PT UNILEVER INDONESIA TBK	IDR	229,000	59,641.19	0.02
SEMEN GRESIK (PERSERO) TBK	IDR	960,900	356,882.84	0.15
TELKOM INDONESIA -B-	IDR	4,661,300	1,139,903.88	0.47
Luxembourg			727,368.64	0.30
ALLEGRO EU	PLN	36,590	264,148.99	0.11
GLOBANT REG SHS	USD	2,812	463,219.65	0.19
Malaysia			933,524.61	0.38
CELCOMDIGI BHD	MYR	71,700	57,870.27	0.02
CIMB GROUP HOLDINGS BHD	MYR	91,900	91,318.88	0.04
HONG LEONG BANK BHD	MYR	19,700	73,349.83	0.03
IHH HEALTHCARE BHD	MYR	46,300	53,553.87	0.02
KUALA LUMPUR KEPONG MY	MYR	11,800	50,887.24	0.02
MALAYAN BANKING BHD	MYR	59,200	100,329.13	0.04
PETRONAS CHEMICALS	MYR	111,300	131,141.75	0.05
PRESS MTL ALUMI - REGISTERED	MYR	60,200	55,563.41	0.02
PUBLIC BANK BHD	MYR	422,600	319,510.23	0.13
Mexico			8,504,444.71	3.50
AMERICA MOVIL SAB DE CV	MXN	532,179	529,016.28	0.22
ARCA CONTINENT	MXN	23,316	219,238.59	0.09
CEMEX-CPO REPR 2 SHS -A- .1 SHS -B-	MXN	158,392	102,427.59	0.04
COCA-COLA FEMSA --- UNITS CONS OF 5 SHS	MXN	10,954	83,762.58	0.03
FOMENTO ECONOMICO UNITS 1 SH-B- 4 SHS-D-	MXN	15,919	161,247.17	0.07
GENTERA	MXN	143,048	140,286.61	0.06
GRUPO AEROPORT CENT -B-	MXN	9,546	92,790.76	0.04
GRUPO AEROPORTUARIO DEL PACIFICO SAB-B-	MXN	59,256	972,958.49	0.40
GRUPO AEROPORTUARIO DEL SURESTE -B-	MXN	28,553	728,215.03	0.30
GRUPO FINANCIERO BANORTE -O-	MXN	246,501	1,860,297.91	0.77
INTACT FINANCIAL CORP	MXN	12,921	87,713.53	0.04
KIMBERLY-CLARK -A-	MXN	334,064	679,690.05	0.28
REGIONAL -REGISTERED SHS	MXN	30,487	202,071.37	0.08
VESTA	MXN	57,665	171,134.80	0.07
WAL MART	MXN	683,460	2,473,593.95	1.02
Panama			146,156.15	0.06
COPA HOLDINGS SA	USD	1,442	146,156.15	0.06
Philippines			384,976.77	0.16
AYALA LAND INC	PHP	138,500	55,885.07	0.02
BANK OF THE PHILIPPINE ISLANDS	PHP	33,572	60,652.11	0.02
BDO UNIBANK INC	PHP	37,476	85,689.37	0.04
INTERNATIONAL CONTAINER TERMINAL SERVICE	PHP	16,390	55,465.50	0.02
SM INVESTMENTS CORP	PHP	4,210	64,664.15	0.03
SM PRIME HOLDINGS INC	PHP	114,800	62,620.57	0.03
Poland			1,661,462.94	0.68
DINA POLSKA S.A.	PLN	6,342	679,318.60	0.28
GRUPA PEKAO SA	PLN	7,902	197,521.03	0.08
KRUK S.A.	PLN	1,207	111,097.42	0.05
POWSZECHNY ZAKLAD UBEZPIECZEN	PLN	75,755	673,525.89	0.28
Portugal			589,530.68	0.24
JERONIMO MARTINS SGPS SA	EUR	23,357	589,530.68	0.24
Saudi Arabia			6,294,459.22	2.59
ALDREES PETROLEUM AND TRANSP	SAR	4,009	121,680.79	0.05
ALINMA BANK	SAR	42,996	351,995.60	0.14
ALMARAI	SAR	14,849	220,267.42	0.09
AL RAJHI BANK	SAR	51,973	927,182.06	0.38

onemarkets Fund - onemarkets J.P. Morgan Emerging Countries Fund (launched on 30 September 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
ARABIAN CONTRACTING SERVICES	SAR	3,720	161,818.18	0.07
ARABIAN DRILLING COM	SAR	6,021	226,596.77	0.09
ELM CO	SAR	1,429	203,244.87	0.08
ETIHAD ETISALAT	SAR	14,115	165,226.91	0.07
JARIR MARKETING COMPANY	SAR	20,270	81,932.01	0.03
LEEJAM SPORTS COMPANY	SAR	4,808	151,571.85	0.06
MOUWASAAT MEDICAL SERVICES COMPANY	SAR	6,888	407,354.84	0.17
NAHDI MEDICAL COMPANY	SAR	2,503	103,985.83	0.04
RIYAD BANK	SAR	32,225	264,997.86	0.11
RIYADH CABLES GROUP CO	SAR	12,210	195,145.16	0.08
SABIC AGRI-NUTRIENTS COMPANY	SAR	9,631	305,028.74	0.13
SAUDI AIRLINES CATERING COMPANY	SAR	5,037	121,616.72	0.05
SAUDI AWWAL BANK	SAR	19,956	186,051.17	0.08
SAUDI BASIC INDUSTRIES CORP	SAR	21,472	462,812.90	0.19
SAUDI INTERNATIONAL PETROCHEMICAL CO	SAR	8,502	76,563.71	0.03
SAUDI TELECOM COMPANY	SAR	40,594	431,534.46	0.18
THEEB RENT A CAR CO	SAR	4,377	81,935.04	0.03
THE SAUDI NATIONAL BANK	SAR	88,170	792,926.69	0.33
UNITED INTL TRANSPORTATION COMPANY LTD	SAR	14,104	252,989.64	0.10
South Africa			8,569,317.75	3.53
ABSA GRP --- REGISTERED SHS	ZAR	14,063	114,569.54	0.05
AFRICAN RAINBOW MINERALS LTD	ZAR	3,944	38,082.59	0.02
ANGLOGOLD ASHANTI LTD-REG.SHS	ZAR	4,144	79,979.25	0.03
ANGLOVAAL INDUSTRIES LTD	ZAR	67,317	222,393.82	0.09
ASPEN PHARMACARE HOLDINGS PLC	ZAR	10,723	95,532.45	0.04
BID CORPORATION LIMITED	ZAR	48,315	968,838.78	0.40
BIDVEST GROUP	ZAR	40,270	511,191.71	0.21
CAPITEC BANK HOLDINGS LTD	ZAR	12,275	933,759.65	0.38
CLICKS GROUP	ZAR	41,240	522,824.68	0.22
FIRSTRAND LTD	ZAR	460,945	1,531,984.29	0.63
GOLD FIELDS	ZAR	11,791	149,681.94	0.06
IMPALA PLATINUM HOLDINGS LTD	ZAR	9,553	58,086.44	0.02
MR.PRICE GROUP	ZAR	12,396	86,728.43	0.04
MTN GROUP LTD	ZAR	94,190	631,350.20	0.26
NASPERS -N-	ZAR	3,465	571,437.89	0.24
SANLAM LTD	ZAR	169,351	479,449.93	0.20
SHOPRITE HOLDINGS LTD (SHP)	ZAR	21,415	234,407.66	0.10
SIBANYE STILLWATER LTD	ZAR	33,827	47,596.62	0.02
STANDARD BANK GROUP LIMITED	ZAR	68,096	586,620.06	0.24
THE FOSCHINI GROUP LTD	ZAR	15,698	71,610.91	0.03
TRUWORTHS INTERNATIONAL LTD	ZAR	28,440	78,101.73	0.03
VODACOM GROUP	ZAR	84,919	482,888.78	0.20
WOOLWORTHS HOLDINGS	ZAR	20,856	72,200.40	0.03
South Korea			30,193,742.32	12.43
AFREECATV CO LTD	KRW	2,813	143,237.26	0.06
BGF RETAIL - REGISTERED	KRW	3,422	416,336.99	0.17
CJ CHEILJEDANG	KRW	1,039	194,782.30	0.08
COWAY CO LTD	KRW	3,909	119,508.76	0.05
DAEDUCK ELECTRONICS CO LTD	KRW	6,573	147,458.07	0.06
DB INSURANCE RG REGISTERED SHS	KRW	1,573	81,628.67	0.03
DOOSAN ENGINE CO LTD	KRW	14,080	99,119.33	0.04
EO TECHNICS	KRW	1,890	147,118.43	0.06
EUGENETECH	KRW	7,649	180,908.41	0.07
GS ENGINEERING & CONSTRUCTION	KRW	5,484	71,108.01	0.03
HAESUNG DS --- REGISTERED SHS	KRW	1,908	80,431.50	0.03
HANA FINANCIAL GROUP INC	KRW	37,605	1,025,431.95	0.42
HANKOOK TIRE & TECHNOLOGY CO. LTD.	KRW	12,999	311,059.57	0.13

The accompanying notes form an integral part of these financial statements.

onemarkets Fund - onemarkets J.P. Morgan Emerging Countries Fund (launched on 30 September 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
HANON SYSTEMS	KRW	26,020	165,616.49	0.07
HL MANDO CO. LTD	KRW	1,775	66,552.18	0.03
HUGEL INC	KRW	3,437	262,994.94	0.11
HYUNDAI ENGINEERING CONSTRUCTION	KRW	4,096	108,557.57	0.04
HYUNDAI GLOVIS CO LTD	KRW	1,891	260,059.89	0.11
HYUNDAI MOBIS	KRW	5,156	833,894.38	0.34
HYUNDAI MOTOR CO LTD	KRW	4,461	640,807.32	0.26
INDUST BK OF KOREA	KRW	23,162	166,598.77	0.07
JYP ENTERTAINMENT CORP REGISTERED SHS	KRW	6,213	565,306.89	0.23
KAKAOBANK CORP	KRW	3,460	57,162.98	0.02
KB FINANCIAL GROUP INC	KRW	38,393	1,275,265.49	0.52
K CAR CO LTD	KRW	16,674	174,098.76	0.07
KIA CORPORATION	KRW	20,879	1,285,369.97	0.53
KIWOOM	KRW	3,778	232,321.50	0.10
KOREA INVESTMENT HOLDINGS CO LTD	KRW	5,006	179,686.62	0.07
KOREA KUMHO PETROCHEMICAL	KRW	1,322	122,033.08	0.05
LG CHEM	KRW	4,254	1,973,778.90	0.81
LG ENERGY SOLUTION - REG SHS	KRW	405	155,795.65	0.06
LG H&H	KRW	1,352	431,682.62	0.18
LOTTE CHEMICAL CORPORATION	KRW	579	62,267.76	0.03
NAVER	KRW	5,237	665,938.23	0.27
NCSOFT	KRW	3,386	694,838.95	0.29
NEXON GAMES CO LTD	KRW	5,033	79,299.48	0.03
ORION PREFERENTIAL SHARE	KRW	1,238	103,342.05	0.04
POSCO HOLDINGS INC.	KRW	1,866	503,638.07	0.21
POSCO INTERNATIONAL	KRW	6,174	171,147.33	0.07
S.M.ENTERTAINMENT	KRW	1,771	131,572.46	0.05
SAMSUNG BIOLOGICS CO LTD	KRW	1,069	553,255.61	0.23
SAMSUNG C&T	KRW	1,549	113,894.19	0.05
SAMSUNG ELEC GDR REP.0.5 VGT HS -144A-	USD	6,892	8,755,556.37	3.60
SAMSUNG ELECTRO MECHANICS	KRW	4,856	488,114.50	0.20
SAMSUNG ENGINEERING	KRW	6,311	124,239.53	0.05
SAMSUNG FIRE AND MARINE INSURANCE	KRW	1,842	294,708.49	0.12
SAMSUNG LIFE INSURANCE CO LTD	KRW	3,161	147,983.99	0.06
SAMSUNG SECURITIES CO LTD	KRW	1,962	49,133.39	0.02
SHINHAN FINANCIAL GROUP	KRW	29,715	702,796.90	0.29
SKC CO LTD	KRW	4,357	295,809.80	0.12
SK HYNIX INC	KRW	34,891	2,796,025.18	1.15
SK IE TECH --- REGISTERED SHS	KRW	1,034	69,625.94	0.03
SK INNOVATION	KRW	2,626	289,533.73	0.12
SK TELEKOM	KRW	8,986	291,291.30	0.12
S-OIL CORP	KRW	9,280	430,575.18	0.18
ST PHARM --- REGISTERED SHS	KRW	1,470	78,635.54	0.03
STX PAN OCEAN	KRW	29,157	105,062.51	0.04
YG ENTERTAINMENT INC	KRW	2,427	129,828.88	0.05
YUHAN CORP	KRW	2,140	89,913.71	0.04
Taiwan			40,378,249.21	16.62
ACCTON TECHNOLOGY CORPORATION	TWD	123,000	1,263,352.13	0.52
ADVANTECH CO LTD	TWD	164,000	1,976,476.41	0.81
ASE TECH HLDG -REGISTERED SHS	TWD	204,000	663,416.59	0.27
ASIA VITAL COMPONENTS CO LTD	TWD	18,000	143,560.74	0.06
ASMEDIA TECHNOLOGY INC	TWD	6,000	186,293.45	0.08
ASPEED TECHNOLOGY	TWD	10,000	838,761.99	0.35
AUO CORPORATION	TWD	237,000	129,734.41	0.05
CATHAY FINANCIAL	TWD	317,000	402,563.08	0.17
CHAILEASE HOLDING COMPANY LTD	TWD	127,000	762,478.79	0.31
CHINA STEEL CORP	TWD	725,000	627,305.68	0.26

onemarkets Fund - onemarkets J.P. Morgan Emerging Countries Fund (launched on 30 September 2022)

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
CHINATRUST FINANCIAL HLDGS	TWD	812,000	593,849.37	0.24
CHUNGHWA TELECOM	TWD	85,000	291,433.00	0.12
DELTA ELECTRONIC INCS	TWD	205,000	2,078,437.49	0.86
E.SUN FINANCIAL HOLDING	TWD	840,000	643,992.62	0.27
ECLAT TEXTILE CO LTD	TWD	41,000	602,716.71	0.25
EMEMORY TECH	TWD	3,000	195,122.53	0.08
FARADAY TECHNOLOGY	TWD	45,000	279,440.18	0.12
FENG TAY ENTERPRISE	TWD	19,000	109,877.82	0.05
FORMOSA PETROCHEMICAL CORP	TWD	614,000	1,523,315.38	0.63
FUBON FINANCIAL HOLDING CO LTD	TWD	414,000	740,794.59	0.30
GIANT MANUFACTURE CO LTD	TWD	73,000	494,133.82	0.20
GIGA-BYTE TECHNOLOGY CO	TWD	26,000	186,322.88	0.08
GLOBAL UNICHIP CORP	TWD	13,000	614,062.07	0.25
HON HAI PRECISION IND	TWD	330,000	1,097,453.84	0.45
LARGAN PRECISION CO LTD	TWD	7,000	438,804.96	0.18
MAKALOT INDUSTRIAL CO LTD	TWD	60,000	533,276.04	0.22
MEDIA TEK INCORPORATION	TWD	33,000	668,184.29	0.27
MEGA FINANCIAL HOLDING COMPANY	TWD	370,000	415,967.09	0.17
MICRO-STAR INTERNATIONAL	TWD	52,000	270,110.79	0.11
MOMO.COM INC	TWD	2,000	40,496.02	0.02
NAN YA PLASTICS CORP	TWD	157,000	334,989.77	0.14
NIEN MADE ENTERPRISE CO LTD	TWD	22,000	221,756.90	0.09
NOVATEK ELECTRONICS	TWD	99,000	1,242,647.96	0.51
NUVOTON TECHNOLOGY CORP	TWD	26,000	98,326.45	0.04
POYA CO LTD	TWD	4,000	69,690.82	0.03
PRESIDENT CHAIN STORE CORP	TWD	110,000	914,544.87	0.38
QUANTA COMPUTER INC	TWD	141,000	630,749.01	0.26
REALTEK SEMICONDUCTOR CORP	TWD	75,000	855,316.50	0.35
TAIWAN CEMENT CORP	TWD	137,000	153,415.45	0.06
TAIWAN SEMICONDUCTOR CO ADR (REPR 5 SHS)	USD	145,723	13,479,711.42	5.55
UNIMICRON TECHNOLOGY CORP	TWD	83,000	429,917.02	0.18
UNI PRESIDENT ENTERPRISES CORP	TWD	201,000	451,351.07	0.19
UNITED MICROELECTRONICS CORP	TWD	424,000	605,203.56	0.25
VANGUARD INTERNATIONAL SEMICONDUCTOR COR	TWD	274,000	709,622.07	0.29
VOLTRONIC POWER TECHNOLOGY CORP	TWD	2,000	115,660.86	0.05
WISTRON CORP	TWD	95,000	253,865.29	0.10
WIWYNN CORPORATION	TWD	17,000	710,446.12	0.29
YAGEO CORPORATION	TWD	20,000	289,299.31	0.12
Thailand			5,006,480.25	2.06
ADVANCED INFO SERVICE -F-	THB	33,400	184,781.32	0.08
AIRPORT OF THAILAND PUB CO -F-	THB	131,700	245,141.08	0.10
BANGKOK DUSIT MEDICAL SERVICES PUBLIC CO	THB	212,800	152,662.52	0.06
BUMRUNGRAD HOSPITAL PUBLIC	THB	8,700	50,830.63	0.02
CENTRAL PATTANA PUBLIC CO NVDR LTD	THB	53,100	89,915.31	0.04
CP AXTRA PUBLIC COMPANY LIMITED	THB	59,700	55,175.74	0.02
CP SEVEN ELEVEN ALL FOREIGN REGISTERED	THB	98,700	159,475.87	0.07
DELTA ELECTRONIC - UNITS NON VOTING	THB	55,200	131,287.91	0.05
ENERGY ABSOLUTE NVDR	THB	1,500	2,210.36	0.00
GULF ENERGY DEVELOPMENT PUBLIC	THB	66,000	79,767.02	0.03
INTOUCH HOLDINGS PUBLIC CO LTD	THB	32,400	61,983.28	0.03
KASIKORNBANK UNITS NVDR	THB	67,300	225,311.13	0.09
KRUNG THAI BANK PUBLIC NVTG DEPO CO LTD	THB	608,600	305,233.01	0.13
PTT EXPLORATION AND PRODUCTION PUBLIC CO	THB	386,200	1,497,619.01	0.62
PTT GLOBAL CHEM SHS FOREIGN REGISTER	THB	183,900	177,094.81	0.07
PTT -REGISTERED	THB	192,900	167,060.91	0.07
SCB X PCL-FOREIGN	THB	275,700	759,074.13	0.31
SIAM CEMENT FOREIGN REGISTERED	THB	60,200	501,129.74	0.21

**onemarkets Fund - onemarkets J.P. Morgan Emerging Countries Fund (launched
on 30 September 2022)**

Schedule of investments and other assets as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
THAI OIL-FOREIGN REG	THB	140,500	160,726.47	0.07
United Arab Emirates			152,660.89	0.06
AMERICANA RESTAURANTS INTERNATIONAL PLC	SAR	145,615	152,660.89	0.06
United Kingdom			4,512,202.59	1.86
AIRTEL AFRICA PLC	GBP	33,110	41,592.47	0.02
ANGLO AMERICAN PLC	GBP	45,997	1,196,892.16	0.49
HSBC HOLDINGS PLC (USD 0.5)	HKD	35,600	253,997.22	0.10
RIO TINTO PLC	GBP	2,440	141,754.01	0.06
UNILEVER	GBP	60,274	2,877,966.73	1.18
United States of America			4,771,272.87	1.96
CF INDUSTRIES HOLDINGS INC	USD	9,487	603,654.94	0.25
COUPANG INC	USD	7,755	123,681.94	0.05
EPAM SYSTEMS	USD	2,469	508,623.05	0.21
EXLSERVICE HOLDING	USD	1,786	247,289.79	0.10
KOSMOS ENERGY LTD	USD	50,962	279,800.53	0.12
MERCADOLIBRE	USD	1,181	1,282,321.36	0.53
SOUTHERN COPPER CORP	USD	3,747	246,388.43	0.10
YUM CHINA HOLDINGS INC WI	USD	28,569	1,479,512.83	0.61
Undertakings for Collective Investment			14,071,678.49	5.79
Shares/Units in investment funds			14,071,678.49	5.79
Ireland			12,072,915.05	4.97
JPM ETF IRL GLB EM RES ENH INDX EQ ESG	USD	474,736	12,072,915.05	4.97
Luxembourg			1,998,763.44	0.82
JPML EUR LIQ LVNAV X FLEX DIS	EUR	200	1,998,763.44	0.82
Total securities portfolio			240,392,884.45	98.93
Cash at bank/(bank liabilities)			1,597,752.76	0.66
Other net assets/(liabilities)			993,870.25	0.41
Total net assets			242,984,507.46	100.00

onemarkets Fund - onemarkets J.P. Morgan Emerging Countries Fund (launched on 30 September 2022)

Geographical breakdown of investments as at 30/06/23 (unaudited)

Country	% of net assets
Taiwan	16.62
Cayman Islands	15.46
South Korea	12.43
India	9.60
China	9.56
Brazil	5.46
Ireland	4.97
South Africa	3.53
Mexico	3.50
Saudi Arabia	2.59
Indonesia	2.32
Hong Kong	2.25
Thailand	2.06
United States of America	1.96
United Kingdom	1.86
Luxembourg	1.12
Bermuda	0.86
Poland	0.68
Chile	0.39
Malaysia	0.38
Greece	0.36
Hungary	0.29
Portugal	0.24
Philippines	0.16
British Virgin Islands	0.08
United Arab Emirates	0.06
Panama	0.06
Canada	0.04
Czech Republic	0.04
Total	98.93
Other net assets/(liabilities)	1.07
Total net assets	100.00

onemarkets Fund - onemarkets J.P. Morgan Emerging Countries Fund (launched on 30 September 2022)

Economic breakdown of investments as at 30/06/23 (unaudited)

Sector	% of net assets
Banks and other financial institutions	15.27
Electronics and semiconductors	14.00
Internet and Internet services	11.55
Holding and finance companies	6.40
Foods and non alcoholic drinks	5.85
Investment funds	5.79
Electrical engineering and electronics	5.50
Petroleum	4.07
Retail trade and department stores	3.80
Insurance	2.95
Road vehicles	2.37
Pharmaceuticals and cosmetics	2.06
Office supplies and computing	2.06
Communications	1.92
Chemicals	1.64
Transportation	1.60
Machine and apparatus construction	1.41
Hotels and restaurants	1.29
Building materials and trade	1.27
Real Estate companies	1.09
Biotechnology	0.86
Coal mining and steel industry	0.82
Textiles and garments	0.82
Non-ferrous metals	0.78
Miscellaneous consumer goods	0.66
Utilities	0.53
Graphic art and publishing	0.41
Tobacco and alcoholic drinks	0.36
Healthcare and social services	0.36
Paper and forest products	0.31
Miscellaneous services	0.30
Photographic And Optics	0.23
Precious metals and stones	0.18
Tires and rubber	0.13
Aeronautic and astronautic industry	0.10
Packaging industries	0.09
Agriculture and fishery	0.06
Non-Classifiable/Non-Classified Institutions	0.04
Total	98.93
Other net assets/(liabilities)	1.07
Total net assets	100.00

**onemarkets Fund - onemarkets J.P. Morgan US
Equities Fund (launched on 30 June 2023)**

onemarkets Fund - onemarkets J.P. Morgan US Equities Fund (launched on 30 June 2023)

Statement of net assets as at 30/06/23

	<i>Note</i>	<i>Expressed in EUR</i>
Assets		461,755.00
Receivable on subscriptions		461,755.00
Net asset value		461,755.00

onemarkets Fund - onemarkets J.P. Morgan US Equities Fund (launched on 30 June 2023)

Statement of operations and changes in net assets as at 30/06/23

	<i>Note</i>	<i>Expressed in EUR</i>
Net realised profit / (loss) on:		
Movement in net unrealised appreciation / (depreciation) on:		
Subscriptions / Redemptions of shares, net		461,755.00
Net increase / (decrease) in net assets		461,755.00
Net assets at the beginning of the period		-
Net assets at the end of the period		461,755.00

onemarkets Fund - onemarkets J.P. Morgan US Equities Fund (launched on 30 June 2023)

Statistical information

		30/06/23
Total Net Assets	EUR	461,755.00
C - EUR		
Number of shares		4,617.550
Net asset value per share	EUR	100.00

**onemarkets Fund - onemarkets Allianz Global
Equity Future Champions Fund (launched on 30
June 2023)**

onemarkets Fund - onemarkets Allianz Global Equity Future Champions Fund (launched on 30 June 2023)

Statement of net assets as at 30/06/23

	<i>Note</i>	<i>Expressed in EUR</i>
Assets		495,126.00
Receivable on subscriptions		495,126.00
Net asset value		495,126.00

onemarkets Fund - onemarkets Allianz Global Equity Future Champions Fund (launched on 30 June 2023)

Statement of operations and changes in net assets as at 30/06/23

	<i>Note</i>	<i>Expressed in EUR</i>
Net realised profit / (loss) on:		
Movement in net unrealised appreciation / (depreciation) on:		
Subscriptions / Redemptions of shares, net		495,126.00
Net increase / (decrease) in net assets		495,126.00
Net assets at the beginning of the period		-
Net assets at the end of the period		495,126.00

onemarkets Fund - onemarkets Allianz Global Equity Future Champions Fund (launched on 30 June 2023)

Statistical information

		30/06/23
Total Net Assets	EUR	495,126.00
C - EUR		
Number of shares		4,931.360
Net asset value per share	EUR	100.00
UD - EUR		
Number of shares		19.900
Net asset value per share	EUR	100.00

**onemarkets Fund - onemarkets Allianz
Conservative Multi-Asset Fund (launched on 30
June 2023)**

onemarkets Fund - onemarkets Allianz Conservative Multi-Asset Fund (launched on 30 June 2023)

Statement of net assets as at 30/06/23

	<i>Note</i>	<i>Expressed in EUR</i>
Assets		115,383.70
Receivable on subscriptions		115,383.70
Net asset value		115,383.70

onemarkets Fund - onemarkets Allianz Conservative Multi-Asset Fund (launched on 30 June 2023)

Statement of operations and changes in net assets as at 30/06/23

	<i>Note</i>	<i>Expressed in EUR</i>
Net realised profit / (loss) on:		
Movement in net unrealised appreciation / (depreciation) on:		
Subscriptions / Redemptions of shares, net		115,383.70
Net increase / (decrease) in net assets		115,383.70
Net assets at the beginning of the period		-
Net assets at the end of the period		115,383.70

onemarkets Fund - onemarkets Allianz Conservative Multi-Asset Fund (launched on 30 June 2023)

Statistical information

		30/06/23
Total Net Assets	EUR	115,383.70
C - EUR		
Number of shares		441.925
Net asset value per share	EUR	100.00
CD - EUR		
Number of shares		711.912
Net asset value per share	EUR	100.00

**onemarkets Fund - onemarkets Pictet Global
Opportunities Allocation Fund (launched on 30
June 2023)**

onemarkets Fund - onemarkets Pictet Global Opportunities Allocation Fund (launched on 30 June 2023)

Statement of net assets as at 30/06/23

	<i>Note</i>	<i>Expressed in EUR</i>
Assets		939,097.70
Receivable on subscriptions		939,097.70
Net asset value		939,097.70

onemarkets Fund - onemarkets Pictet Global Opportunities Allocation Fund (launched on 30 June 2023)

Statement of operations and changes in net assets as at 30/06/23

	<i>Note</i>	<i>Expressed in EUR</i>
Net realised profit / (loss) on:		
Movement in net unrealised appreciation / (depreciation) on:		
Subscriptions / Redemptions of shares, net		939,097.70
Net increase / (decrease) in net assets		939,097.70
Net assets at the beginning of the period		-
Net assets at the end of the period		939,097.70

onemarkets Fund - onemarkets Pictet Global Opportunities Allocation Fund (launched on 30 June 2023)

Statistical information

		30/06/23
Total Net Assets	EUR	939,097.70
C - EUR		
Number of shares		7,375.595
Net asset value per share	EUR	100.00
CD - EUR		
Number of shares		2,015.382
Net asset value per share	EUR	100.00

**onemarkets Fund - onemarkets Global
Multibrand Selection Fund (launched on 30 June
2023)**

onemarkets Fund - onemarkets Global Multibrand Selection Fund (launched on 30 June 2023)

Statement of net assets as at 30/06/23

	<i>Note</i>	<i>Expressed in EUR</i>
Assets		319,068.00
Receivable on subscriptions		319,068.00
Net asset value		319,068.00

onemarkets Fund - onemarkets Global Multibrand Selection Fund (launched on 30 June 2023)

Statement of operations and changes in net assets as at 30/06/23

	<i>Note</i>	<i>Expressed in EUR</i>
Net realised profit / (loss) on:		
Movement in net unrealised appreciation / (depreciation) on:		
Subscriptions / Redemptions of shares, net		319,068.00
Net increase / (decrease) in net assets		319,068.00
Net assets at the beginning of the period		-
Net assets at the end of the period		319,068.00

onemarkets Fund - onemarkets Global Multibrand Selection Fund (launched on 30 June 2023)

Statistical information

		30/06/23
Total Net Assets	EUR	319,068.00
C - EUR		
Number of shares		2,458.580
Net asset value per share	EUR	100.00
CD - EUR		
Number of shares		732.100
Net asset value per share	EUR	100.00

**onemarkets Fund - onemarkets Balanced
Eastern Europe Fund (launched on 30 June 2023)**

onemarkets Fund - onemarkets Balanced Eastern Europe Fund (launched on 30 June 2023)

Statement of net assets as at 30/06/23

	<i>Note</i>	<i>Expressed in EUR</i>
Assets		43,430.00
Receivable on subscriptions		43,430.00
Net asset value		43,430.00

onemarkets Fund - onemarkets Balanced Eastern Europe Fund (launched on 30 June 2023)

Statement of operations and changes in net assets as at 30/06/23

	<i>Note</i>	<i>Expressed in EUR</i>
Net realised profit / (loss) on:		
Movement in net unrealised appreciation / (depreciation) on:		
Subscriptions / Redemptions of shares, net		43,430.00
Net increase / (decrease) in net assets		43,430.00
Net assets at the beginning of the period		-
Net assets at the end of the period		43,430.00

onemarkets Fund - onemarkets Balanced Eastern Europe Fund (launched on 30 June 2023)

Statistical information

		30/06/23
Total Net Assets	EUR	43,430.00
C - EUR		
Number of shares		434.300
Net asset value per share	EUR	100.00

**onemarkets Fund - onemarkets Multi-Asset Value
Fund (launched on 30 June 2023)**

onemarkets Fund - onemarkets Multi-Asset Value Fund (launched on 30 June 2023)

Statement of net assets as at 30/06/23

	Note	Expressed in EUR
Assets		176,822.30
Receivable on subscriptions		176,822.30
Net asset value		176,822.30

onemarkets Fund - onemarkets Multi-Asset Value Fund (launched on 30 June 2023)

Statement of operations and changes in net assets as at 30/06/23

	<i>Note</i>	<i>Expressed in EUR</i>
Net realised profit / (loss) on:		
Movement in net unrealised appreciation / (depreciation) on:		
Subscriptions / Redemptions of shares, net		176,822.30
Net increase / (decrease) in net assets		176,822.30
Net assets at the beginning of the period		-
Net assets at the end of the period		176,822.30

onemarkets Fund - onemarkets Multi-Asset Value Fund (launched on 30 June 2023)

Statistical information

		<u>30/06/23</u>
Total Net Assets	EUR	176,822.30
C - EUR		
Number of shares		1,002.242
Net asset value per share	EUR	100.00
CD - EUR		
Number of shares		765.981
Net asset value per share	EUR	100.00

onemarkets Fund

**Notes to the financial statements -
Schedule of derivative financial
instruments**

onemarkets Fund

Notes to the financial statements - Schedule of derivative financial instruments

Options

As at 30 June 2023, the following options contracts were outstanding:

onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Quantity	Denomination	Currency	Commitment (in EUR) (in absolute value)	Market value (in EUR)	Unrealised (in EUR)
Options purchased					
Options on equities					
15.00	TOTAL SA SEP 58.000 15.09.23 CALL	EUR	-	673.20	-2,524.70
249.00	AEGON NV DE SEP 4.000 15.09.23 PUT	EUR	-	1,743.00	-6,068.00
28.00	OCI SEP 32.000 15.09.23 CALL	EUR	-	308.00	-4,294.08
2.00	AURUBIS AG DEC 100.000 15.12.23 CALL	EUR	-	196.00	-1,484.00
34.00	ENEL SEP 6.400 15.09.23 CALL	EUR	-	829.60	-1,305.50
193.00	NOKIA SEP 4.400 15.09.23 CALL	EUR	-	772.00	-6,429.00
12.00	NEOEN SA DEC 41.540 15.12.23 CALL	EUR	-	142.56	-2,776.81
23.00	ENCAVIS AG DEC 20.000 15.12.23 CALL	EUR	-	552.00	-4,722.00
13.00	RED ELECTRICA DEC 17.000 15.12.23 CALL	EUR	-	247.00	-744.90
29.00	NORDEX SE DEC 16.000 15.12.23 CALL	EUR	-	609.00	-5,510.00
13.00	TAL EDUCATION DEC 36.000 15.12.23 CALL	EUR	-	169.00	-3,065.00
1,126.00	BANCO DE SABAD SEP 0.800 15.09.23 PUT	EUR	-	2,252.00	-4,132.42
93.00	NIBE INDUSTRIE DEC 170.00 15.12.23 CALL	SEK	-	497.19	-2,004.63
14.00	BASF DEC 56.000 15.12.23 CALL	EUR	-	392.00	-1,274.00
9.00	LANXESS AG DEC 48.000 15.12.23 CALL	EUR	-	36.00	-4,140.00
6.00	ADECCO REG.SHS SEP 37.000 15.09.23 CALL	CHF	-	6.15	-799.66
31.00	NESTE DEC 55.690 15.12.23 CALL	EUR	-	217.00	-5,605.00
11.00	ARCELORMITTAL SEP 30.000 15.09.23 CALL	EUR	-	121.00	-1,906.00
14.00	UMICORE DEC 38.000 15.12.23 CALL	EUR	-	56.00	-2,282.00
5.00	NEXANS SA DEC 110.00 15.12.23 CALL	EUR	-	250.00	-2,177.00
31.00	FORTUM OYJ DEC 20.000 15.12.23 CALL	EUR	-	31.00	-1,023.00
24.00	BARCLAYS RG SEP 2.100 15.09.23 CALL	GBP	-	349.59	-1,410.85
49.00	AEGON NV DE DEC 5.600 15.12.23 CALL	EUR	-	294.00	-1,225.00
Options on currencies					
2,400,000.00	FXO NZDUSD C 0.62 UBSWDE24XXX 07/08/2023	NZD	-	9,787.32	-406.10
1,000,000.00	FXO AUDNZD C 1.095 GOLDDEFAXXX 12/07/2023	AUD	-	1,418.24	-955.36
1,200,000.00	FXO USDCHF P 0.8935 MSSEDEFBFXO 19/07/2023	USD	-	7,113.97	-1,547.30
2,100,000.00	FXO USDINR C 85.7 CCFRFRPPXXX 11/08/2023	USD	-	108.91	-2,626.11
2,000,000.00	FXO USDHKD C 7.766 MSSEDEFBFXO 28/03/2024	USD	-	9,470.47	-609.25
900,000.00	FXO GBPUSD P 1.2 SBILDEFFQFX 24/10/2023	GBP	-	4,243.31	-6,867.49
900,000.00	FXO EURGBP C 0.865 SOGEFRPPHCM 05/07/2023	EUR	-	1,813.46	-814.54
2,300,000.00	FXO USDCAD C 1.4 ROYCGB2LXXX 31/10/2023	USD	-	3,224.89	-14,328.24
1,500,000.00	FXO GBPUSD P 1.242 GOLDDEFAXXX 06/09/2023	GBP	-	10,554.05	-16,730.07
700,000.00	FXO USDJPY C 145 GOLDDEFAXXX 01/08/2023	USD	-	5,853.84	246.09
1,200,000.00	FXO USDCHF C 0.8935 MSSEDEFBFXO 19/07/2023	USD	-	6,834.41	-1,826.86
1,200,000.00	FXO USDSGD C 1.34 UBSWDE24XXX 11/08/2023	USD	-	12,309.42	4,372.45
1,000,000.00	FXO CADJPY C 109.5 SBILDEFFQFX 10/07/2023	CAD	-	3,119.21	-155.48
4,200,000.00	FXO EURUSD P 1.09 SBILDEFFQFX	EUR	-	13,187.62	-18,605.12

onemarkets Fund

Notes to the financial statements - Schedule of derivative financial instruments

Options

onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Quantity	Denomination	Currency	Commitment (in EUR) (in absolute value)	Market value (in EUR)	Unrealised (in EUR)
Options on currencies					
1,200,000.00	07/07/2023 FXO EURUSD C 1.0875 SOGEFRPPHCM	EUR	-	13,790.39	-11,961.61
1,600,000.00	08/08/2023 FXO USDJPY P 135 CCFRFRPPXXX	USD	-	4,443.18	-13,984.22
700,000.00	28/08/2023 FXO USDCNH P 6.95 SOGEFRPPHCM	USD	-	529.33	-2,303.93
1,500,000.00	06/09/2023 FXO GBPUSD C 1.242 GOLDDEFAXXX	GBP	-	50,892.48	23,728.48
800,000.00	06/09/2023 FXO EURSEK P 11.4 CRLYGB2LXXX	EUR	-	854.66	-3,065.34
1,200,000.00	17/08/2023 FXO USDSGD C 1.34 GOLDDEFAXXX	USD	-	14,353.97	6,231.66
800,000.00	09/11/2023 FXO USDBRL C 4.95 GOLDDEFAXXX	USD	-	11,039.87	-2,295.30
1,800,000.00	28/08/2023 FXO EURGBP C 0.909 GOLDDEFAXXX	EUR	-	306.58	-2,942.42
800,000.00	11/08/2023 FXO EURSEK P 11.2 SBILDEFFQFX	EUR	-	276.49	-247.51
3,500,000.00	17/08/2023 FXO EURUSD P 1 CRLYGB2LXXX 07/07/2023	EUR	-	0.04	-17,426.46
1,800,000.00	FXO USDTRY C 33 BOFAFRP3FIC	USD	-	26,708.90	-27,107.73
3,000,000.00	15/09/2023 FXO EURUSD C 1.09 GOLDDEFAXXX	EUR	-	25,201.77	5,107.77
4,200,000.00	27/07/2023 FXO EURUSD P 1.0575 BOFAFRP3FIC	EUR	-	41.58	-13,902.42
1,200,000.00	07/07/2023 FXO EURUSD P 1.0875 SOGEFRPPHCM	EUR	-	7,874.21	-20,220.19
1,200,000.00	08/08/2023 FXO USDMXN C 18.5 BOFAFRP3FIC	USD	-	120.23	-22,470.46
500,000.00	17/07/2023 FXO GBPSEK P 13.5 MSSEDEFBFXO	GBP	-	3,102.55	-1,161.47
600,000.00	18/08/2023 FXO USDTWD P 30.5 MSSEDEFBFXO	USD	-	17,076.14	-14,456.24
1,000,000.00	15/04/2024 FXO EURNOK P 11.5 SBILDEFFQFX	EUR	-	3,671.34	-6,193.66
1,100,000.00	20/07/2023 FXO USDCAD C 1.3555 CRLYGB2LXXX	USD	-	26.37	-3,045.31
2,400,000.00	07/07/2023 FXO NZDUSD P 0.6 SBILDEFFQFX	NZD	-	368.06	-1,043.30
700,000.00	06/07/2023 FXO USDCNH P 6.85 BOFAFRP3FIC	USD	-	209.81	-150.40
900,000.00	06/09/2023 FXO GBPJPY P 160 MSSEDEFBFXO	GBP	-	2,151.71	-6,353.22
3,600,000.00	06/10/2023 FXO EURUSD P 1.05 CRLYGB2LXXX	EUR	-	400.03	-32,179.97
1,600,000.00	20/07/2023 FXO AUDCHF C 0.618 UBSWDE24XXX	AUD	-	2,033.85	-5,198.13
11,000,000.00	06/09/2023 FXO MXNJPY C 6.6 MSSEDEFBFXO	MXN	-	83,105.13	57,012.97
1,200,000.00	11/04/2024 FXO USDSGD C 1.37 GOLDDEFAXXX	USD	-	1,888.08	922.48
700,000.00	11/08/2023 FXO USDNOK P 10.8 CRLYGB2LXXX	USD	-	7,699.13	3,390.63
2,100,000.00	06/07/2023 FXO EURHUF P 410 UBSWDE24XXX	EUR	-	103,936.54	10,788.94
400,000.00	18/04/2024 FXO USDCAD C 1.3785 GOLDDEFAXXX	USD	-	224.25	-1,686.96
1,800,000.00	23/08/2023 FXO EURGBP P 0.84 GOLDDEFAXXX	EUR	-	2,126.09	-244.51

onemarkets Fund

Notes to the financial statements - Schedule of derivative financial instruments

Options

onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Quantity	Denomination	Currency	Commitment (in EUR) (in absolute value)	Market value (in EUR)	Unrealised (in EUR)
Options on currencies					
2,100,000.00	11/08/2023 FXO EURUSD C 1.1325 MSSEDEFBFXO	EUR	-	2.73	-1,719.27
800,000.00	07/07/2023 FXO EURMXN P 21 GOLDDEFAXXX	EUR	-	66,939.81	44,678.21
2,100,000.00	13/02/2024 FXO USDINR P 79.9 CCFRFRPPXXX	USD	-	256.29	-1,858.32
1,000,000.00	11/08/2023 FXO USDCAD C 1.34 GOLDDEFAXXX	USD	-	4,170.09	1,099.77
Options on index					
2.00	NDX JUL 12875 21.07.23 PUT	USD	-	806.60	-56,949.08
49.00	EURO STOXX 50 JUL 4125.0 21.07.23 PUT	EUR	-	2,401.00	-43,296.00
1.00	EURO STOXX 50 OCT 4075.0 20.10.23 PUT	EUR	-	429.00	-326.00
4.00	EURO STOXX 50 DEC 3225.0 15.12.23 PUT	EUR	-	516.00	-348.00
7.00	FTSE 100 SEP 7650.0 15.09.23 CALL	GBP	-	6,484.88	-8,824.43
1.00	SP 500 OCT 4400.0 20.10.23 CALL	USD	-	17,857.93	3,557.54
2.00	SP 500 DEC 4325.0 15.12.23 PUT	USD	-	17,492.21	-7,247.52
2.00	EURO STOXX 50 DEC 4500.0 15.12.23 CALL	EUR	-	2,714.00	600.00
3.00	SP 500 AUG 4275.0 18.08.23 PUT	USD	-	6,448.21	-5,046.00
36.00	FTSE 100 JUL 7575.0 21.07.23 PUT	GBP	-	31,672.78	-17,483.60
28.00	CAC 40 INDEX JUL 6900.0 21.07.23 PUT	EUR	-	1,878.80	-25,113.20
31.00	SP P/ASX 200 SEP 7350.0 21.09.23 CALL	AUD	-	13,580.23	-763.85
1.00	SP 500 DEC 4500.0 15.12.23 CALL	USD	-	16,552.70	965.65
14.00	EURO STOXX 50 OCT 4350.0 20.10.23 PUT	EUR	-	13,258.00	-8,084.00
33.00	SP P/ASX 200 JUL 7600.0 20.07.23 CALL	AUD	-	322.15	-487.67
118.00	CBOE VOLATILY JUL 17.000 19.07.23 PUT	USD	-	26,823.10	23,914.97
79.00	CBOE VOLATILY AUG 15.000 16.08.23 PUT	USD	-	6,516.96	59.69
15.00	FTSE MIB SEP 27000 15.09.23 PUT	EUR	-	13,125.00	-26,625.00
6.00	SP 500 JUL 4000.0 21.07.23 PUT	USD	-	1,248.40	-38,270.39
16.00	NIKKEI 225 JUL 29750 14.07.23 CALL	JPY	-	350,059.01	304,816.68
30.00	EURO STOXX 50 JUL 4475.0 21.07.23 CALL	EUR	-	4,770.00	-11,580.00
2.00	NDX SEP 12750 15.09.23 PUT	USD	-	9,459.21	-61,586.58
1.00	EURO STOXX 50 OCT 5600.0 20.10.23 CALL	EUR	-	1.00	-1.00
12.00	FTSE 100 SEP 7775.0 15.09.23 PUT	GBP	-	37,545.88	7,985.88
8.00	FTSE 100 SEP 7675.0 15.09.23 CALL	GBP	-	6,432.44	1,124.87
50.00	OMX AUG 2210.0 18.08.23 PUT	SEK	-	7,319.09	-2,686.30
6.00	SMI SEP 12000 15.09.23 CALL	CHF	-	688.49	-8,190.35
7.00	FTSE MIB DEC 28000 15.12.23 PUT	EUR	-	18,480.00	-4,432.50
11.00	EURO STOXX 50 NOV 4400.0 17.11.23 PUT	EUR	-	13,893.00	-3,083.00
3.00	EURO STOXX 50 DEC 3875.0 15.12.23 PUT	EUR	-	1,299.00	-870.00
6.00	RUSSELL 2000 JUL 1845.0 21.07.23 CALL	USD	-	32,964.25	19,569.27
3.00	EURO STOXX 50 DEC 3425.0 15.12.23 PUT	EUR	-	540.00	-384.00
8.00	SMI SEP 11050 15.09.23 PUT	CHF	-	8,835.61	-2,999.78
5.00	NIKKEI 225 JUL 26750 14.07.23 PUT	JPY	-	95.12	-16,466.71
6.00	RUSSELL 2000 JUL 1935.0 21.07.23 CALL	USD	-	7,160.40	4,105.90
3.00	EURO STOXX 50 NOV 3900.0 17.11.23 PUT	EUR	-	1,092.00	-848.00
14.00	EURO STOXX 50 OCT 4350.0 20.10.23 CALL	EUR	-	25,564.00	2,268.00
10.00	FTSE 100 SEP 7800.0 15.09.23 PUT	GBP	-	33,560.57	8,874.09
1.00	EURO STOXX 50 OCT 4725.0 20.10.23 CALL	EUR	-	189.00	42.00
62.00	EURO STOXX 50 DEC 3000.0 20.12.24 PUT	EUR	-	31,558.00	-70,122.00
7.00	FTSE MIB DEC 28000 15.12.23 CALL	EUR	-	25,130.00	4,305.00
19.00	FTSE 100 DEC 8800.0 15.12.23 CALL	GBP	-	442.81	-18,133.82
19.00	FTSE 100 DEC 8600.0 15.12.23 CALL	GBP	-	885.63	-26,763.30
9.00	NIKKEI 225 SEP 25000 08.09.23 PUT	JPY	-	1,255.65	-11,542.44

onemarkets Fund

Notes to the financial statements - Schedule of derivative financial instruments

Options

onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Quantity	Denomination	Currency	Commitment (in EUR) (in absolute value)	Market value (in EUR)	Unrealised (in EUR)
Options on index					
10.00	FTSE 100 SEP 8100.0 15.09.23 CALL	GBP	-	582.65	-17,889.84
1.00	EURO STOXX 50 DEC 5150.0 15.12.23 CALL	EUR	-	34.00	-
2.00	EURO STOXX 50 NOV 5600.0 17.11.23 CALL	EUR	-	2.00	-8.00
3.00	SP 500 JUL 4295.0 21.07.23 CALL	USD	-	46,333.64	30,747.02
2.00	EURO STOXX 50 OCT 3000.0 20.10.23 PUT	EUR	-	90.00	-86.00
13.00	SMI SEP 11100 15.09.23 PUT	CHF	-	15,902.87	-12,958.34
14.00	EURO STOXX 50 OCT 4375.0 20.10.23 PUT	EUR	-	14,322.00	-5,420.00
47.00	SP P/ASX 200 JUL 7075.0 20.07.23 PUT	AUD	-	7,914.58	-21,227.48
1.00	EURO STOXX 50 DEC 5600.0 15.12.23 CALL	EUR	-	3.00	-4.00
2.00	EURO STOXX 50 DEC 4075.0 15.12.23 PUT	EUR	-	1,332.00	-820.00
192.00	CBOE VOLATILY JUL 25.000 19.07.23 CALL	USD	-	2,463.79	-26,253.01
15.00	DJ INDU DEC 350.00 15.12.23 PUT	USD	-	15,329.97	-3,822.48
15.00	DJ INDU DEC 350.00 15.12.23 CALL	USD	-	14,848.76	-396.15
2.00	EURO STOXX 50 NOV 5175.0 17.11.23 CALL	EUR	-	34.00	-5.00
7.00	SP 500 SEP 4150.0 15.09.23 PUT	USD	-	17,965.17	-29,052.52
4.00	NIKKEI 225 JUL 29000 14.07.23 PUT	JPY	-	126.83	-11,110.50
6.00	EURO STOXX 50 NOV 3025.0 17.11.23 PUT	EUR	-	420.00	-380.00
7.00	FTSE 100 SEP 7600.0 15.09.23 PUT	GBP	-	13,092.12	659.21
14.00	EURO STOXX 50 OCT 4375.0 20.10.23 CALL	EUR	-	23,156.00	2,886.00
14.00	FTSE 100 DEC 6600.0 15.12.23 PUT	GBP	-	7,586.09	-26,013.26
7.00	TOPIX SEC 1 JUL 2175.0 14.07.23 CALL	JPY	-	51,938.10	32,332.32
2.00	EURO STOXX 50 DEC 4725.0 15.12.23 CALL	EUR	-	900.00	192.00
135.00	EURO STOXX 50 JUL 4575.0 21.07.23 CALL	EUR	-	3,375.00	1,391.00
11.00	EURO STOXX 50 NOV 4400.0 17.11.23 CALL	EUR	-	19,140.00	1,185.00
7.00	TOPIX SEC 1 AUG 2200.0 10.08.23 CALL	JPY	-	47,720.91	29,392.55
1.00	EURO STOXX 50 OCT 4500.0 20.10.23 CALL	EUR	-	913.00	253.00
8.00	TOPIX SEC 1 JUL 2100.0 14.07.23 CALL	JPY	-	96,393.06	80,147.05
11.00	FTSE 100 DEC 7450.0 15.12.23 PUT	GBP	-	21,342.42	-6,504.87
1.00	SP 500 DEC 4500.0 15.12.23 PUT	USD	-	12,859.76	-3,391.39
7.00	FTSE 100 SEP 7650.0 15.09.23 PUT	GBP	-	15,253.74	992.85
5.00	NIKKEI 225 AUG 31500 10.08.23 CALL	JPY	-	61,196.91	40,842.46
7.00	NIKKEI 225 JUL 26500 14.07.23 PUT	JPY	-	133.17	-19,845.78
18.00	SMI JUL 11150 21.07.23 PUT	CHF	-	7,911.48	-16,604.65
7.00	SP 500 SEP 4090.0 15.09.23 PUT	USD	-	14,917.51	-22,477.37
7.00	NIKKEI 225 JUL 29500 14.07.23 CALL	JPY	-	164,248.70	146,869.78
3.00	EURO STOXX 50 OCT 2575.0 20.10.23 PUT	EUR	-	63.00	-69.00
3.00	SP 500 SEP 4130.0 15.09.23 PUT	USD	-	7,039.41	-10,994.10
6.00	FTSE MIB SEP 28500 15.09.23 CALL	EUR	-	9,900.00	780.00
3.00	SP 500 SEP 4140.0 15.09.23 PUT	USD	-	7,190.65	-11,359.09
3.00	SP 500 DEC 3575.0 15.12.23 PUT	USD	-	6,296.98	-50,023.13
5.00	SP 500 AUG 4225.0 31.08.23 PUT	USD	-	12,786.43	-10,015.17
12.00	FTSE 100 SEP 8050.0 15.09.23 CALL	GBP	-	908.93	-25,593.14
2.00	EURO STOXX 50 NOV 4750.0 17.11.23 CALL	EUR	-	538.00	-46.00
14.00	FTSE 100 DEC 6975.0 15.12.23 PUT	GBP	-	12,643.48	-33,181.18
15.00	FTSE MIB SEP 28000 15.09.23 CALL	EUR	-	35,850.00	-3,900.00
11.00	NIKKEI 225 JUL 27750 14.07.23 PUT	JPY	-	279.03	-27,188.35
100.00	CBOE VOLATILY NOV 20.000 15.11.23 PUT	USD	-	33,913.84	18,146.09
1.00	EURO STOXX 50 OCT 3850.0 20.10.23 PUT	EUR	-	240.00	-206.00
1.00	SP 500 OCT 4350.0 20.10.23 CALL	USD	-	20,242.90	6,199.12
1.00	SP 500 OCT 4350.0 20.10.23 PUT	USD	-	6,592.12	-7,408.72
1.00	SP 500 OCT 4400.0 20.10.23 PUT	USD	-	7,615.03	-4,189.64
9.00	NIKKEI 225 SEP 31875 08.09.23 PUT	JPY	-	29,678.92	-3,808.80
18.00	SMI JUL 11700 21.07.23 CALL	CHF	-	590.13	-469.89

onemarkets Fund

Notes to the financial statements - Schedule of derivative financial instruments

Options

onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Quantity	Denomination	Currency	Commitment (in EUR) (in absolute value)	Market value (in EUR)	Unrealised (in EUR)
Options on index					
4.00	EURO STOXX 50 NOV 3450.0 17.11.23 PUT	EUR	-	576.00	-488.00
6.00	FTSE MIB SEP 26500 15.09.23 PUT	EUR	-	3,975.00	-11,325.00
1.00	EURO STOXX 50 OCT 5800.0 20.10.23 CALL	EUR	-	1.00	-1.00
2.00	EURO STOXX 50 OCT 3425.0 20.10.23 PUT	EUR	-	194.00	-174.00
7.00	FTSE 100 SEP 7600.0 15.09.23 CALL	GBP	-	8,401.79	-6,102.30
50.00	OMX SEP 2240.0 15.09.23 PUT	SEK	-	14,744.26	-5,987.13
6.00	SMI SEP 11300 15.09.23 PUT	CHF	-	11,206.39	-2,081.04
17.00	FTSE 100 SEP 7450.0 15.09.23 PUT	GBP	-	20,503.41	-9,015.91
1.00	EURO STOXX 50 OCT 5150.0 20.10.23 CALL	EUR	-	10.00	-1.00
14.00	FTSE 100 DEC 6200.0 15.12.23 PUT	GBP	-	4,649.54	-19,639.15
Options on interest rates					
7,000,000.00	IEUROP395M OTC SEP 1.000 20.09.23 PUT	EUR	-	5,548.34	-7,079.66
4,100,000.00	EURIBOR3M OTC AUG 3.792 25.08.23 CALL	EUR	-	1,496.21	-4,653.79
3,600,000.00	EURIBOR6M OTC JAN 2.100 21.01.25 CALL	EUR	-	25,160.15	-17,319.85
5,600,000.00	USD_SOFR OTC JUL 3.750 24.07.23 PUT	USD	-	104,475.52	73,868.19
12,000,000.00	IEUROP395M OTC SEP 0.825 20.09.23 PUT	EUR	-	22,744.08	-22,255.92
10,300,000.00	IEUROP395M OTC JUL 1.000 19.07.23 PUT	EUR	-	362.56	-30,537.44
6,000,000.00	IXOVER395M OTC SEP 5.000 20.09.23 PUT	EUR	-	27,760.08	-27,271.92
15,000,000.00	XNAIG4015 OTC JUL 0.825 19.07.23 PUT	USD	-	502.38	-46,862.92
4,100,000.00	EURIBOR3M OTC AUG 3.792 25.08.23 PUT	EUR	-	10,932.32	4,372.32
6,000,000.00	IXOVER395M OTC JUL 4.500 19.07.23 PUT	EUR	-	5,898.60	-118,541.40
Options on futures					
18.00	US 2YEAR NOTE SEP 103.75 25.08.23 CALL	USD	-	773.39	-15,894.82
29.00	EURX EURO SCHA SEP 105.50 25.08.23 CALL	EUR	-	-10,440.00	-10,440.00
15.00	USD 5Y TREASUR SEP 110.00 25.08.23 CALL	USD	-	1,933.43	-14,250.07
28.00	US BOND FUTR SEP 123.00 25.08.23 PUT	USD	-	20,852.43	-9,445.32
42.00	USD 10Y TREASU SEP 112.00 25.08.23 PUT	USD	-	41,504.35	8,092.68
20.00	USD 10Y TREASU AUG 115.00 21.07.23 CALL	USD	-	1,432.17	-13,373.61
8.00	USD 10Y TREASU SEP 115.50 25.08.23 CALL	USD	-	1,947.75	-9,048.64
45.00	IEURO BUND AUG 132.50 21.07.23 PUT	EUR	-	-25,400.00	-25,400.00
30.00	IEURO BUND SEP 130.50 25.08.23 PUT	EUR	-	-7,200.00	-7,200.00
30.00	IEURO BUND SEP 131.00 25.08.23 PUT	EUR	-	-1,800.00	-1,800.00
40.00	IEURO BUND AUG 134.00 21.07.23 CALL	EUR	-	-32,800.00	-32,800.00
27.00	US 2YEAR NOTE SEP 104.50 25.08.23 CALL	USD	-	386.71	-27,418.24
121.00	VSTOXX INDEX AUG 22.000 16.08.23 CALL	EUR	-	10,285.00	-6,655.00
100.00	USD 5Y TREASUR SEP 108.00 25.08.23 CALL	USD	-	47,977.82	-27,000.41
40.00	IEURO BUND SEP 133.50 25.08.23 CALL	EUR	-	10,710.00	10,710.00
44.00	IEURO BUND SEP 132.50 25.08.23 PUT	EUR	-	-8,190.00	-8,190.00
51.00	EURX EURO BOBL SEP 115.50 25.08.23 PUT	EUR	-	8,415.00	8,415.00
27.00	US 2YEAR NOTE SEP 104.00 25.08.23 CALL	USD	-	1,160.08	-21,560.33
42.00	USD 10Y TREASU SEP 111.00 25.08.23 PUT	USD	-	27,068.06	3,591.86
100.00	USD 5Y TREASUR AUG 108.50 21.07.23 CALL	USD	-	10,025.21	-77,563.64
30.00	IEURO BUND SEP 133.00 25.08.23 CALL	EUR	-	12,900.00	12,900.00
22.00	IEURO BUND SEP 132.00 25.08.23 PUT	EUR	-	-5,940.00	-5,940.00
				2,621,847.31	-825,454.21

onemarkets Fund

Notes to the financial statements - Schedule of derivative financial instruments

Options

onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Quantity	Denomination	Currency	Commitment (in EUR) (in absolute value)	Market value (in EUR)	Unrealised (in EUR)
Options issued					
Options on currencies					
1,200,000.00	FXO USDSGD C 1.37 UBSWDE24XXX 11/08/2023	USD	215,851.57	-1,888.08	1,058.05
600,000.00	FXO EURGBP P 0.855 GOLDDEFAXXX 11/08/2023	EUR	235,357.13	-3,273.47	-1,020.47
2,100,000.00	FXO EURHUF P 380 UBSWDE24XXX 18/04/2024	EUR	523,255.40	-24,347.59	5,976.41
4,200,000.00	FXO EURUSD P 1.09 BOFAFRP3FIC 07/07/2023	EUR	1,889,340.85	-13,187.62	71,904.38
2,000,000.00	FXO USDHKD C 7.85 MSSEDEFBFXO 28/03/2024	USD	336,581.08	-1,791.55	1,690.54
2,100,000.00	FXO EURUSD C 1.1325 SBILDEFFQFX 07/07/2023	EUR	933.30	-2.73	6,468.84
700,000.00	FXO USDNOK P 10.6 CRLYGB2LXXX 06/07/2023	USD	172,482.36	-1,786.39	-70.85
3,000,000.00	FXO EURUSD C 1.11 GOLDDEFAXXX 27/07/2023	EUR	552,299.70	-5,387.64	1,761.36
1,200,000.00	FXO EURJPY C 139 SOGEFRPPHCM 08/08/2023	EUR	1,056,669.79	-137,742.30	-104,190.30
2,100,000.00	FXO USDJPY C 145 CCFRFRPPXXX 28/08/2023	USD	735,867.79	-21,926.73	-12,483.55
600,000.00	FXO EURGBP C 0.889 GOLDDEFAXXX 11/08/2023	EUR	47,483.76	-511.39	2,477.81
600,000.00	FXO USDSGD P 1.3 GOLDDEFAXXX 09/11/2023	USD	55,677.46	-742.67	3,116.42
400,000.00	FXO USDCAD C 1.4078 GOLDDEFAXXX 23/05/2024	USD	58,072.88	-2,156.48	2,064.89
900,000.00	FXO USDTWD P 29.5 MSSEDEFBFXO 15/04/2024	USD	293,241.27	-11,856.49	16,132.92
1,200,000.00	FXO USDSGD C 1.38 GOLDDEFAXXX 09/11/2023	USD	219,722.97	-3,640.11	-842.43
600,000.00	FXO USDTRY C 25.5 BOFAFRP3FIC 15/09/2023	USD	350,243.82	-41,554.25	-7,685.98
2,400,000.00	FXO NZDUSD P 0.6 UBSWDE24XXX 06/07/2023	NZD	68,858.22	-368.06	8,101.57
900,000.00	FXO GBPJPY C 180 MSSEDEFBFXO 06/10/2023	GBP	538,573.90	-27,834.91	-21,723.96
500,000.00	FXO GBPSEK C 13.8 MSSEDEFBFXO 20/07/2023	GBP	219,702.20	-2,830.79	644.68
800,000.00	FXO EURSEK P 11.2 CRLYGB2LXXX 17/08/2023	EUR	25,592.69	-276.49	963.51
1,200,000.00	FXO USDMXN C 19 BOFAFRP3FIC 17/07/2023	USD	1,192.67	-10.79	14,060.30
1,200,000.00	FXO USDMXN P 17.5 BOFAFRP3FIC 17/07/2023	USD	885,530.77	-22,522.71	-17,465.91
1,100,000.00	FXO USDCAD C 1.3978 CRLYGB2LXXX 07/06/2024	USD	184,067.48	-7,156.89	4,338.79
800,000.00	FXO EURBRL C 5.5 CRLYGB2LXXX 29/08/2023	EUR	800,000.00	-8,407.62	1,672.38
700,000.00	FXO USDNOK C 11.35 CRLYGB2LXXX 06/07/2023	USD	5,714.18	-46.57	3,436.90
500,000.00	FXO GBPSEK P 13.15 MSSEDEFBFXO 18/08/2023	GBP	45,212.98	-596.45	367.34
700,000.00	FXO USDCNH P 6.85 SOGEFRPPHCM 06/09/2023	USD	18,754.35	-209.81	913.15
700,000.00	FXO USDJPY C 150 GOLDDEFAXXX 01/08/2023	USD	641,613.20	-907.62	-73.16
11,000,000.00	FXO MXNJPY C 7 MSSEDEFBFXO 11/04/2024	MXN	354,489.24	-61,076.94	-47,897.21

onemarkets Fund

Notes to the financial statements - Schedule of derivative financial instruments

Options

onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Quantity	Denomination	Currency	Commitment (in EUR) (in absolute value)	Market value (in EUR)	Unrealised (in EUR)
Options on currencies					
700,000.00	FXO USDCNH C 7.25 SOGEFRPPHCM 06/09/2023	USD	294,025.66	-5,934.28	-3,294.18
700,000.00	FXO USDINR C 83.9 CCFRFRPPXXX 11/08/2023	USD	54,842.20	-388.46	2,016.69
1,000,000.00	FXO USDCAD P 1.3 GOLDDEFAXXX 27/07/2023	USD	129,393.92	-1,088.78	1,301.17
800,000.00	FXO EURSEK C 11.7 CRLYGB2LXXX 18/07/2023	EUR	535,779.90	-8,348.65	-4,268.65
3,000,000.00	FXO EURUSD C 1.09 SBILDEFFQFX 27/07/2023	EUR	1,622,079.33	-25,201.77	9,928.23
800,000.00	FXO EURMXN P 20 GOLDDEFAXXX 13/02/2024	EUR	482,845.28	-37,287.53	-26,785.93
1,200,000.00	FXO NZDUSD C 0.64 UBSWDE24XXX 07/08/2023	NZD	51,306.95	-707.80	459.49
700,000.00	FXO USDINR P 81.2 CCFRFRPPXXX 11/08/2023	USD	107,369.78	-692.20	1,473.90
1,200,000.00	FXO USDSGD C 1.34 GOLDDEFAXXX 11/08/2023	USD	780,527.96	-12,309.42	-1,454.92
800,000.00	FXO USDBRL P 4.7 GOLDDEFAXXX 27/07/2023	USD	733,272.23	-2,480.36	-658.25
Options on index					
7.00	NIKKEI 225 AUG 32250 10.08.23 CALL	JPY	994,486.02	-59,928.58	-41,865.82
11.00	TOPIX SEC 1 JUL 2225.0 14.07.23 CALL	JPY	1,207,548.21	-50,225.86	-32,414.88
62.00	EURO STOXX 50 DEC 3000.0 15.12.23 PUT	EUR	65,458.46	-5,518.00	49,042.00
2.00	NDX JUL 14125 21.07.23 CALL	USD	2,718,622.94	-201,659.03	-177,159.92
7.00	ESTX50 JUL 4200.0 14.07.23 PUT	EUR	18,784.11	-252.00	421.00
15.00	FTSE MIB SEP 25500 15.09.23 PUT	EUR	122,804.11	-5,812.50	19,462.50
8.00	SMI DEC 11100 15.12.23 PUT	CHF	341,165.06	-18,999.03	5,831.51
14.00	FTSE 100 DEC 8400.0 15.12.23 CALL	GBP	62,664.01	-1,549.85	26,382.14
5.00	ESTX50 JUL 4250.0 07.07.23 PUT	EUR	7,918.36	-60.00	464.00
40.00	SP P/ASX 200 SEP 6850.0 21.09.23 PUT	AUD	351,594.83	-16,278.22	13,215.79
100.00	CBOE VOLATILY NOV 16.000 15.11.23 PUT	USD	30,767.46	-10,815.77	-8,033.23
30.00	EURO STOXX 50 JUL 4250.0 21.07.23 PUT	EUR	186,081.51	-3,270.00	13,710.00
7.00	SP 500 SEP 3800.0 15.09.23 PUT	USD	145,626.55	-6,409.72	11,145.12
15.00	FTSE MIB SEP 29000 15.09.23 CALL	EUR	388,526.80	-15,637.50	6,862.50
50.00	OMX AUG 2420.0 18.08.23 CALL	SEK	168,573.94	-3,733.80	3,360.54
7.00	ESTX50 JUL 4150.0 14.07.23 PUT	EUR	12,933.32	-182.00	716.00
2.00	ESTX50 JUL 4450.0 07.07.23 CALL	EUR	18,036.27	-132.00	56.00
35.00	MSCI EM (EUREX DEC 1080.0 18.12.23 CALL	USD	355,521.76	-15,559.12	90,074.36
3.00	SP 500 AUG 3850.0 18.08.23 PUT	USD	41,607.59	-1,369.39	1,602.56
1.00	SP 500 JUL 4300.0 06.07.23 PUT	USD	12,645.44	-61.41	319.73
50.00	OMX SEP 2400.0 15.09.23 CALL	SEK	293,044.23	-10,395.23	4,425.78
5.00	SP 500 AUG 3750.0 31.08.23 PUT	USD	71,385.56	-2,786.43	3,109.74
6.00	FTSE MIB SEP 29500 15.09.23 CALL	EUR	107,559.46	-3,585.00	915.00
5.00	NIKKEI 225 DEC 32500 08.12.23 PUT	JPY	451,465.08	-42,806.13	10,189.13
6.00	SMI SEP 10600 15.09.23 PUT	CHF	90,838.67	-2,827.72	3,319.64
9.00	ESTX50 JUL 4500.0 14.07.23 CALL	EUR	48,697.93	-450.00	-238.00
45.00	ESTX50 JUL 4050.0 21.07.23 PUT	EUR	77,204.03	-1,530.00	4,050.00
14.00	FTSE 100 DEC 4800.0 15.12.23 PUT	GBP	12,287.06	-978.85	6,550.64
1.00	SP 500 JUL 4290.0 05.07.23 PUT	USD	8,158.35	-38.50	300.93
3.00	SP 500 DEC 3400.0 15.12.23 PUT	USD	57,516.37	-4,674.61	40,282.41
62.00	EURO STOXX 50 DEC 2000.0 20.12.24 PUT	EUR	49,093.84	-8,804.00	22,453.00
12.00	FTSE 100 SEP 7400.0 15.09.23 PUT	GBP	359,133.26	-12,585.21	4,811.02
35.00	MSCI EM (EUREX DEC 1120.0 18.12.23 CALL	USD	166,650.82	-5,934.92	75,641.72

onemarkets Fund

Notes to the financial statements - Schedule of derivative financial instruments

Options

onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Quantity	Denomination	Currency	Commitment (in EUR) (in absolute value)	Market value (in EUR)	Unrealised (in EUR)
Options on index					
CALL					
7.00	ESTX50 JUL 4225.0 07.07.23 PUT	EUR	9,238.09	-77.00	679.00
18.00	SMI JUL 10600 21.07.23 PUT	CHF	83,210.99	-1,235.59	10,168.41
7.00	SP 500 SEP 3950.0 15.09.23 PUT	USD	228,433.80	-9,624.20	18,479.24
6.00	FTSE MIB SEP 24000 15.09.23 PUT	EUR	24,560.82	-1,110.00	6,090.00
36.00	FTSE 100 JUL 7225.0 21.07.23 PUT	GBP	236,964.76	-3,356.06	23,141.51
9.00	ESTX50 JUL 4225.0 14.07.23 PUT	EUR	30,485.69	-405.00	460.00
5.00	ESTX50 JUL 4275.0 07.07.23 PUT	EUR	11,877.54	-90.00	600.00
8.00	TOPIX SEC 1 JUL 2200.0 14.07.23 CALL	JPY	943,129.99	-47,435.53	-42,715.22
10.00	FTSE 100 SEP 7300.0 15.09.23 PUT	GBP	231,698.88	-7,924.02	4,729.92
5.00	ESTX50 JUL 4475.0 07.07.23 CALL	EUR	23,315.18	-150.00	100.00
17.00	EURO STOXX 50 DEC 4800.0 19.12.25 CALL	EUR	319,329.94	-52,734.00	-21,161.00
3.00	SP 500 SEP 3885.0 15.09.23 PUT	USD	80,767.66	-3,437.21	5,896.62
3.00	SP 500 SEP 3925.0 15.09.23 PUT	USD	90,557.69	-3,904.67	6,442.11
1.00	SP 500 JUL 4240.0 03.07.23 PUT	USD	4,079.18	-27.50	200.81
3.00	SP 500 DEC 4850.0 15.12.23 CALL	USD	227,617.97	-9,263.98	14,015.78
47.00	SP P/ASX 200 JUL 6775.0 20.07.23 PUT	AUD	64,034.21	-1,605.86	14,232.01
5.00	ESTX50 JUL 4175.0 07.07.23 PUT	EUR	5,058.95	-50.00	397.00
1.00	SP 500 JUL 4510.0 06.07.23 CALL	USD	34,265.07	-151.24	-109.91
12.00	RUSSELL 2000 JUL 1890.0 21.07.23 CALL	USD	1,080,989.92	-32,249.31	-19,078.51
16.00	NIKKEI 225 JUL 30750 14.07.23 CALL	JPY	2,896,111.67	-249,607.29	-232,164.46
11.00	TOPIX SEC 1 AUG 2250.0 10.08.23 CALL	JPY	973,125.99	-49,877.07	-32,009.27
5.00	SP 500 AUG 4585.0 31.08.23 CALL	USD	599,638.74	-16,709.44	-2,337.52
3.00	NIKKEI 225 SEP 27250 08.09.23 PUT	JPY	22,099.69	-1,027.35	9,402.99
2.00	NDX SEP 11750 15.09.23 PUT	USD	80,696.08	-4,482.13	32,616.95
9.00	NIKKEI 225 SEP 34875 08.09.23 CALL	JPY	517,132.73	-22,259.19	20,505.77
193.00	CBOE VOLATILY OCT 25.000 18.10.23 CALL	USD	79,816.02	-26,712.19	29,875.90
3.00	SP 500 DEC 3725.0 15.12.23 PUT	USD	107,690.22	-8,001.83	59,593.95
100.00	CBOE VOLATILY SEP 20.000 20.09.23 PUT	USD	68,136.85	-38,405.13	-25,141.67
46.00	MSCI EM (EUREX SEP 960.00 18.09.23 PUT	USD	602,845.19	-31,622.36	35,179.50
79.00	CBOE VOLATILY OCT 16.000 18.10.23 PUT	USD	27,356.88	-9,123.74	-199.65
3.00	SP 500 DEC 2700.0 15.12.23 PUT	USD	17,132.54	-1,627.86	15,008.86
11.00	SP P/ASX 200 JUL 6875.0 20.07.23 PUT	AUD	23,688.70	-563.76	988.39
3.00	SP 500 AUG 4600.0 18.08.23 CALL	USD	268,001.81	-5,650.78	2,592.32
50.00	OMX AUG 2030.0 18.08.23 PUT	SEK	44,103.65	-1,527.46	1,017.01
Options on interest rates					
5,600,000.00	USD_SOFR OTC JUL 4.100 24.07.23 PUT	USD	4,807,926.35	-66,142.31	-48,317.84
7,000,000.00	IEUROP395M OTC SEP 1.200 20.09.23 PUT	EUR	690,389.00	-2,887.99	3,762.01
5,600,000.00	USD_SOFR OTC JUL 4.350 26.07.23 PUT	USD	4,327,751.40	-44,040.95	-33,922.59
8,000,000.00	IXOVER395M OTC SEP 6.000 20.09.23 PUT	EUR	943,656.00	-16,924.72	18,275.28
18,000,000.00	IEUROP395M OTC SEP 1.100 20.09.23 PUT	EUR	2,417,814.00	-10,038.96	13,901.04
4,000,000.00	USD_SOFR OTC JAN 2.550 21.01.25 CALL	USD	1,153,973.97	-29,386.29	33,860.39
Options on futures					
30.00	IEURO BUND SEP 127.50 25.08.23 PUT	EUR	365,110.20	2,550.00	2,550.00
3.00	IEURO BUND AUG 136.00 21.07.23 CALL	EUR	85,861.08	-120.00	-120.00
4.00	EURX EURO SCHA AUG 104.50 21.07.23 PUT	EUR	100,236.60	-20.00	-20.00
5.00	USD 10Y TREASU AUG 110.00 21.07.23 PUT	USD	56,504.81	-429.65	71.98
77.00	EURX EURO BOBL SEP 114.00 25.08.23 PUT	EUR	2,058,133.77	-2,310.00	-2,310.00
4.00	IEURO BUND AUG 132.00 21.07.23 PUT	EUR	134,809.92	-480.00	-480.00
5.00	USD 10Y TREASU AUG 116.00 21.07.23 CALL	USD	19,006.16	-143.22	501.73
18.00	US 2YEAR NOTE SEP 102.75 25.08.23 PUT	USD	2,741,989.50	-38,668.65	-26,167.49

onemarkets Fund

Notes to the financial statements - Schedule of derivative financial instruments

Options

onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Quantity	Denomination	Currency	Commitment (in EUR) (in absolute value)	Market value (in EUR)	Unrealised (in EUR)
Options on futures					
8.00	USD 10Y TREASU SEP 113.00 25.08.23 PUT	USD	481,626.47	-11,801.10	-3,351.24
59.00	IEURO BUND SEP 130.00 25.08.23 PUT	EUR	1,586,022.66	9,420.00	9,420.00
200.00	USD 5Y TREASUR SEP 109.75 25.08.23 CALL	USD	2,688,012.83	-30,075.71	29,157.95
121.00	VSTOXX INDEX AUG 15.000 16.08.23 PUT	EUR	54,360.30	-11,192.50	-6,352.50
42.00	USD 10Y TREASU SEP 109.00 25.08.23 PUT	USD	677,441.33	-10,225.71	-895.43
29.00	EURX EURO SCHA SEP 104.80 25.08.23 PUT	EUR	1,438,227.45	-1,015.00	-1,015.00
30.00	IEURO BUND SEP 128.00 25.08.23 PUT	EUR	425,293.20	1,800.00	1,800.00
121.00	VSTOXX INDEX AUG 27.000 16.08.23 CALL	EUR	27,674.34	-6,352.50	3,327.50
4.00	EURX EURO SCHA AUG 105.60 21.07.23 CALL	EUR	39,423.60	80.00	80.00
37.00	US BOND FUTR SEP 119.00 25.08.23 PUT	USD	385,468.10	-9,008.36	7,129.11
15.00	USD 5Y TREASUR SEP 112.00 25.08.23 CALL	USD	60,333.13	-644.48	7,682.39
15.00	USD 5Y TREASUR SEP 108.00 25.08.23 PUT	USD	949,143.22	-19,549.15	-9,862.20
18.00	US 2YEAR NOTE SEP 105.00 25.08.23 CALL	USD	46,757.43	-257.81	6,513.65
8.00	USD 10Y TREASU SEP 118.00 25.08.23 CALL	USD	50,135.18	-687.44	5,100.13
42.00	USD 10Y TREASU SEP 110.00 25.08.23 PUT	USD	904,143.47	-16,842.35	-925.77
6.00	USD 10Y TREASU AUG 111.00 21.07.23 PUT	USD	145,474.21	-1,374.89	-600.84
60.00	IEURO BUND SEP 135.50 25.08.23 CALL	EUR	2,880,759.60	-14,400.00	-14,400.00
6.00	USD 10Y TREASU AUG 110.50 21.07.23 PUT	USD	99,859.41	-859.30	-174.68
15.00	IEURO BUND SEP 139.00 25.08.23 CALL	EUR	290,884.50	-980.00	-980.00
22.00	IEURO BUND SEP 129.50 25.08.23 PUT	EUR	509,014.44	4,540.00	4,540.00
45.00	IEURO BUND AUG 131.00 21.07.23 PUT	EUR	932,836.50	11,700.00	11,700.00
15.00	IEURO BUND SEP 139.50 25.08.23 CALL	EUR	248,756.40	3,300.00	3,300.00
27.00	US 2YEAR NOTE SEP 103.50 25.08.23 PUT	USD	4,743,734.19	-92,031.39	-68,958.90
29.00	EURX EURO SCHA SEP 106.30 25.08.23 CALL	EUR	234,130.05	5,655.00	5,655.00
3.00	IEURO BUND AUG 130.00 21.07.23 PUT	EUR	35,708.58	600.00	600.00
27.00	US 2YEAR NOTE SEP 103.00 25.08.23 PUT	USD	4,373,489.95	-68,830.20	-48,851.90
12.00	US 2YEAR NOTE SEP 105.25 25.08.23 CALL	USD	28,945.08	-171.87	3,658.39
80.00	IEURO BUND SEP 136.00 25.08.23 CALL	EUR	3,423,744.00	-8,620.00	-8,620.00
6.00	USD 10Y TREASU AUG 115.50 21.07.23 CALL	USD	34,519.30	-257.79	940.29
				-2,132,484.81	-93,885.82

onemarkets Fund - onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)

Quantity	Denomination	Currency	Commitment (in EUR) (in absolute value)	Market value (in EUR)	Unrealised (in EUR)
Options purchased					
Options on currencies					
8,420,000.00	FXO EURUSD P 1.1 SOGEFRPPHCM 31/08/2023	EUR	-	114,817.90	8,641.70
Options on index					
38.00	SP 500 JUL 4000.0 21.07.23 PUT	USD	-	7,906.51	-508,367.57
24.00	SP 500 AUG 4180.0 18.08.23 PUT	USD	-	35,967.00	-217,065.42
35.00	SP 500 SEP 4150.0 15.09.23 PUT	USD	-	89,825.85	-70,002.89
Options on futures					

onemarkets Fund

Notes to the financial statements - Schedule of derivative financial instruments

Options

onemarkets Fund - onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)

Quantity	Denomination	Currency	Commitment (in EUR) (in absolute value)	Market value (in EUR)	Unrealised (in EUR)
Options on futures					
228.00	US 2YEAR NOTE SEP 102.50 25.08.23 PUT	USD	-	401,638.61	193,509.90
284.00	USD 10Y TREASU AUG 113.00 21.07.23 PUT	USD	-	296,917.97	62,735.52
24.00	NASDAQ 100 E-M SEP 14000 15.09.23 PUT	USD	-	63,794.68	-179,860.03
				1,010,868.52	-710,408.79
Options issued					
Options on equities					
52.00	ARISTA NETWORK JUL 160.00 21.07.23 PUT	USD	306,566.45	-15,252.06	12,374.08
24.00	NVIDIA CORP JUL 405.00 21.07.23 PUT	USD	266,142.01	-15,178.74	7,870.24
30.00	BIOGEN JUL 285.00 21.07.23 PUT	USD	372,837.58	-16,498.63	-545.59
221.00	KROGER AUG 45.000 18.08.23 PUT	USD	254,200.64	-11,546.29	8,396.84
70.00	TARGET CORP AUG 125.00 18.08.23 PUT	USD	269,965.81	-25,215.40	4,641.51
20.00	INTUIT INC AUG 440.00 18.08.23 PUT	USD	262,062.84	-18,148.49	7,824.13
96.00	MAC CORMICK AUG 90.000 18.08.23 PUT	USD	536,931.26	-36,076.99	-21,172.88
125.00	EDISON INTL AUG 67.500 18.08.23 PUT	USD	285,374.66	-15,467.46	3,611.60
163.00	NEWMONT MINING AUG 42.500 18.08.23 PUT	USD	285,536.55	-24,651.70	3,383.89
65.00	ALPHABET -A- JUL 120.00 21.07.23 PUT	USD	335,895.10	-15,311.64	3,828.28
344.00	BANK AMERICA JUL 29.000 21.07.23 PUT	USD	492,111.07	-25,224.56	1,762.13
93.00	WALT DISNEY JUL 95.000 21.07.23 PUT	USD	664,395.41	-50,122.82	-16,781.12
19.00	UNITEDHEALTH N AUG 470.00 18.08.23 PUT	USD	289,617.54	-15,238.31	1,853.01
87.00	CELANESE CORP- AUG 105.00 18.08.23 PUT	USD	154,901.47	-11,961.50	8,678.68
104.00	3M JUL 95.000 21.07.23 PUT	USD	125,942.76	-3,717.69	11,725.69
181.00	METLIFE JUL 52.500 21.07.23 PUT	USD	101,287.66	-3,318.06	16,546.52
118.00	ETSY INC JUL 85.000 21.07.23 PUT	USD	448,637.95	-38,395.97	324.56
208.00	BAXTER INTL JUL 42.500 21.07.23 PUT	USD	103,714.02	-2,859.76	35,915.86
37.00	NIKE INC JUL 120.00 21.07.23 PUT	USD	406,966.09	-32,998.17	13,331.14
Options on currencies					
4,210,000.00	FXO EURUSD P 1.07 MSSEDEFBFXO 31/08/2023	EUR	923,346.13	-15,353.70	18,789.40
Options on index					
25.00	RUSSELL 2000 SEP 1760.0 15.09.23 PUT	USD	758,203.48	-42,048.58	144,943.41
18.00	SP 500 JUL 4150.0 21.07.23 CALL	USD	6,975,389.37	-517,099.91	-336,396.49
20.00	SP 500 JUL 4200.0 21.07.23 CALL	USD	7,179,348.12	-498,808.43	-332,595.13
35.00	SP 500 SEP 4400.0 15.09.23 CALL	USD	9,008,858.14	-500,971.59	-108,187.51
24.00	SP 500 AUG 4320.0 18.08.23 CALL	USD	7,352,305.14	-413,125.57	-274,550.63
Options on futures					
142.00	USD 10Y TREASU AUG 114.50 21.07.23 CALL	USD	1,671,669.29	-14,235.79	32,142.20
133.00	USD 10Y TREASU SEP 113.50 25.08.23 PUT	USD	7,946,166.07	-236,193.86	-59,299.07
142.00	USD 10Y TREASU AUG 112.00 21.07.23 PUT	USD	6,073,731.77	-75,246.33	-36,201.73
				-2,690,268.00	-847,786.98

onemarkets Fund

Notes to the financial statements - Schedule of derivative financial instruments

Options

onemarkets Fund - onemarkets BlackRock Global Equity Dynamic Opportunies Fund (launched on 30 September 2022)

Quantity	Denomination	Currency	Commitment (in EUR) (in absolute value)	Market value (in EUR)	Unrealised (in EUR)
Options purchased					
Options on equities					
16.00	MICRON JUL 62.500 21.07.23 CALL	USD	-	3,167.74	-2,258.61
27.00	APPLIED MAT JUL 115.00 21.07.23 CALL	USD	-	74,367.55	57,496.39
27.00	APPLIED MAT JUL 130.00 21.07.23 CALL	USD	-	39,398.72	4,187.76
16.00	DR HORTON AUG 130.00 18.08.23 CALL	USD	-	2,889.09	-501.58
48.00	APPL INC AUG 180.00 18.08.23 PUT	USD	-	7,391.38	-10,969.99
51.00	MICRON AUG 72.500 18.08.23 CALL	USD	-	2,617.78	-17,104.53
30.00	DR HORTON AUG 125.00 18.08.23 CALL	USD	-	10,174.15	1,254.31
13.00	NVIDIA CORP DEC 440.00 15.12.23 CALL	USD	-	59,935.84	9,194.24
12.00	HUMANA AUG 465.00 18.08.23 CALL	USD	-	9,239.23	-4,703.52
45.00	NVIDIA CORP SEP 430.00 15.09.23 CALL	USD	-	143,249.31	38,875.41
97.00	ALPHAB NON RG AUG 130.00 18.08.23 CALL	USD	-	17,604.03	-28,743.28
84.00	APPL INC AUG 190.00 18.08.23 CALL	USD	-	65,444.55	31,781.09
9.00	MICROSOFT JUL 305.00 21.07.23 CALL	USD	-	30,456.46	21,850.49
9.00	MICROSOFT JUL 325.00 21.07.23 CALL	USD	-	14,972.50	5,035.51
20.00	MICROSOFT JUL 340.00 21.07.23 CALL	USD	-	13,418.88	1,860.88
18.00	HILTON JUL 155.00 21.07.23 CALL	USD	-	494.96	-3,768.82
7.00	UNITEDHEALTH N JUL 520.00 21.07.23 CALL	USD	-	513.29	-6,130.30
11.00	TESLA MOTORS AUG 210.00 18.08.23 CALL	USD	-	57,470.21	38,319.87
74.00	JPMORGAN CHASE AUG 145.00 18.08.23 CALL	USD	-	28,826.76	13,566.94
45.00	ALPHAB NON RG JUL 125.00 21.07.23 CALL	USD	-	4,908.34	-9,547.81
79.00	ADVANCED MICRO JUL 125.00 21.07.23 CALL	USD	-	8,254.81	-37,881.39
6.00	ELI LILLY AND JUL 460.00 21.07.23 CALL	USD	-	8,656.28	3,606.02
8.00	NVIDIA CORP AUG 380.00 18.08.23 PUT	USD	-	5,572.87	-3,961.38
58.00	APPL INC SEP 195.00 15.09.23 CALL	USD	-	40,350.14	12,011.99
13.00	ARCHER-DANIELS SEP 82.500 15.09.23 CALL	USD	-	798.35	-1,235.61
11.00	TESLA INC AUG 260.00 18.08.23 CALL	USD	-	22,635.20	-3,250.98
22.00	MICROSOFT AUG 325.00 18.08.23 PUT	USD	-	12,502.29	-4,969.18
6.00	NVIDIA CORP AUG 420.00 18.08.23 CALL	USD	-	14,848.76	2,955.92
8.00	NVIDIA CORP JUL 250.00 21.07.23 PUT	USD	-	36.66	-12,743.13
16.00	TESLA MOTORS JUL 200.00 21.07.23 CALL	USD	-	93,198.90	78,881.89
16.00	TESLA MOTORS JUL 230.00 21.07.23 CALL	USD	-	53,528.87	18,465.70
35.00	AMAZON COM AUG 125.00 18.08.23 CALL	USD	-	32,241.06	11,265.35
11.00	MICROSOFT AUG 330.00 18.08.23 CALL	USD	-	20,376.72	11,604.39
38.00	BOSTON SCIENTI AUG 57.500 18.08.23 CALL	USD	-	1,358.39	-2,275.82
20.00	TESLA MOTORS AUG 265.00 18.08.23 CALL	USD	-	37,121.91	-5,786.18
48.00	AMAZON COM AUG 120.00 18.08.23 PUT	USD	-	10,383.13	-9,146.18
58.00	ALPHAB NON RG AUG 120.00 18.08.23 PUT	USD	-	22,328.14	-165.06
7.00	UNITEDHEALTH N AUG 480.00 18.08.23 CALL	USD	-	10,522.46	4,646.32
30.00	MICROSOFT AUG 355.00 18.08.23 CALL	USD	-	20,100.82	-2,286.21
13.00	MICROSOFT AUG 340.00 18.08.23 CALL	USD	-	16,622.36	4,505.10
7.00	UNITEDHEALTH N AUG 430.00 18.08.23 PUT	USD	-	1,469.29	-174.37
49.00	APPL INC JUL 185.00 21.07.23 CALL	USD	-	45,002.75	32,673.70
90.00	DELTA AIR LINE JUL 45.000 21.07.23 CALL	USD	-	25,572.87	5,922.39
68.00	DELTA AIR LINE JUL 35.000 21.07.23 PUT	USD	-	249.31	-62.60
105.00	DELTA AIR LINE AUG 48.000 18.08.23 CALL	USD	-	18,959.67	3,547.54

onemarkets Fund

Notes to the financial statements - Schedule of derivative financial instruments

Options

onemarkets Fund - onemarkets BlackRock Global Equity Dynamic Opportunies Fund (launched on 30 September 2022)

Quantity	Denomination	Currency	Commitment (in EUR) (in absolute value)	Market value (in EUR)	Unrealised (in EUR)
Options on equities					
20.00	SALESFORCE JUL 220.00 21.07.23 CALL	USD	-	3,281.39	-11,175.34
62.00	AMAZON COM AUG 135.00 18.08.23 CALL	USD	-	27,277.73	784.34
10.00	MASTERCARD JUL 395.00 21.07.23 CALL	USD	-	4,445.46	-3,392.67
14.00	TESLA MOTORS JUL 260.00 21.07.23 CALL	USD	-	21,160.40	1,556.90
34.00	WALT DISNEY JUL 95.000 21.07.23 CALL	USD	-	1,121.91	-9,607.71
23.00	AMAZON COM JUL 120.00 21.07.23 CALL	USD	-	23,484.88	15,659.92
37.00	ADVANCED MICRO SEP 130.00 15.09.23 CALL	USD	-	14,277.73	-18,830.35
90.00	DELTA AIR LINE JUL 40.000 21.07.23 CALL	USD	-	62,694.78	49,475.48
41.00	ADVANCED MICRO AUG 130.00 18.08.23 CALL	USD	-	10,522.46	-17,375.19
13.00	MICROSOFT SEP 365.00 15.09.23 CALL	USD	-	8,186.07	-4,085.39
38.00	BOSTON SCIENTI AUG 55.000 18.08.23 CALL	USD	-	4,353.80	-3,236.54
46.00	AMAZON COM JUL 125.00 21.07.23 CALL	USD	-	29,514.21	16,273.11
88.00	ALPHAB NON RG JUL 130.00 21.07.23 CALL	USD	-	3,065.08	-21,564.39
				1,322,618.68	240,324.84

Options issued

Options on equities					
27.00	APPLIED MAT JUL 115.00 21.07.23 CALL	USD	357,706.69	-74,367.55	-4,093.58
27.00	APPLIED MAT JUL 130.00 21.07.23 CALL	USD	318,358.96	-39,398.72	-34,128.02
18.00	ADVANCED MICRO JUL 110.00 21.07.23 CALL	USD	127,420.49	-10,905.59	-6,314.55
18.00	ADVANCED MICRO JUL 105.00 21.07.23 CALL	USD	155,610.87	-17,092.58	-10,409.78
105.00	DELTA AIR LINE AUG 55.000 18.08.23 CALL	USD	54,446.59	-2,887.26	-864.42
16.00	DR HORTON AUG 110.00 18.08.23 PUT	USD	28,018.82	-1,759.85	368.49
21.00	MICROSOFT AUG 300.00 18.08.23 PUT	USD	71,447.86	-4,061.41	1,684.86
51.00	MICRON AUG 80.000 18.08.23 CALL	USD	13,275.66	-701.19	8,090.69
110.00	AMAZON COM AUG 110.00 18.08.23 PUT	USD	123,549.26	-8,166.82	4,865.66
30.00	DR HORTON AUG 105.00 18.08.23 PUT	USD	31,788.86	-1,979.84	893.14
7.00	UNITEDHEALTH N AUG 430.00 18.08.23 PUT	USD	30,838.50	-1,469.29	4,205.77
7.00	HUMANA AUG 410.00 18.08.23 PUT	USD	43,606.44	-2,277.73	2,945.91
49.00	APPL INC JUL 185.00 21.07.23 CALL	USD	758,794.28	-45,002.75	-15,751.71
8.00	MICROSOFT SEP 300.00 15.09.23 PUT	USD	33,211.24	-2,346.47	109.66
74.00	JPMORGAN CHASE AUG 155.00 18.08.23 CALL	USD	173,621.50	-5,697.53	-3,266.77
90.00	DELTA AIR LINE JUL 45.000 21.07.23 CALL	USD	307,463.10	-25,572.87	-23,648.54
8.00	DEXCOM AUG 140.00 18.08.23 CALL	USD	28,364.08	-1,979.84	1,498.34
68.00	DELTA AIR LINE JUL 35.000 21.07.23 PUT	USD	4,740.93	-249.31	1,710.35
78.00	DELTA AIR LINE AUG 40.000 18.08.23 PUT	USD	28,890.03	-1,930.34	502.58
9.00	MICROSOFT JUL 305.00 21.07.23 CALL	USD	271,651.66	-30,456.46	-6,875.64
52.00	ALPHAB NON RG AUG 145.00 18.08.23 CALL	USD	38,053.99	-1,715.86	4,783.79
9.00	MICROSOFT JUL 325.00 21.07.23 CALL	USD	236,536.40	-14,972.50	-11,924.55
16.00	MICRON JUL 72.500 21.07.23 CALL	USD	4,720.24	-175.99	1,380.15
62.00	AMAZON COM AUG 150.00 18.08.23 CALL	USD	740,817.60	-6,705.77	64.97
23.00	AMAZON COM JUL 120.00 21.07.23 CALL	USD	249,810.86	-23,484.88	-333.63
48.00	APPL INC AUG 170.00 18.08.23 PUT	USD	68,271.75	-3,211.73	4,718.90
11.00	TESLA MOTORS AUG 210.00 18.08.23 CALL	USD	232,257.89	-57,470.21	960.88
20.00	TESLA MOTORS AUG 300.00 18.08.23 CALL	USD	142,042.02	-16,131.99	6,139.79

onemarkets Fund

Notes to the financial statements - Schedule of derivative financial instruments

Options

onemarkets Fund - onemarkets BlackRock Global Equity Dynamic Opportunies Fund (launched on 30 September 2022)

Quantity	Denomination	Currency	Commitment (in EUR) (in absolute value)	Market value (in EUR)	Unrealised (in EUR)
Options on equities					
29.00	APPL INC SEP 170.00 15.09.23 PUT	USD	54,137.37	-3,216.32	1,045.06
8.00	NVIDIA CORP AUG 330.00 18.08.23 PUT	USD	14,578.87	-1,063.24	1,018.95
13.00	ARCHER-DANIELS SEP 60.000 15.09.23 PUT	USD	5,131.99	-268.10	569.42
25.00	JPMORGAN CHASE AUG 125.00 18.08.23 PUT	USD	19,329.79	-893.68	1,159.33
90.00	DELTA AIR LINE JUL 40.000 21.07.23 CALL	USD	376,093.25	-62,694.78	-8,201.87
13.00	NVIDIA CORP DEC 310.00 15.12.23 PUT	USD	58,974.65	-11,022.00	2,230.52
58.00	ALPHAB NON RG AUG 110.00 18.08.23 PUT	USD	106,755.20	-7,017.42	922.04
13.00	NVIDIA CORP DEC 530.00 15.12.23 CALL	USD	156,761.68	-26,679.19	-4,711.06
11.00	TESLA INC AUG 260.00 18.08.23 CALL	USD	148,898.26	-22,635.20	-14,725.28
34.00	WALT DISNEY JUL 105.00 21.07.23 CALL	USD	5,842.89	-155.82	1,658.06
46.00	AMAZON COM JUL 125.00 21.07.23 CALL	USD	413,878.07	-29,514.21	-1,946.35
37.00	ADVANCED MICRO SEP 160.00 15.09.23 CALL	USD	33,995.51	-3,120.07	7,226.21
16.00	TESLA MOTORS JUL 200.00 21.07.23 CALL	USD	366,621.96	-93,198.90	-24,149.96
16.00	TESLA MOTORS JUL 230.00 21.07.23 CALL	USD	315,947.52	-53,528.87	-48,756.53
				-717,180.13	-159,348.72

onemarkets Fund

Notes to the financial statements - Schedule of derivative financial instruments

Forward foreign exchange contracts

As at 30 June 2023, the following forward foreign exchange contracts were outstanding:

onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)	Counterparty
HKD	11,045,000.00	USD	1,417,788.13	15/12/23	-2,511.03	BNP Paribas Paris
USD	771,844.35	HKD	6,000,000.00	15/12/23	2,876.04	BNP Paribas Paris
USD	759,281.94	HKD	5,900,000.00	15/12/23	3,103.51	BNP Paribas Paris
USD	1,287,147.11	HKD	10,000,000.00	15/12/23	5,468.86	BNP Paribas Paris
EUR	744,602.40	JPY	117,000,000.00	19/07/23	1,447.24	BNP Paribas Paris
EUR	457,108.34	USD	500,000.00	19/07/23	-839.60	BNP Paribas Paris
SEK	9,300,000.00	NOK	9,319,723.33	19/07/23	-8,041.62	BNP Paribas Paris
USD	1,305,000.00	IDR	19,427,665,500.00	15/09/23	13,301.36	BOFA Securities Europe
USD	200,000.00	BRL	981,377.80	15/09/23	-744.09	BOFA Securities Europe
HKD	11,820,000.00	USD	1,515,378.20	15/12/23	-959.39	BOFA Securities Europe
CAD	5,845,000.00	EUR	4,063,494.80	19/07/23	-17,012.62	BOFA Securities Europe
CAD	800,000.00	EUR	557,929.86	19/07/23	-4,092.34	BOFA Securities Europe
EUR	319,766.70	GBP	275,000.00	19/07/23	-480.93	BOFA Securities Europe
EUR	631,389.50	USD	690,000.00	19/07/23	-578.23	BOFA Securities Europe
EUR	2,050,777.48	GBP	1,755,000.00	19/07/23	7,021.92	BOFA Securities Europe
ILS	2,650,000.00	USD	732,367.90	19/07/23	-16,484.34	BOFA Securities Europe
USD	2,644,121.90	CNH	18,775,000.00	19/07/23	55,098.45	BOFA Securities Europe
USD	37,648.73	CAD	50,000.00	19/07/23	-132.77	BOFA Securities Europe
USD	150,000.00	GBP	118,596.32	19/07/23	-726.01	BOFA Securities Europe
USD	157,000.00	EUR	144,272.46	19/07/23	-477.37	BOFA Securities Europe
USD	100,000.00	GBP	78,911.40	19/07/23	-305.91	BOFA Securities Europe
USD	681,312.13	TRY	17,295,000.00	19/07/23	18,752.93	BOFA Securities Europe
USD	640,000.00	TWD	19,718,400.00	15/09/23	5,282.41	CACIB Londres
USD	2,093,630.01	HKD	16,295,000.00	15/12/23	5,464.02	CACIB Londres
NOK	1,800,000.00	USD	166,488.28	19/07/23	1,480.50	CACIB Londres
BRL	1,650,370.20	USD	340,000.00	15/09/23	-2,149.84	Citigroup Global Markets Europe AG
CLP	1,197,021,390.00	USD	1,485,000.00	15/09/23	-5,554.43	Citigroup Global Markets Europe AG
KRW	376,167,700.00	USD	290,000.00	15/09/23	-3,070.82	Citigroup Global Markets Europe AG
USD	1,020,000.00	TWD	31,098,220.02	15/09/23	18,071.38	Citigroup Global Markets Europe AG
AUD	478,193.72	JPY	44,400,000.00	19/07/23	9,638.08	Citigroup Global Markets Europe AG
CHF	150,000.00	USD	167,480.40	19/07/23	411.76	Citigroup Global Markets Europe AG
CHF	600,000.00	EUR	613,013.04	19/07/23	2,211.59	Citigroup Global Markets Europe AG
CZK	9,500,000.00	EUR	401,687.60	19/07/23	-2,421.15	Citigroup Global Markets Europe AG
EUR	11,429.47	ILS	45,000.00	19/07/23	318.94	Citigroup Global Markets Europe AG
EUR	22,612.77	NZD	40,000.00	19/07/23	169.82	Citigroup Global Markets Europe AG
EUR	414,473.53	USD	450,000.00	19/07/23	2,322.71	Citigroup Global Markets Europe AG
EUR	184,203.77	USD	200,000.00	19/07/23	1,025.62	Citigroup Global Markets Europe AG
EUR	3,534,672.02	NZD	6,250,000.00	19/07/23	27,960.98	Citigroup Global Markets Europe AG
EUR	1,371,971.06	SEK	15,980,000.00	19/07/23	16,014.48	Citigroup Global Markets Europe AG
HUF	680,735,000.00	EUR	1,822,927.51	19/07/23	-7,115.06	Citigroup Global Markets Europe AG
HUF	100,000,000.00	EUR	267,984.65	19/07/23	-1,242.72	Citigroup Global Markets Europe AG
ILS	750,000.00	USD	210,313.79	19/07/23	-7,450.62	Citigroup Global Markets Europe AG
JPY	75,970,999.00	USD	550,000.00	19/07/23	-21,161.38	Citigroup Global Markets Europe AG
NZD	520,000.00	AUD	473,404.67	19/07/23	3,013.59	Citigroup Global Markets Europe AG
NZD	1,520,604.77	JPY	133,000,000.00	19/07/23	8,384.24	Citigroup Global Markets Europe AG
SGD	360,000.00	USD	268,479.40	19/07/23	-2,126.97	Citigroup Global Markets Europe AG
USD	817,330.58	HKD	6,400,000.00	19/07/23	400.14	Citigroup Global Markets Europe AG
USD	214,364.00	ZAR	3,900,000.00	19/07/23	7,560.79	Citigroup Global Markets Europe AG
ZAR	5,000,000.00	EUR	244,577.01	19/07/23	-2,542.80	Citigroup Global Markets Europe AG
BRL	968,512.00	USD	200,000.00	15/09/23	-1,700.49	Goldman Sachs Bank Europe SE
COP	2,184,641,100.00	USD	510,000.00	15/09/23	2,692.51	Goldman Sachs Bank Europe SE
USD	450,000.00	BRL	2,216,632.50	15/09/23	-3,295.41	Goldman Sachs Bank Europe SE
USD	267,998.04	HKD	2,085,000.00	15/12/23	800.51	Goldman Sachs Bank Europe SE

onemarkets Fund

Notes to the financial statements - Schedule of derivative financial instruments

Forward foreign exchange contracts

onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)	Counterparty
AUD	700,000.00	EUR	439,887.60	19/07/23	-12,932.37	Goldman Sachs Bank Europe SE
EUR	52,984.02	AUD	85,000.00	19/07/23	1,139.32	Goldman Sachs Bank Europe SE
GBP	590,542.86	CAD	1,000,000.00	19/07/23	-4,593.74	Goldman Sachs Bank Europe SE
HKD	8,000,000.00	USD	1,023,662.73	19/07/23	-2,332.43	Goldman Sachs Bank Europe SE
ILS	2,550,000.00	USD	697,934.50	19/07/23	-9,634.73	Goldman Sachs Bank Europe SE
NOK	9,687,237.07	SEK	9,700,000.00	19/07/23	5,535.98	Goldman Sachs Bank Europe SE
USD	550,000.00	JPY	77,377,036.00	19/07/23	12,244.79	Goldman Sachs Bank Europe SE
USD	551,483.53	ZAR	10,400,000.00	19/07/23	1,660.94	Goldman Sachs Bank Europe SE
USD	197,832.70	TRY	5,000,000.00	19/07/23	6,217.08	Goldman Sachs Bank Europe SE
USD	488,448.89	CAD	660,000.00	15/09/23	-9,954.77	HSBC Continental Europe SA
HKD	1,195,000.00	EUR	141,851.82	15/12/23	-2,743.06	HSBC Continental Europe SA
AUD	987,245.94	USD	680,000.00	19/07/23	-20,661.62	HSBC Continental Europe SA
CAD	1,020,000.00	AUD	1,157,617.58	19/07/23	66.44	HSBC Continental Europe SA
CHF	150,000.00	USD	167,917.73	19/07/23	11.53	HSBC Continental Europe SA
EUR	871,233.04	GBP	750,000.00	19/07/23	-2,170.14	HSBC Continental Europe SA
EUR	205,222.52	CHF	200,000.00	19/07/23	146.91	HSBC Continental Europe SA
EUR	422,270.43	USD	454,000.00	19/07/23	6,459.17	HSBC Continental Europe SA
EUR	386,990.88	MXN	7,310,000.00	19/07/23	-2,211.71	HSBC Continental Europe SA
EUR	283,154.01	MXN	5,323,000.00	19/07/23	-250.60	HSBC Continental Europe SA
EUR	182,591.17	USD	200,000.00	19/07/23	-588.21	HSBC Continental Europe SA
HKD	7,800,000.00	USD	997,682.43	19/07/23	-1,917.91	HSBC Continental Europe SA
SGD	500,000.00	USD	371,512.15	19/07/23	-1,693.69	HSBC Continental Europe SA
USD	97,758.07	CNH	700,000.00	19/07/23	1,299.57	HSBC Continental Europe SA
USD	350,000.00	AUD	523,038.34	19/07/23	1,541.43	HSBC Continental Europe SA
USD	200,545.71	THB	7,100,000.00	19/07/23	-12.90	HSBC Continental Europe SA
INR	16,487,480.00	USD	200,000.00	15/09/23	403.69	J.P. Morgan AG
EUR	127,719.37	NOK	1,482,000.00	19/07/23	954.26	J.P. Morgan AG
GBP	200,000.00	EUR	232,952.02	19/07/23	-44.91	J.P. Morgan AG
NOK	2,350,000.00	USD	220,048.64	19/07/23	-530.41	J.P. Morgan AG
USD	550,000.00	AUD	827,813.07	19/07/23	-1,176.50	J.P. Morgan AG
BRL	9,578,638.50	USD	1,915,000.00	15/09/23	41,695.40	Morgan Stanley Europe SE (FXO)
COP	4,514,475,000.00	USD	1,050,000.00	15/09/23	9,205.67	Morgan Stanley Europe SE (FXO)
USD	860,000.00	IDR	12,954,180,000.00	15/09/23	-482.72	Morgan Stanley Europe SE (FXO)
USD	490,000.00	INR	40,274,570.00	15/09/23	348.98	Morgan Stanley Europe SE (FXO)
AUD	1,385,056.04	USD	940,000.00	19/07/23	-16,149.87	Morgan Stanley Europe SE (FXO)
AUD	634,213.65	NZD	700,000.00	19/07/23	-5,925.88	Morgan Stanley Europe SE (FXO)
AUD	1,160,217.18	USD	790,000.00	19/07/23	-15,904.06	Morgan Stanley Europe SE (FXO)
CAD	193,000.00	EUR	133,747.56	19/07/23	-133.81	Morgan Stanley Europe SE (FXO)
CAD	300,000.00	USD	226,995.19	19/07/23	-213.93	Morgan Stanley Europe SE (FXO)
CAD	90,000.00	USD	68,121.00	19/07/23	-84.75	Morgan Stanley Europe SE (FXO)
CHF	100,000.00	USD	111,333.34	19/07/23	567.60	Morgan Stanley Europe SE (FXO)
CHF	1,000,000.00	EUR	1,023,674.73	19/07/23	1,701.29	Morgan Stanley Europe SE (FXO)
EUR	17,521.87	GBP	15,000.00	19/07/23	53.87	Morgan Stanley Europe SE (FXO)
EUR	105,461.20	GBP	90,000.00	19/07/23	653.42	Morgan Stanley Europe SE (FXO)
EUR	1,154,733.68	USD	1,270,000.00	19/07/23	-8,458.91	Morgan Stanley Europe SE (FXO)
EUR	296,833.41	JPY	46,205,000.00	19/07/23	3,346.23	Morgan Stanley Europe SE (FXO)
EUR	245,822.29	NZD	436,000.00	19/07/23	1,193.50	Morgan Stanley Europe SE (FXO)
EUR	115,782.88	AUD	187,000.00	19/07/23	1,724.31	Morgan Stanley Europe SE (FXO)
EUR	478,812.77	GBP	410,000.00	19/07/23	1,354.02	Morgan Stanley Europe SE (FXO)
EUR	58,202.23	GBP	50,000.00	19/07/23	-24.57	Morgan Stanley Europe SE (FXO)
EUR	197,680.85	SEK	2,300,000.00	19/07/23	2,518.16	Morgan Stanley Europe SE (FXO)
EUR	205,077.89	CHF	200,000.00	19/07/23	2.40	Morgan Stanley Europe SE (FXO)
EUR	280,358.05	PLN	1,250,000.00	19/07/23	-1,202.33	Morgan Stanley Europe SE (FXO)
EUR	126,808.59	CAD	182,000.00	19/07/23	810.49	Morgan Stanley Europe SE (FXO)
EUR	186,886.72	GBP	160,000.00	19/07/23	561.37	Morgan Stanley Europe SE (FXO)

onemarkets Fund

Notes to the financial statements - Schedule of derivative financial instruments

Forward foreign exchange contracts

onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)	Counterparty
GBP	118,092.30	USD	150,000.00	19/07/23	138.61	Morgan Stanley Europe SE (FXO)
ILS	700,000.00	USD	196,105.13	19/07/23	-6,781.89	Morgan Stanley Europe SE (FXO)
JPY	29,800,000.00	USD	212,050.70	19/07/23	-4,926.81	Morgan Stanley Europe SE (FXO)
MXN	3,400,000.00	USD	197,052.19	19/07/23	543.84	Morgan Stanley Europe SE (FXO)
NOK	5,900,000.00	EUR	512,667.63	19/07/23	-8,003.06	Morgan Stanley Europe SE (FXO)
NOK	2,800,000.00	EUR	243,444.27	19/07/23	-3,942.47	Morgan Stanley Europe SE (FXO)
NZD	1,750,000.00	AUD	1,595,284.52	19/07/23	8,862.56	Morgan Stanley Europe SE (FXO)
NZD	700,000.00	AUD	641,419.77	19/07/23	1,526.90	Morgan Stanley Europe SE (FXO)
NZD	357,696.82	USD	220,000.00	19/07/23	-801.78	Morgan Stanley Europe SE (FXO)
NZD	323,844.16	USD	200,000.00	19/07/23	-1,478.37	Morgan Stanley Europe SE (FXO)
NZD	401,648.36	USD	250,000.00	19/07/23	-3,620.54	Morgan Stanley Europe SE (FXO)
NZD	1,345,189.27	USD	819,909.00	19/07/23	3,808.10	Morgan Stanley Europe SE (FXO)
USD	366,633.25	TRY	9,400,000.00	19/07/23	6,819.14	Morgan Stanley Europe SE (FXO)
USD	313,015.20	ILS	1,150,000.00	19/07/23	2,751.21	Morgan Stanley Europe SE (FXO)
USD	100,000.00	GBP	80,183.16	19/07/23	-1,788.04	Morgan Stanley Europe SE (FXO)
USD	204,285.40	JPY	29,500,000.00	19/07/23	-271.61	Morgan Stanley Europe SE (FXO)
USD	75,610.39	CAD	100,000.00	19/07/23	21.21	Morgan Stanley Europe SE (FXO)
USD	215,090.89	MXN	3,700,000.00	19/07/23	7.37	Morgan Stanley Europe SE (FXO)
USD	28,727.06	ZAR	550,000.00	19/07/23	-314.18	Morgan Stanley Europe SE (FXO)
USD	221,193.68	MXN	3,800,000.00	19/07/23	273.75	Morgan Stanley Europe SE (FXO)
USD	100,000.00	GBP	79,361.31	19/07/23	-830.24	Morgan Stanley Europe SE (FXO)
ZAR	5,700,000.00	USD	304,560.94	19/07/23	-3,026.81	Morgan Stanley Europe SE (FXO)
ZAR	4,200,000.00	USD	222,876.73	19/07/23	-819.69	Morgan Stanley Europe SE (FXO)
KRW	1,113,947,336.00	USD	860,000.00	15/09/23	-10,208.78	Royal Bank of Canada, Ldn
USD	700,000.00	AUD	1,059,495.20	15/09/23	-6,129.60	Royal Bank of Canada, Ldn
CHF	1,815,000.00	EUR	1,872,788.64	19/07/23	-11,719.05	Royal Bank of Canada, Ldn
EUR	115,964.54	USD	125,000.00	19/07/23	1,478.83	Royal Bank of Canada, Ldn
EUR	837,492.53	USD	906,000.00	19/07/23	7,697.84	Royal Bank of Canada, Ldn
NZD	1,116,539.95	USD	680,091.00	19/07/23	3,576.48	Royal Bank of Canada, Ldn
USD	327,689.23	JPY	46,750,000.00	19/07/23	3,180.52	Royal Bank of Canada, Ldn
USD	200,000.00	GBP	159,408.77	19/07/23	-2,460.13	Royal Bank of Canada, Ldn
KRW	256,902,000.00	USD	200,000.00	15/09/23	-3,873.57	Société Générale
CHF	1,039,000.00	EUR	1,071,081.79	19/07/23	-5,709.98	Société Générale
CHF	50,000.00	USD	55,852.77	19/07/23	113.48	Société Générale
EUR	313,961.15	GBP	270,000.00	19/07/23	-463.79	Société Générale
EUR	491,664.36	NOK	5,800,000.00	19/07/23	-4,449.10	Société Générale
EUR	770,044.25	CHF	750,000.00	19/07/23	1,010.37	Société Générale
EUR	886,610.14	USD	960,000.00	19/07/23	7,356.90	Société Générale
EUR	962,400.25	AUD	1,570,000.00	19/07/23	4,793.27	Société Générale
EUR	2,036,048.19	NOK	24,030,000.00	19/07/23	-19,401.38	Société Générale
EUR	274,362.60	USD	300,000.00	19/07/23	-406.10	Société Générale
EUR	684,410.75	CHF	670,000.00	19/07/23	-2,589.99	Société Générale
MXN	45,050,000.00	USD	2,579,151.00	19/07/23	36,433.44	Société Générale
NOK	5,400,000.00	EUR	467,885.71	19/07/23	-5,989.05	Société Générale
NOK	5,628,616.76	SEK	5,700,000.00	19/07/23	-2,211.63	Société Générale
USD	280,077.65	CHF	250,000.00	19/07/23	177.31	Société Générale
USD	200,000.00	EUR	182,806.73	19/07/23	372.48	Société Générale
USD	200,000.00	GBP	155,960.84	19/07/23	1,558.15	Société Générale
USD	628,096.35	SGD	845,000.00	19/07/23	3,082.94	Société Générale
ZAR	9,100,000.00	USD	495,386.47	19/07/23	-13,238.95	Société Générale
INR	198,006,720.00	USD	2,390,000.00	15/09/23	15,788.62	Standard Chartered Bank AG
INR	32,124,768.00	USD	390,000.00	15/09/23	498.75	Standard Chartered Bank AG
PHP	8,980,000.00	USD	160,000.00	15/09/23	1,920.36	Standard Chartered Bank AG
PHP	10,571,030.00	USD	190,000.00	15/09/23	740.81	Standard Chartered Bank AG
EUR	298,805.08	DKK	2,225,000.00	19/07/23	-63.30	Standard Chartered Bank AG

onemarkets Fund

Notes to the financial statements - Schedule of derivative financial instruments

Forward foreign exchange contracts

onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)	Counterparty
EUR	930,576.33	HKD	8,000,000.00	19/07/23	-4,662.08	Standard Chartered Bank AG
EUR	356,795.39	RON	1,775,000.00	19/07/23	-676.00	Standard Chartered Bank AG
EUR	212,208.19	TRY	5,600,000.00	19/07/23	16,276.35	Standard Chartered Bank AG
EUR	262,515.98	SEK	3,077,000.00	19/07/23	1,422.10	Standard Chartered Bank AG
EUR	18,632.25	AUD	30,000.00	19/07/23	334.10	Standard Chartered Bank AG
GBP	513,291.49	USD	650,000.00	19/07/23	2,416.57	Standard Chartered Bank AG
USD	652,623.40	SGD	880,000.00	19/07/23	1,846.81	Standard Chartered Bank AG
USD	1,066,016.82	THB	36,920,000.00	19/07/23	21,146.28	Standard Chartered Bank AG
USD	216,512.56	NOK	2,350,000.00	19/07/23	-2,708.93	State Street Bank Intl GmbH
USD	218,161.27	SEK	2,350,000.00	19/07/23	407.29	State Street Bank Intl GmbH
KRW	385,698,720.00	USD	300,000.00	15/09/23	-5,569.87	UBS Europe SE
NOK	5,159,671.18	SEK	5,000,000.00	15/09/23	16,750.35	UBS Europe SE
PHP	7,815,178.00	USD	140,000.00	15/09/23	977.56	UBS Europe SE
PLN	816,515.83	HUF	70,000,000.00	15/09/23	-788.53	UBS Europe SE
USD	200,000.00	PHP	11,099,700.00	15/09/23	-319.84	UBS Europe SE
CHF	1,500,000.00	EUR	1,531,976.95	19/07/23	6,084.18	UBS Europe SE
CZK	59,615,000.00	EUR	2,516,513.63	19/07/23	-11,005.43	UBS Europe SE
CZK	4,500,000.00	EUR	190,093.99	19/07/23	-967.51	UBS Europe SE
EUR	818,637.39	CZK	19,500,000.00	19/07/23	-918.18	UBS Europe SE
EUR	515,487.12	JPY	76,730,000.00	19/07/23	28,073.94	UBS Europe SE
EUR	107,197.06	ZAR	2,153,000.00	19/07/23	2,981.45	UBS Europe SE
EUR	425,624.71	GBP	365,000.00	19/07/23	569.55	UBS Europe SE
EUR	1,307,774.83	CAD	1,881,000.00	19/07/23	5,562.21	UBS Europe SE
EUR	707,929.74	CHF	690,000.00	19/07/23	418.98	UBS Europe SE
EUR	314,025.25	CZK	7,500,000.00	19/07/23	-1,189.65	UBS Europe SE
EUR	429,917.77	CHF	420,000.00	19/07/23	-740.13	UBS Europe SE
EUR	8,363,164.12	USD	8,990,000.00	19/07/23	129,369.69	UBS Europe SE
EUR	233,438.69	GBP	200,000.00	19/07/23	531.90	UBS Europe SE
EUR	476,976.28	PLN	2,145,000.00	19/07/23	-6,187.76	UBS Europe SE
EUR	614,706.86	CHF	600,000.00	19/07/23	-519.16	UBS Europe SE
EUR	261,366.58	RON	1,300,000.00	19/07/23	-443.39	UBS Europe SE
ILS	350,000.00	USD	97,570.98	19/07/23	-2,949.70	UBS Europe SE
JPY	80,841,000.00	EUR	538,181.16	19/07/23	-24,661.43	UBS Europe SE
JPY	100,000,000.00	GBP	574,116.09	19/07/23	-33,352.86	UBS Europe SE
NOK	5,800,000.00	EUR	499,384.81	19/07/23	-3,272.93	UBS Europe SE
NOK	6,700,000.00	EUR	574,037.76	19/07/23	-942.42	UBS Europe SE
SEK	3,400,000.00	NOK	3,376,160.93	19/07/23	-283.89	UBS Europe SE
SGD	700,000.00	USD	521,537.25	19/07/23	-3,672.21	UBS Europe SE
USD	1,473,611.65	ILS	5,370,000.00	19/07/23	23,811.36	UBS Europe SE
USD	112,471.77	CAD	150,000.00	19/07/23	-833.08	UBS Europe SE
USD	403,468.95	CZK	8,819,000.00	19/07/23	-1,115.37	UBS Europe SE
					228,677.40	

onemarkets Fund - onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)	Counterparty
IDR	21,950,000,000.00	USD	1,471,704.39	07/09/23	-12,373.60	BNP Paribas Paris
USD	2,096,250.08	TWD	63,800,000.00	11/08/23	44,154.71	BNP Paribas Paris
EUR	1,168,299.29	DKK	8,700,000.00	06/07/23	-144.98	BOFA Securities Europe
USD	550,161.28	TWD	16,800,000.00	11/08/23	9,949.84	BOFA Securities Europe
USD	409,770.76	KRW	540,000,000.00	11/08/23	-797.83	BOFA Securities Europe
EUR	2,271,792.51	CHF	2,200,000.00	13/07/23	16,735.27	BOFA Securities Europe
EUR	370,268.66	AUD	600,000.00	26/07/23	4,360.11	BOFA Securities Europe
EUR	15,177,571.75	GBP	13,000,000.00	27/07/23	44,139.32	BOFA Securities Europe

onemarkets Fund

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Forward foreign exchange contracts

onemarkets Fund - onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)	Counterparty
EUR	15,184,485.66	GBP	13,000,000.00	27/07/23	51,060.26	BOFA Securities Europe
GBP	12,500,000.00	EUR	14,535,407.67	27/07/23	16,029.07	BOFA Securities Europe
CNY	23,700,000.00	USD	3,327,118.97	27/09/23	-34,797.99	BOFA Securities Europe
BRL	23,200,000.00	USD	4,651,162.79	17/07/23	134,692.21	CACIB Londres
PHP	68,600,000.00	USD	1,254,457.35	12/07/23	-13,036.81	Citigroup Global Markets Europe AG
USD	1,163,915.05	PHP	65,000,000.00	12/07/23	-10,342.62	Citigroup Global Markets Europe AG
INR	83,300,000.00	USD	1,006,572.33	13/09/23	5,681.40	Citigroup Global Markets Europe AG
EUR	2,588,952.27	PLN	11,600,000.00	17/07/23	-24,520.19	Citigroup Global Markets Europe AG
USD	1,383,031.57	CNY	9,900,000.00	27/09/23	8,373.09	Citigroup Global Markets Europe AG
JPY	800,000,000.00	EUR	5,163,435.31	05/07/23	-89,597.45	Morgan Stanley Europe SE (FXO)
JPY	140,000,000.00	EUR	887,464.38	05/07/23	455.62	Morgan Stanley Europe SE (FXO)
EUR	671,021.14	DKK	5,000,000.00	06/07/23	-498.55	Morgan Stanley Europe SE (FXO)
EUR	1,496,999.47	SEK	17,400,000.00	07/07/23	20,473.29	Morgan Stanley Europe SE (FXO)
EUR	702,900.42	SEK	8,300,000.00	07/07/23	-1,419.69	Morgan Stanley Europe SE (FXO)
NOK	34,900,000.00	EUR	2,956,962.45	07/07/23	28,750.07	Morgan Stanley Europe SE (FXO)
KRW	1,910,000,000.00	USD	1,452,934.43	11/08/23	-434.64	Morgan Stanley Europe SE (FXO)
NZD	400,000.00	EUR	226,899.25	12/07/23	-2,378.78	Morgan Stanley Europe SE (FXO)
EUR	295,157.98	HUF	110,000,000.00	14/07/23	1,236.66	Morgan Stanley Europe SE (FXO)
HUF	420,000,000.00	EUR	1,133,018.53	14/07/23	-10,793.70	Morgan Stanley Europe SE (FXO)
MXN	28,300,000.00	EUR	1,517,220.21	19/07/23	-10,530.16	Morgan Stanley Europe SE (FXO)
EUR	1,056,268.52	ZAR	21,200,000.00	21/07/23	30,431.00	Morgan Stanley Europe SE (FXO)
EUR	3,403,235.80	USD	3,700,000.00	31/07/23	16,624.91	Morgan Stanley Europe SE (FXO)
HUF	120,000,000.00	EUR	319,923.99	14/07/23	724.34	Natixis
EUR	627,240.21	CAD	900,000.00	02/08/23	4,501.49	Royal Bank of Canada, Ldn
EUR	2,048,229.66	CHF	2,000,000.00	13/07/23	-1,814.32	Royal Bank of Canada, Ldn
EUR	3,867,957.51	HKD	33,100,000.00	25/07/23	-898.15	Royal Bank of Canada, Ldn
BRL	4,100,000.00	USD	836,990.92	17/07/23	10,004.81	Société Générale
BRL	3,300,000.00	USD	647,312.67	17/07/23	32,274.66	Société Générale
EUR	202,115.05	PLN	900,000.00	17/07/23	-652.69	Société Générale
EUR	92,947,922.65	USD	102,000,000.00	31/07/23	-413,923.53	Société Générale
NZD	2,600,000.00	EUR	1,474,443.22	12/07/23	-15,059.99	Standard Chartered Bank AG
CZK	24,600,000.00	EUR	1,038,755.20	03/08/23	-6,419.49	State Street Bank Intl GmbH
JPY	500,000,000.00	EUR	3,345,173.69	05/07/23	-174,013.16	State Street Bank Intl GmbH
JPY	50,000,000.00	EUR	327,001.69	05/07/23	-9,886.39	State Street Bank Intl GmbH
NOK	2,200,000.00	EUR	190,508.45	07/07/23	-2,297.52	State Street Bank Intl GmbH
TWD	57,600,000.00	USD	1,889,174.96	11/08/23	-36,779.49	State Street Bank Intl GmbH
					-392,759.59	

onemarkets Fund - onemarkets BlackRock Global Equity Dynamic Opportunies Fund (launched on 30 September 2022)

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)	Counterparty
DKK	4,209,850.00	USD	625,615.24	20/09/23	-5,297.70	Bank of America Global Foreign Exchge
JPY	254,656,476.00	USD	1,931,099.28	20/09/23	-133,837.02	Bank of America Global Foreign Exchge
AUD	3,340,661.00	USD	2,268,823.28	20/09/23	-36,933.32	Barclays Bank PLC
CAD	1,790,351.00	USD	1,351,822.39	20/09/23	2,531.84	BNP Paribas Paris
TWD	47,371,061.00	USD	1,525,726.48	20/09/23	-1,324.69	BNP Paribas Paris
CAD	508,255.00	USD	378,300.47	20/09/23	5,719.66	Citibank NA (London)
USD	431,373.58	EUR	400,117.00	20/09/23	-6,280.07	Citibank NA (London)
USD	397,206.62	EUR	365,212.00	20/09/23	-2,556.43	Citibank NA (London)
MXN	2,924,955.00	USD	161,721.94	20/09/23	5,872.33	Goldman Sachs Int finance Ltd
CAD	3,207,740.00	USD	2,406,024.13	20/09/23	19,195.08	HSBC Bank Plc
TWD	58,914,369.00	USD	1,946,263.49	20/09/23	-46,235.72	HSBC Bank Plc

onemarkets Fund

Notes to the financial statements - Schedule of derivative financial instruments

Forward foreign exchange contracts

onemarkets Fund - onemarkets BlackRock Global Equity Dynamic Opportunities Fund (launched on 30 September 2022)

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)	Counterparty
USD	3,359,749.85	EUR	3,069,015.00	20/09/23	-1,435.11	HSBC Bank Plc
BRL	2,115,039.00	USD	416,157.84	20/09/23	15,091.62	Morgan Stanley Co Intl Ltd
CNY	3,571,251.00	USD	520,000.03	20/09/23	-22,462.68	Morgan Stanley Co Intl Ltd
USD	377,721.60	EUR	345,355.00	20/09/23	-482.00	Morgan Stanley Co Intl Ltd
AUD	1,456,204.00	USD	963,342.58	20/09/23	7,405.87	Royal Bank of Canada, Ldn
CHF	470,328.00	USD	536,342.66	20/09/23	-5,743.03	Royal Bank of Canada, Ldn
INR	105,869,145.00	USD	1,286,646.63	20/09/23	168.44	Royal Bank of Canada, Ldn
SEK	7,932,151.00	USD	780,161.52	20/09/23	-39,345.61	Royal Bank of Canada, Ldn
USD	1,108,866.96	CHF	986,580.00	20/09/23	-2,670.55	Royal Bank of Canada, Ldn
USD	3,732,502.93	GBP	2,950,591.00	20/09/23	-17,847.73	Royal Bank of Canada, Ldn
USD	488,846.56	EUR	444,348.00	20/09/23	1,996.12	Royal Bank of Canada, Ldn
USD	594,311.14	EUR	539,379.00	20/09/23	3,263.39	Royal Bank of Canada, Ldn
USD	14,927,561.47	EUR	13,505,842.00	20/09/23	124,096.94	Royal Bank of Scotland London
HKD	9,024,261.00	USD	1,154,228.39	20/09/23	-561.11	State Street Bank and Trust
INR	154,365,227.00	USD	1,870,864.17	20/09/23	4,992.44	State Street Bank and Trust
ZAR	2,698,321.00	USD	141,338.12	20/09/23	350.23	State Street Bank and Trust
AUD	720,407.00	USD	487,139.93	20/09/23	-6,014.68	Toronto-Dominion Bank
JPY	50,450,225.00	USD	376,421.04	20/09/23	-20,944.50	Toronto-Dominion Bank
SEK	5,211,006.00	USD	489,013.90	20/09/23	-4,377.08	Toronto-Dominion Bank
USD	488,714.87	GBP	383,755.00	20/09/23	670.56	Toronto-Dominion Bank
HKD	14,023,771.00	USD	1,796,882.70	20/09/23	-3,802.49	UBS Ltd London
KRW	2,206,057,520.00	USD	1,684,000.52	20/09/23	-2,367.13	UBS Ltd London
					-169,164.13	

onemarkets Fund - onemarkets PIMCO Global Balanced Allocation Fund (launched on 11 October 2022)

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)	Counterparty
BRL	52,866.22	USD	11,000.00	05/07/23	-39.46	Barclays Bank PLC
BRL	55,489.50	USD	11,000.00	05/07/23	458.98	Barclays Bank PLC
USD	77,225.02	ZAR	1,432,835.34	14/08/23	1,562.78	Barclays Bank PLC
USD	182,322.00	ZAR	3,369,930.45	15/08/23	4,330.27	Barclays Bank PLC
USD	143,274.87	ZAR	2,782,790.55	15/08/23	-3,127.03	Barclays Bank PLC
EUR	130,812.65	JPY	20,300,000.00	16/08/23	1,482.12	Barclays Bank PLC
EUR	789,303.65	USD	870,000.00	16/08/23	-6,410.38	Barclays Bank PLC
EUR	345,651.44	USD	379,000.00	16/08/23	-983.27	Barclays Bank PLC
EUR	1,003,515.34	USD	1,090,000.00	16/08/23	6,618.12	Barclays Bank PLC
EUR	218,190.43	JPY	33,200,000.00	16/08/23	6,655.15	Barclays Bank PLC
EUR	902,622.74	USD	981,000.00	16/08/23	5,414.06	Barclays Bank PLC
EUR	450,950.77	USD	495,000.00	16/08/23	-1,779.01	Barclays Bank PLC
EUR	195,143.66	JPY	30,000,000.00	16/08/23	4,006.50	Barclays Bank PLC
EUR	3,867,258.83	JPY	567,400,000.00	16/08/23	251,415.42	Barclays Bank PLC
EUR	731,992.59	USD	802,000.00	16/08/23	-1,518.15	Barclays Bank PLC
EUR	178,559.00	SEK	1,999,334.10	16/08/23	8,924.16	Barclays Bank PLC
EUR	107,670.73	GBP	94,000.00	16/08/23	-1,658.70	Barclays Bank PLC
EUR	2,445,613.27	USD	2,670,000.00	16/08/23	3,645.05	Barclays Bank PLC
EUR	437,815.10	USD	478,000.00	16/08/23	638.73	Barclays Bank PLC
EUR	70,101.62	JPY	10,400,000.00	16/08/23	3,829.58	Barclays Bank PLC
EUR	288,221.76	DKK	2,145,000.00	16/08/23	4.13	Barclays Bank PLC
EUR	26,680.47	AUD	44,000.00	16/08/23	-140.94	Barclays Bank PLC
EUR	67,225.77	GBP	58,000.00	16/08/23	-231.27	Barclays Bank PLC
EUR	101,140.02	JPY	15,600,000.00	16/08/23	1,750.22	Barclays Bank PLC
USD	417,000.00	EUR	384,858.57	16/08/23	-3,478.84	Barclays Bank PLC
USD	199,000.00	EUR	185,059.14	16/08/23	-3,060.83	Barclays Bank PLC
USD	220,000.00	EUR	203,653.02	16/08/23	-2,446.82	Barclays Bank PLC

onemarkets Fund

Notes to the financial statements - Schedule of derivative financial instruments

Forward foreign exchange contracts

onemarkets Fund - onemarkets PIMCO Global Balanced Allocation Fund (launched on 11 October 2022)

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)	Counterparty
USD	360,000.00	EUR	332,980.10	16/08/23	-3,733.01	Barclays Bank PLC
USD	19,694.34	ZAR	378,773.36	18/08/23	-243.00	Barclays Bank PLC
USD	89,905.76	ILS	319,147.83	20/09/23	3,342.89	Barclays Bank PLC
USD	108,351.00	ILS	387,579.98	20/09/23	3,298.82	Barclays Bank PLC
USD	25,000.00	KRW	32,824,750.00	20/09/23	-16.69	Barclays Bank PLC
USD	83,287.34	HUF	28,715,000.00	22/08/23	342.18	Barclays Bank PLC
BRL	61,050.12	USD	12,000.00	05/07/23	598.77	Citibank NA
USD	2,665.70	MXN	46,000.00	14/07/23	-10.22	Citibank NA
EUR	43,254.74	AUD	69,000.00	16/08/23	1,195.19	Citibank NA
EUR	137,545.77	JPY	20,400,000.00	16/08/23	7,550.45	Citibank NA
EUR	458,587.08	USD	493,000.00	16/08/23	7,707.11	Citibank NA
EUR	6,610,544.52	USD	7,233,000.00	16/08/23	-4,751.76	Citibank NA
EUR	346,533.27	USD	380,000.00	16/08/23	-1,016.11	Citibank NA
EUR	687,181.73	USD	737,000.00	16/08/23	13,151.73	Citibank NA
EUR	6,859,845.30	USD	7,368,000.00	16/08/23	121,352.46	Citibank NA
EUR	29,109.18	NOK	345,000.00	16/08/23	-390.20	Citibank NA
EUR	14,780.84	DKK	110,000.00	16/08/23	0.45	Citibank NA
EUR	362,543.18	USD	395,000.00	16/08/23	1,279.83	Citibank NA
USD	216,000.00	EUR	198,887.68	16/08/23	-1,337.46	Citibank NA
USD	10,387.53	MXN	189,000.00	18/07/23	-552.85	Citibank NA
KRW	1,215,002,029.00	USD	944,894.49	20/09/23	-17,201.81	Citibank NA
USD	4,240.93	MXN	79,000.00	25/09/23	-273.04	Citibank NA
BRL	53,558.67	USD	11,000.00	02/08/23	39.81	Goldman Sachs Capital Markets NY
BRL	1,159,775.91	USD	215,319.59	05/07/23	22,967.95	Goldman Sachs Capital Markets NY
EUR	54,000.00	GBP	46,364.40	05/07/23	-26.07	Goldman Sachs Capital Markets NY
USD	8,000.00	BRL	38,199.68	05/07/23	75.91	Goldman Sachs Capital Markets NY
USD	297,139.39	BRL	1,434,737.54	05/07/23	-203.23	Goldman Sachs Capital Markets NY
USD	10,000.00	BRL	51,375.70	05/07/23	-594.09	Goldman Sachs Capital Markets NY
BRL	1,450,634.50	USD	297,139.39	05/09/23	167.01	Goldman Sachs Capital Markets NY
USD	16,082.55	MXN	277,000.00	14/07/23	-33.64	Goldman Sachs Capital Markets NY
USD	20,463.25	MXN	353,000.00	14/07/23	-72.11	Goldman Sachs Capital Markets NY
CHF	65,000.00	EUR	66,610.42	16/08/23	142.39	Goldman Sachs Capital Markets NY
EUR	1,702.25	NOK	20,000.00	16/08/23	-7.85	Goldman Sachs Capital Markets NY
EUR	304,946.13	DKK	2,270,000.00	16/08/23	-67.36	Goldman Sachs Capital Markets NY
EUR	1,104,021.01	AUD	1,798,000.00	16/08/23	8,013.41	Goldman Sachs Capital Markets NY
EUR	59,752.27	NZD	104,000.00	16/08/23	1,492.93	Goldman Sachs Capital Markets NY
EUR	435,882.49	JPY	67,400,000.00	16/08/23	6,472.57	Goldman Sachs Capital Markets NY
USD	205,078.13	SGD	272,166.88	17/07/23	3,548.31	Goldman Sachs Capital Markets NY
USD	71,970.00	ZAR	1,350,193.19	19/10/23	1,168.93	Goldman Sachs Capital Markets NY
HKD	3,192,000.00	USD	408,546.44	20/09/23	-455.26	Goldman Sachs Capital Markets NY
USD	282,094.14	HKD	2,204,000.00	20/09/23	316.68	Goldman Sachs Capital Markets NY
EUR	433,000.00	HKD	3,705,570.70	05/07/23	-398.84	Royal Bank of Canada, Capital Mkt Dpt
EUR	154,000.00	JPY	24,270,862.00	05/07/23	67.24	Royal Bank of Canada, Capital Mkt Dpt
USD	41,466.98	MXN	797,870.31	14/07/23	-4,557.74	Royal Bank of Canada, Capital Mkt Dpt
EUR	20,658.69	GBP	18,000.00	16/08/23	-276.65	Royal Bank of Canada, Capital Mkt Dpt
EUR	318,554.41	USD	345,000.00	16/08/23	3,024.74	Royal Bank of Canada, Capital Mkt Dpt
EUR	489,625.55	JPY	75,900,000.00	16/08/23	6,067.14	Royal Bank of Canada, Capital Mkt Dpt
EUR	301,908.44	JPY	44,300,000.00	16/08/23	19,600.04	Royal Bank of Canada, Capital Mkt Dpt
EUR	17,147.03	AUD	28,000.00	16/08/23	79.02	Royal Bank of Canada, Capital Mkt Dpt

onemarkets Fund

Notes to the financial statements - Schedule of derivative financial instruments

Forward foreign exchange contracts

onemarkets Fund - onemarkets PIMCO Global Balanced Allocation Fund (launched on 11 October 2022)

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)	Counterparty
EUR	731,618.41	USD	794,000.00	16/08/23	5,439.57	Royal Bank of Canada, Capital Mkt Dpt
EUR	177,897.55	GBP	155,000.00	16/08/23	-2,379.00	Royal Bank of Canada, Capital Mkt Dpt
EUR	608,507.59	USD	666,000.00	16/08/23	-615.89	Royal Bank of Canada, Capital Mkt Dpt
EUR	126,144.87	CHF	122,000.00	16/08/23	852.32	Royal Bank of Canada, Capital Mkt Dpt
EUR	97,484.41	AUD	159,000.00	16/08/23	562.58	Royal Bank of Canada, Capital Mkt Dpt
EUR	276,732.49	JPY	43,300,000.00	16/08/23	880.26	Royal Bank of Canada, Capital Mkt Dpt
EUR	25,470.51	JPY	3,800,000.00	16/08/23	1,256.38	Royal Bank of Canada, Capital Mkt Dpt
EUR	39,554.16	AUD	63,000.00	16/08/23	1,152.02	Royal Bank of Canada, Capital Mkt Dpt
EUR	14,644.00	AUD	24,000.00	16/08/23	14.22	Royal Bank of Canada, Capital Mkt Dpt
EUR	22,269.45	CAD	32,000.00	16/08/23	137.69	Royal Bank of Canada, Capital Mkt Dpt
EUR	69,667.48	JPY	10,400,000.00	16/08/23	3,397.41	Royal Bank of Canada, Capital Mkt Dpt
EUR	1,673,635.21	USD	1,809,000.00	16/08/23	19,169.45	Royal Bank of Canada, Capital Mkt Dpt
USD	144,798.12	MXN	2,509,351.42	16/08/23	-255.53	Royal Bank of Canada, Capital Mkt Dpt
USD	330,000.00	EUR	307,758.02	16/08/23	-5,953.69	Royal Bank of Canada, Capital Mkt Dpt
USD	4,778,000.00	EUR	4,428,610.53	16/08/23	-58,790.01	Royal Bank of Canada, Capital Mkt Dpt
HKD	1,309,000.00	USD	167,436.57	20/09/23	-92.17	Royal Bank of Canada, Capital Mkt Dpt
KRW	14,231,784.00	USD	11,000.00	20/09/23	-139.52	Royal Bank of Canada, Capital Mkt Dpt
KRW	14,471,807.00	USD	11,000.00	20/09/23	27.45	Royal Bank of Canada, Capital Mkt Dpt
KRW	15,496,399.00	USD	12,000.00	20/09/23	-172.50	Royal Bank of Canada, Capital Mkt Dpt
KRW	14,131,887.00	USD	11,000.00	20/09/23	-209.01	Royal Bank of Canada, Capital Mkt Dpt
KRW	14,329,339.00	USD	11,000.00	20/09/23	-71.65	Royal Bank of Canada, Capital Mkt Dpt
EUR	26,666.54	GBP	23,000.00	16/08/23	-83.66	Royal Bank of Scotland London
EUR	433,658.43	USD	478,000.00	16/08/23	-3,526.99	Royal Bank of Scotland London
EUR	151,598.48	JPY	22,300,000.00	16/08/23	9,490.10	Royal Bank of Scotland London
EUR	30,723.38	NOK	360,000.00	16/08/23	-58.38	Royal Bank of Scotland London
EUR	261,156.62	NOK	3,020,000.00	16/08/23	2,933.78	Royal Bank of Scotland London
EUR	200,120.28	CHF	194,000.00	16/08/23	885.70	Royal Bank of Scotland London
EUR	83,505.07	CHF	81,000.00	16/08/23	319.62	Royal Bank of Scotland London
EUR	69,258.74	JPY	10,300,000.00	16/08/23	3,624.70	Royal Bank of Scotland London
EUR	10,748.34	DKK	80,000.00	16/08/23	-1.04	Royal Bank of Scotland London
EUR	86,758.86	GBP	75,000.00	16/08/23	-470.42	Royal Bank of Scotland London
EUR	433,386.61	USD	465,000.00	16/08/23	8,116.27	Royal Bank of Scotland London
EUR	45,517.36	GBP	39,000.00	16/08/23	158.92	Royal Bank of Scotland London
GBP	114,000.00	EUR	131,634.10	16/08/23	954.86	Royal Bank of Scotland London
USD	371,000.00	EUR	341,713.45	16/08/23	-2,402.88	Royal Bank of Scotland London
USD	150,000.00	EUR	138,277.01	16/08/23	-1,089.71	Royal Bank of Scotland London
USD	162,000.00	EUR	148,378.96	16/08/23	-214.58	Royal Bank of Scotland London
USD	6,652,000.00	EUR	6,056,748.79	16/08/23	27,214.99	Royal Bank of Scotland London

onemarkets Fund

Notes to the financial statements - Schedule of derivative financial instruments

Forward foreign exchange contracts

onemarkets Fund - onemarkets PIMCO Global Balanced Allocation Fund (launched on 11 October 2022)

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)	Counterparty
AUD	16,373.80	EUR	10,000.00	05/07/23	-10.08	Société Générale
BRL	53,023.30	USD	11,000.00	05/07/23	-9.61	Société Générale
EUR	41,513.12	JPY	6,400,000.00	16/08/23	737.73	Société Générale
EUR	151,593.07	GBP	130,000.00	16/08/23	398.00	Société Générale
EUR	19,478.77	GBP	17,000.00	16/08/23	-293.57	Société Générale
EUR	26,294.16	GBP	23,000.00	16/08/23	-456.75	Société Générale
EUR	620,792.15	USD	674,000.00	16/08/23	4,362.71	Société Générale
USD	391,000.00	EUR	361,257.36	16/08/23	-3,657.57	Société Générale
USD	9,752.42	SGD	13,000.00	17/07/23	130.00	Société Générale
BRL	44,504.10	USD	9,000.00	05/07/23	205.20	Standard Chartered Bank Ldn
BRL	53,903.30	USD	11,000.00	05/07/23	157.59	Standard Chartered Bank Ldn
BRL	53,820.80	USD	11,000.00	05/07/23	141.92	Standard Chartered Bank Ldn
KRW	15,600,960.00	USD	12,000.00	20/09/23	-99.76	Standard Chartered Bank Ldn
CAD	51,828.12	EUR	36,000.00	05/07/23	-101.66	Standard Chartered BK Plc Ldn
EUR	25,000.00	CHF	24,414.75	05/07/23	-15.11	Standard Chartered BK Plc Ldn
EUR	10,000.00	MXN	186,981.00	05/07/23	9.40	Standard Chartered BK Plc Ldn
CAD	181,000.00	EUR	124,621.08	16/08/23	563.69	Standard Chartered BK Plc Ldn
CHF	68,000.00	EUR	69,749.24	16/08/23	84.62	Standard Chartered BK Plc Ldn
EUR	31,986,917.25	USD	34,996,796.60	16/08/23	-21,122.09	Standard Chartered BK Plc Ldn
EUR	195,337.73	JPY	30,700,000.00	16/08/23	-239.47	Standard Chartered BK Plc Ldn
EUR	3,392,331.93	GBP	2,963,976.75	16/08/23	-55,012.33	Standard Chartered BK Plc Ldn
EUR	658,699.79	GBP	570,000.00	16/08/23	-4,243.98	Standard Chartered BK Plc Ldn
EUR	404,587.32	GBP	348,000.00	16/08/23	-152.58	Standard Chartered BK Plc Ldn
EUR	186,816.21	GBP	161,000.00	16/08/23	-434.86	Standard Chartered BK Plc Ldn
EUR	4,497,804.00	GBP	3,927,512.14	16/08/23	-70,204.51	Standard Chartered BK Plc Ldn
EUR	749,334.15	USD	811,000.00	16/08/23	7,611.88	Standard Chartered BK Plc Ldn
EUR	26,209.06	DKK	195,000.00	16/08/23	7.46	Standard Chartered BK Plc Ldn
EUR	375,611.39	USD	403,000.00	16/08/23	7,043.79	Standard Chartered BK Plc Ldn
EUR	833,062.18	USD	893,000.00	16/08/23	16,361.91	Standard Chartered BK Plc Ldn
EUR	173,737.33	GBP	150,000.00	16/08/23	-720.80	Standard Chartered BK Plc Ldn
EUR	210,985.71	GBP	181,000.00	16/08/23	475.51	Standard Chartered BK Plc Ldn
JPY	17,100,000.00	EUR	115,759.86	16/08/23	-6,791.08	Standard Chartered BK Plc Ldn
JPY	21,100,000.00	EUR	141,835.77	16/08/23	-7,381.78	Standard Chartered BK Plc Ldn
USD	2,110,000.00	EUR	1,957,948.46	16/08/23	-28,208.40	Standard Chartered BK Plc Ldn
					321,902.62	

onemarkets Fund

Notes to the financial statements - Schedule of derivative financial instruments

Financial futures

As at 30 June 2023, the following future contracts were outstanding:

onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised gain / (-loss) (in EUR)	Broker
Futures on index					
8.00	CAC40 10 EURO 07/23	EUR	592,004.80	-274.80	CACEIS Bank, Paris
31.00	CBOE VIX FUTURE 07/23	USD	386,150.32	-97,652.61	CACEIS Bank, Paris
-17.00	CBOE VIX FUTURE 09/23	USD	211,759.85	19,429.24	CACEIS Bank, Paris
2.00	DAX INDEX GERMANY 09/23	EUR	807,395.00	7,038.13	CACEIS Bank, Paris
27.00	DJ.STOX 600 INDUS 09/23	EUR	994,531.50	3,860.00	CACEIS Bank, Paris
25.00	DJ.STOXX600.BK(EUX) 09/23	EUR	194,462.50	1,787.50	CACEIS Bank, Paris
-73.00	DJ.STOXX600.OIL(EUX) 09/23	EUR	1,201,215.00	17,885.00	CACEIS Bank, Paris
-42.00	DJ.STOXX600.TLC(EUX) 09/23	EUR	413,847.00	-3,990.00	CACEIS Bank, Paris
31.00	DJ.STOXX 600 AUTO 09/23	EUR	993,209.00	-2,435.00	CACEIS Bank, Paris
-28.00	DJ.STOXX600 BASI 09/23	EUR	747,600.00	37,170.00	CACEIS Bank, Paris
-19.00	DJ.STOXX600 CHEM 09/23	EUR	1,142,375.00	-25,800.00	CACEIS Bank, Paris
11.00	DJ.STOXX 600 RETL 09/23	EUR	207,223.50	7,010.00	CACEIS Bank, Paris
49.00	DJ.STOXX600 TRAVEL 09/23	EUR	610,368.50	595.00	CACEIS Bank, Paris
41.00	DJ.STOXX600 UTI 09/23	EUR	800,853.00	5,125.00	CACEIS Bank, Paris
17.00	DJ.STOXX LARGE 200 09/23	EUR	406,767.50	1,025.00	CACEIS Bank, Paris
-23.00	DJ ESTOXX50D 12/24	EUR	272,895.00	-34,170.00	CACEIS Bank, Paris
16.00	DJ ESTOXX50D 12/25	EUR	189,840.00	9,600.00	CACEIS Bank, Paris
55.00	DJ ESTOXX50D 12/26	EUR	652,575.00	88,790.00	CACEIS Bank, Paris
-116.00	DJ EURO STOXX 50 09/23	EUR	5,102,944.40	-80,370.00	CACEIS Bank, Paris
26.00	DJ EURO STOXX 600 09/23	EUR	941,044.00	-2,550.00	CACEIS Bank, Paris
2.00	DJIA MINI FUTURE-CBT 09/23	USD	315,376.72	641.61	CACEIS Bank, Paris
-3.00	DJ ST600 HLTH (EUX) 09/23	EUR	157,909.50	-3,360.00	CACEIS Bank, Paris
-10.00	DJ STOXX 600 FOOD 09/23	EUR	383,360.00	-2,005.00	CACEIS Bank, Paris
-7.00	DJ STX 600 F S (EUX) 09/23	EUR	208,761.00	5,110.00	CACEIS Bank, Paris
-77.00	DJ STX 600 REA (EUX) 09/23	EUR	402,248.00	23,870.00	CACEIS Bank, Paris
-13.00	EMINI CONS STA IDX 09/23	USD	891,971.59	-9,023.83	CACEIS Bank, Paris
8.00	E-MINI CONSUMER-CME 09/23	USD	1,258,830.43	60,108.16	CACEIS Bank, Paris
-11.00	EMINI ENERGY SE INDX 09/23	USD	861,407.88	-730.52	CACEIS Bank, Paris
-5.00	EMINI FIN SECT IDX 09/23	USD	476,535.29	-8,822.18	CACEIS Bank, Paris
3.00	EMINI HEALTH CA INDX 09/23	USD	369,236.48	8,001.83	CACEIS Bank, Paris
15.00	E-MINI INDUSTRIAL SE 09/23	USD	1,487,832.26	57,679.19	CACEIS Bank, Paris
-7.00	EMINI MATERIALS INDX 09/23	USD	564,087.08	-23,409.72	CACEIS Bank, Paris
5.00	EMINI REG BANK 50 09/23	USD	294,422.55	-21,223.65	CACEIS Bank, Paris
-9.00	E-MINI RUS 1000 V 09/23	USD	641,647.20	-14,560.04	CACEIS Bank, Paris
5.00	E-MINI RUSS 1000 GRW 09/23	USD	634,799.50	22,639.78	CACEIS Bank, Paris
-20.00	EMINI S&P REAL ESTAT 09/23	USD	848,716.77	-21,264.89	CACEIS Bank, Paris
-5.00	E-MINI TECHNOLO-CME 09/23	USD	803,308.89	-36,040.33	CACEIS Bank, Paris
1.00	E-MINU UTL S .SECT 09/23	USD	60,819.43	-247.48	CACEIS Bank, Paris
13.00	EM RUSS 2000 09/23	USD	1,125,276.90	325.39	CACEIS Bank, Paris
109.00	EURO STOX BANK INDX 09/23	EUR	585,057.50	-720.00	CACEIS Bank, Paris
-12.00	EUX MSCI INDO 09/23	USD	202,653.71	-503.76	CACEIS Bank, Paris
-49.00	EUX STX SMALL 200 ID 09/23	EUR	756,878.50	13,720.00	CACEIS Bank, Paris
-12.00	FTSE/JSE TOP40 09/23	ZAR	411,669.69	7,433.06	CACEIS Bank, Paris
-103.00	FTSE/XINHUA CHIN-SGX 07/23	USD	1,179,113.98	662.19	CACEIS Bank, Paris
32.00	FTSE 100 INDEX 09/23	GBP	2,808,471.25	6,071.20	CACEIS Bank, Paris
-9.00	FTSE 250 Y2 09/23	GBP	386,298.06	-10,022.72	CACEIS Bank, Paris
7.00	FTSE MIB INDEX 09/23	EUR	988,079.05	4,390.00	CACEIS Bank, Paris
30.00	FTSE TAIWAN 07/23	USD	1,602,236.48	274.98	CACEIS Bank, Paris
-10.00	HANG SENG INDEX 07/23	HKD	1,106,262.79	15,790.03	CACEIS Bank, Paris
-13.00	H-SHARES IDX (HKG) 07/23	HKD	488,458.31	6,345.25	CACEIS Bank, Paris
11.00	IBEX 35 INDEX 07/23	EUR	1,055,230.00	18,180.80	CACEIS Bank, Paris

onemarkets Fund

Notes to the financial statements - Schedule of derivative financial instruments

Financial futures

onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised gain / (-loss) (in EUR)	Broker
44.00	MINI MSCI EMG MKT 09/23	USD	1,995,275.18	-28,848.76	CACEIS Bank, Paris
-20.00	MSCI.SING INDEX 07/23	SGD	390,585.84	-1,659.33	CACEIS Bank, Paris
9.00	MSCI BRAZIL IX FU 09/23	USD	459,744.09	10,634.19	CACEIS Bank, Paris
6.00	MSCI India Net Total 09/23	USD	537,272.23	20,821.26	CACEIS Bank, Paris
-12.00	MSCI MEXICO IDX 09/23	USD	396,022.00	4,935.84	CACEIS Bank, Paris
15.00	NASDAQ 100 E-MINI 09/23	USD	4,173,934.92	115,959.67	CACEIS Bank, Paris
40.00	NIKKEI 225 (SGX) 09/23	JPY	4,209,464.66	47,649.56	CACEIS Bank, Paris
86.00	OMXS30 INDEX (OML) 07/23	SEK	1,685,739.39	448.31	CACEIS Bank, Paris
-3.00	S&P/TSE CAN 60 INDEX 09/23	CAD	506,448.71	-14,975.41	CACEIS Bank, Paris
27.00	S&P 500 EMINI INDEX 09/23	USD	5,506,886.34	120,178.74	CACEIS Bank, Paris
8.00	S&P EMINI RETAIL CME 09/23	USD	494,019.43	14,878.09	CACEIS Bank, Paris
3.00	SP EMINI BIOTECH 09/23	USD	122,375.25	-14,216.32	CACEIS Bank, Paris
16.00	SP EMINICME 09/23	USD	1,249,385.88	28,304.31	CACEIS Bank, Paris
-16.00	SPI 200 INDEX (SFE) 09/23	AUD	1,757,974.13	-12,965.22	CACEIS Bank, Paris
-93.00	STOXX EUR 600 09/23	EUR	2,147,974.50	-4,795.00	CACEIS Bank, Paris
-12.00	SWISS MARKET INDEX 09/23	CHF	1,386,849.85	-1,936.38	CACEIS Bank, Paris
-3.00	TOPIX (OSE) 09/23	JPY	435,404.92	-8,583.42	CACEIS Bank, Paris
50.00	WIG20 INDEX FUT 09/23	PLN	464,819.01	-943.00	CACEIS Bank, Paris
Futures on bonds					
101.00	AUSTR 10YR BOND 09/23	AUD	5,076,128.13	-29,530.84	CACEIS Bank, Paris
-139.00	AUSTR 3YR BOND 09/23	AUD	7,589,705.31	35,462.94	CACEIS Bank, Paris
67.00	CAN 10YR BOND (MSE) 09/23	CAD	4,022,552.47	14,061.09	CACEIS Bank, Paris
124.00	EURO BOBL FUTURE 09/23	EUR	12,190,130.00	-199,730.00	CACEIS Bank, Paris
34.00	EURO BTP FUTURE -EUX 09/23	EUR	3,517,776.00	-15,330.00	CACEIS Bank, Paris
10.00	EURO BUND FUTURE 09/23	EUR	946,260.00	-3,690.00	CACEIS Bank, Paris
7.00	EURO BUXL FUTURE 09/23	EUR	556,741.50	8,860.00	CACEIS Bank, Paris
-21.00	EURO-OAT-FUTURES-EUX 09/23	EUR	2,112,652.50	20,220.00	CACEIS Bank, Paris
131.00	EURO SCHATZ 09/23	EUR	13,004,239.00	-94,275.00	CACEIS Bank, Paris
-11.00	JPN 10 YEARS BOND 09/23	JPY	6,921,472.00	-48,133.11	CACEIS Bank, Paris
17.00	LONG GILT FUTURE-LIF 09/23	GBP	1,282,473.34	-12,328.85	CACEIS Bank, Paris
31.00	SHORT EUR-BTP 09/23	EUR	3,015,075.50	-14,790.00	CACEIS Bank, Paris
-107.00	US 10 YEARS NOTE 09/23	USD	9,654,273.60	77,287.18	CACEIS Bank, Paris
3.00	US 10YR ULTRA (CBOT) 09/23	USD	267,243.35	-2,291.48	CACEIS Bank, Paris
94.00	US 2 YEARS NOTE- CBT 09/23	USD	17,143,045.37	-201,019.71	CACEIS Bank, Paris
255.00	US 5 YEARS NOTE-CBT 09/23	USD	23,015,152.38	-358,508.53	CACEIS Bank, Paris
12.00	US TREASURY BOND 09/23	USD	1,180,940.66	-9,051.33	CACEIS Bank, Paris
50.00	US ULTRA BD CBT 30YR 09/23	USD	4,131,101.05	55,081.35	CACEIS Bank, Paris
				-451,437.35	

onemarkets Fund - onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised gain / (-loss) (in EUR)	Broker
Futures on index					
-495.00	DJ EURO STOXX 50 09/23	EUR	21,775,495.50	-280,850.00	CACEIS Bank, Paris
139.00	FTSE/XINHUA CHIN-SGX 07/23	USD	1,591,231.48	-1,275.86	CACEIS Bank, Paris
-66.00	FTSE 100 INDEX 09/23	GBP	5,800,139.84	61,067.41	CACEIS Bank, Paris
43.00	H-SHARES IDX (HKG) 07/23	HKD	1,615,669.79	-20,994.89	CACEIS Bank, Paris
68.00	MSCI EM NTR INDEX 09/23	EUR	2,983,296.00	-65,484.00	CACEIS Bank, Paris
36.00	NASDAQ 100 E-MINI 09/23	USD	10,017,443.81	395,349.22	CACEIS Bank, Paris
21.00	NIKKEI 225 (OSAKA) 09/23	JPY	4,419,937.89	105,807.24	CACEIS Bank, Paris
181.00	S&P 500 EMINI INDEX 09/23	USD	36,916,534.37	1,090,009.17	CACEIS Bank, Paris
17.00	SPI 200 INDEX (SFE) 09/23	AUD	1,867,847.52	23,428.92	CACEIS Bank, Paris

onemarkets Fund

Notes to the financial statements - Schedule of derivative financial instruments

Financial futures

onemarkets Fund - onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised gain / (-loss) (in EUR)	Broker
-39.00	SWISS MARKET INDEX 09/23	CHF	4,507,262.03	14,712.36	CACEIS Bank, Paris
21.00	TOPIX (OSE) 09/23	JPY	3,047,834.42	81,702.63	CACEIS Bank, Paris
Futures on bonds					
46.00	AUSTR 10YR BOND 09/23	AUD	2,311,899.94	-22,097.58	CACEIS Bank, Paris
322.00	CAN 10YR BOND (MSE) 09/23	CAD	19,332,267.09	-174,669.25	CACEIS Bank, Paris
-371.00	EURO BOBL FUTURE 09/23	EUR	36,472,082.50	686,350.00	CACEIS Bank, Paris
157.00	EURO BTP FUTURE -EUX 09/23	EUR	16,243,848.00	78,500.00	CACEIS Bank, Paris
54.00	EURO BUND FUTURE 09/23	EUR	5,109,804.00	-44,940.00	CACEIS Bank, Paris
-100.00	EURO BUXL FUTURE 09/23	EUR	7,953,450.00	-226,140.00	CACEIS Bank, Paris
10.00	EURO SCHATZ 09/23	EUR	992,690.00	-200.00	CACEIS Bank, Paris
-11.00	JPN 10 YEARS BOND 09/23	JPY	6,921,472.00	-48,133.11	CACEIS Bank, Paris
74.00	LONG GILT FUTURE-LIF 09/23	GBP	5,582,531.03	-59,686.53	CACEIS Bank, Paris
-263.00	US 10YR ULTRA (CBOT) 09/23	USD	23,428,334.10	222,874.66	CACEIS Bank, Paris
1,729.00	US 2 YEARS NOTE- CBT 09/23	USD	315,322,611.14	-3,453,561.81	CACEIS Bank, Paris
-46.00	US 5 YEARS NOTE-CBT 09/23	USD	4,151,752.98	35,403.30	CACEIS Bank, Paris
133.00	US TREASURY BOND 09/23	USD	13,088,758.94	89,152.73	CACEIS Bank, Paris
				-1,513,675.39	

onemarkets Fund - onemarkets BlackRock Global Equity Dynamic Opportunities Fund (launched on 30 September 2022)

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised gain / (-loss) (in EUR)	Broker
Futures on index					
-32.00	FTSE 100 INDEX 09/23	GBP	2,812,189.01	29,738.39	BofA Securities Europe SA
5.00	S&P/TSE CAN 60 INDEX 09/23	CAD	841,243.33	15,156.89	BofA Securities Europe SA
1.00	S&P 500 EMINI INDEX 09/23	USD	203,958.75	3,528.87	BofA Securities Europe SA
				48,424.15	

onemarkets Fund

Notes to the financial statements - Schedule of derivative financial instruments

Credit Default Swaps ("CDS")

As at 30 June 2023, the following Credit Default Swaps ("CDS") were outstanding:

onemarkets Fund - onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Description/Underlying	Counterparty	Notional	Maturity	Currency	Buy/Sell	Unrealised (in EUR)
CDS Index						
CDX HY CDSI S40 5Y PRC Corp	BNP Paribas Paris	300,000	20/06/28	USD	Sell	7,562.54
ITRX EUR CDSI S38 5Y Corp	BNP Paribas Paris	3,000,000	20/12/27	EUR	Buy	-39,343.69
ITRX EUR CDSI S38 5Y Corp	BNP Paribas Paris	5,000,000	20/12/27	EUR	Sell	65,572.81
ITRX XOVER CDSI S38 5Y Corp	BNP Paribas Paris	700,000	20/12/27	EUR	Buy	-34,140.98
ITRX XOVER CDSI S39	BNP Paribas Paris	1,980,000	20/12/27	USD	Sell	56,703.96
MARKIT CDX NA IG 40 5Y 06/2028	BNP Paribas Paris	100,000	20/06/28	USD	Sell	1,369.99
CDX HY CDSI S39 5Y PRC Corp	BOFA Securities Europe	198,000	20/12/27	USD	Buy	-5,670.39
CDX HY CDSI S40 5Y PRC Corp	BOFA Securities Europe	100,000	20/06/28	USD	Sell	2,520.85
CDX IG CDSI S39 5Y Corp	BOFA Securities Europe	5,000,000	20/12/27	USD	Sell	66,466.57
ITRX EUR CDSI S38 5Y Corp	BOFA Securities Europe	200,000	20/12/27	EUR	Sell	2,622.91
ITRX EUR CDSI S39 5Y	BOFA Securities Europe	2,200,000	20/06/28	EUR	Sell	25,955.99
ITRX XOVER CDSI S38 5Y Corp	BOFA Securities Europe	2,500,000	20/12/27	EUR	Sell	121,932.07
ITRX XOVER CDSI S38 5Y Corp	BOFA Securities Europe	200,000	20/12/27	EUR	Sell	9,754.56
ITRX XOVER CDSI S38 5Y Corp	BOFA Securities Europe	4,000,000	20/12/27	EUR	Sell	195,091.31
MARKIT CDX NA IG 40 5Y 06/2028	BOFA Securities Europe	3,600,000	20/06/28	USD	Sell	49,319.86
SNRFIN CDSI S38 5Y	BOFA Securities Europe	1,500,000	20/12/27	EUR	Buy	-12,990.84
ITRX EUR CDSI S39 5Y	Citigroup Global Markets Europe AG	800,000	20/06/28	EUR	Sell	9,438.54
ITRX XOVER CDSI S38 5Y Corp	Citigroup Global Markets Europe AG	400,000	20/12/27	EUR	Sell	19,509.13
ITRX XOVER CDSI S38 5Y Corp	Citigroup Global Markets Europe AG	300,000	20/12/27	EUR	Sell	14,631.85
ITRX XOVER CDSI S38 5Y Corp	Goldman Sachs Bank Europe SE	200,000	20/12/27	EUR	Sell	9,754.56
ITRX XOVER CDSI S38 5Y Corp	Goldman Sachs Bank Europe SE	2,970,000	20/12/27	USD	Sell	85,055.94
ITRX XOVER CDSI S39	Goldman Sachs Bank Europe SE	600,000	20/06/28	EUR	Sell	23,782.18
ITRX XOVER CDSI S39	J.P. Morgan AG	200,000	20/06/28	EUR	Sell	7,927.39
ITRX XOVER CDSI S38 5Y Corp	Morgan Stanley Bk AG	5,600,000	20/06/28	USD	Sell	-249,045.32
CDS Single Name						
COLOMBIA 10.375 03-33 28/01S	BNP Paribas Paris	600,000	20/06/28	USD	Buy	31,460.30
BNP PARIBAS 2.25 16-27 11/01A	Goldman Sachs Bank Europe SE	300,000	20/06/28	EUR	Buy	4,465.13
COMMERZBANK AG 1.00 19-26 25/02A	Goldman Sachs Bank Europe SE	300,000	20/06/28	EUR	Sell	1,994.25
HANNOVER RUECK SE 1.125 18-28 18/04A	Goldman Sachs Bank Europe SE	300,000	20/06/28	EUR	Buy	-7,837.46
LINDT SPRUE	Goldman Sachs Bank Europe SE	300,000	20/06/28	EUR	Sell	-773.31
MEDIOBANCA 2.3000 20-30 23/11A	Goldman Sachs Bank Europe SE	400,000	20/06/28	EUR	Buy	16,281.83
SOCIETE GENERALE S FL.R 16-28 20/07A	Goldman Sachs Bank Europe SE	400,000	20/06/28	EUR	Sell	-12,346.40
BARCLAYS BANK PLC 2.25 14-24 10/06A	J.P. Morgan AG	800,000	20/06/24	EUR	Sell	603.39
BARCLAYS BANK PLC 2.25 14-24 10/06A	J.P. Morgan AG	800,000	20/06/24	EUR	Sell	3,635.10
BARCLAYS PLC 1.375 18-26 24/01A	J.P. Morgan AG	200,000	20/06/28	EUR	Buy	1,538.40
BARCLAYS PLC 1.375 18-26 24/01A	J.P. Morgan AG	200,000	20/06/28	EUR	Buy	-2,084.63
BRAZIL 4.25 13-25 07/01S	J.P. Morgan AG	900,000	20/06/28	USD	Buy	26,954.71
PERU 8.75 03-33 21/11S	J.P. Morgan AG	900,000	20/06/28	USD	Buy	-8,566.99
MEXICO 4.15 17-27 28/03S	Morgan Stanley Bk AG	2,200,000	20/06/28	USD	Buy	2,716.51
SOUTH AFRICA 5.875 13-25 16/09S	Morgan Stanley Bk AG	800,000	20/06/28	USD	Buy	51,485.66
						543,308.28

onemarkets Fund

Notes to the financial statements - Schedule of derivative financial instruments

Credit Default Swaps ("CDS")

onemarkets Fund - onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)

Description/Underlying	Counterparty	Notional	Maturity	Currency	Buy/ Sell	Unrealised (in EUR)
CDS Index						
ITRX EUR CDSI S39 5Y	BOFA Securities Europe	6,500,000	20/06/28	EUR	Sell	76,688.13
ITRX EUR CDSI S39 5Y	BOFA Securities Europe	2,200,000	20/06/28	EUR	Sell	25,955.99
ITRX EUR CDSI S39 5Y	BOFA Securities Europe	15,900,000	20/06/28	EUR	Sell	187,590.98
ITRX EUR CDSI S39 5Y	BOFA Securities Europe	7,500,000	20/06/28	EUR	Sell	88,486.30
ITRX XOVER CDSI S39	BOFA Securities Europe	3,700,000	20/06/28	EUR	Sell	146,656.79
ITRX XOVER CDSI S39	Goldman Sachs Bank Europe SE	8,500,000	20/06/28	EUR	Sell	336,914.26
ITRX XOVER CDSI S39	Goldman Sachs Bank Europe SE	7,300,000	20/06/28	USD	Sell	184,021.83
MARKIT CDX EM CDSI S39 5Y	Goldman Sachs Bank Europe SE	1,100,000	20/06/28	USD	Sell	-48,919.62
MARKIT CDX NA IG 40 5Y 06/2028	Goldman Sachs Bank Europe SE	6,500,000	20/06/28	USD	Sell	89,049.76
CDX HY CDSI S40 5Y PRC Corp	Morgan Stanley Bk AG	7,400,000	20/06/28	USD	Sell	186,542.68
MARKIT CDX EM CDSI S39 5Y	Morgan Stanley Bk AG	2,200,000	20/06/28	USD	Sell	-97,839.23
MARKIT CDX NA IG 40 5Y 06/2028	Morgan Stanley Bk AG	22,400,000	20/06/28	USD	Sell	306,879.16
						1,482,027.03

onemarkets Fund - onemarkets PIMCO Global Balanced Allocation Fund (launched on 11 October 2022)

Description/Underlying	Counterparty	Notional	Maturity	Currency	Buy/ Sell	Unrealised (in EUR)
CDS Index						
CDX HY CDSI S40 5Y PRC Corp	BARCLAYS CAPITAL	700,000	20/06/28	USD	Sell	17,645.93
CDX IG CDSI S39 5Y Corp	BARCLAYS CAPITAL	2,700,000	20/12/27	USD	Sell	35,891.95
ITRX EUR CDSI S39 5Y	BARCLAYS CAPITAL	3,500,000	20/06/28	EUR	Sell	41,293.61
ITRX XOVER CDSI S39	BARCLAYS CAPITAL	200,000	20/06/28	EUR	Sell	7,927.39
MARKIT CDX NA IG 40 5Y 06/2028	BARCLAYS CAPITAL	35,780,000	20/06/28	USD	Sell	490,184.65
						592,943.53

onemarkets Fund

Notes to the financial statements - Schedule of derivative financial instruments

Interest Rate Swaps ("IRS")

As at 30 June 2023, the following Interest Rate Swaps ("IRS") were outstanding:

onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Nominal	Currency	Maturity	Counterparty	Sub-fund paid	Sub-fund received	Unrealised (in EUR)
4,200,000	CHF	27/12/24	Goldman Sachs Bank Europe SE	CHF Overnight Compounded Rate	1.525%	28,073.55
2,900,000	CHF	27/12/27	Goldman Sachs Bank Europe SE	1.725% CHF Overnight Compounded Rate	CHF Overnight Compounded Rate	-11,497.24
600,000	CHF	27/12/32	Goldman Sachs Bank Europe SE	1.94%	JPY Overnight Compounded Rate	-10,417.20
405,000,000	JPY	12/01/28	Citigroup Global Markets Europe	0.51625% JPY Overnight Compounded Rate	0.88%	33,819.82
85,000,000	JPY	12/01/33	Citigroup Global Markets Europe	0.2338% JPY Overnight Compounded Rate	0.88%	-15,679.24
600,000,000	JPY	12/01/25	Citigroup Global Markets Europe	0.805%	0.2338% JPY Overnight Compounded Rate	-11,726.57
90,000,000	JPY	26/01/33	Goldman Sachs Bank Europe SE	0.818%	JPY Overnight Compounded Rate	12,521.72
90,000,000	JPY	27/01/33	Morgan Stanley Bank AG	0.818%	JPY Overnight Compounded Rate	13,213.80
90,000,000	JPY	30/01/33	Goldman Sachs Bank Europe SE	0.838% GBP Overnight Compounded Rate	3.38736% GBP Overnight Compounded Rate	14,271.48
1,000,000	GBP	01/02/33	BofA Securities Europe SA	3.62486% GBP Overnight Compounded Rate	3.37% GBP Overnight Compounded Rate	89,348.73
1,900,000	GBP	01/02/28	BofA Securities Europe SA	3.6%	3.37% GBP Overnight Compounded Rate	-138,946.95
1,000,000	GBP	02/02/33	BofA Securities Europe SA	3.58% GBP Overnight Compounded Rate	3.37% GBP Overnight Compounded Rate	90,874.11
1,900,000	GBP	02/02/28	BofA Securities Europe SA	3.6%	3.37% GBP Overnight Compounded Rate	-141,134.08
1,900,000	GBP	03/02/28	BofA Securities Europe SA	3.58% GBP Overnight Compounded Rate	3.3595% GBP Overnight Compounded Rate	-142,906.40
1,000,000	GBP	03/02/33	BofA Securities Europe SA	3.49% GBP Overnight Compounded Rate	3.3595% GBP Overnight Compounded Rate	91,802.08
1,900,000	GBP	06/02/28	Citigroup Global Markets Europe	3.49% GBP Overnight Compounded Rate	3.29% CHF Overnight Compounded Rate	-150,846.06
500,000	GBP	06/02/33	Citigroup Global Markets Europe	2.9975% Euro Short Term Rate Compounded	3.29% CHF Overnight Compounded Rate	48,959.21
3,100,000	CHF	10/03/26	Goldman Sachs Bank Europe SE	2.055% Euro Short Term Rate Compounded	2.055% Euro Short Term Rate Compounded	-13,220.31
1,000,000	EUR	13/03/33	JP Morgan AG Frankfurt	2.9975% Euro Short Term Rate Compounded	2.055% Euro Short Term Rate Compounded	15,658.39
3,000,000	EUR	13/03/26	JP Morgan AG Frankfurt	3.485% JPY Overnight Compounded Rate	3.485% JPY Overnight Compounded Rate	-5,301.68
204,800,000	JPY	27/03/28	Citigroup Global Markets Europe	0.274% JPY Overnight Compounded Rate	0.618% JPY Overnight Compounded Rate	2,273.43
110,300,000	JPY	27/03/33	Citigroup Global Markets Europe	0.618% JPY Overnight Compounded Rate	0.618% JPY Overnight Compounded Rate	-2,452.99
80,000,000	JPY	30/03/33	Goldman Sachs Bank Europe SE	0.647%	0.618% JPY Overnight Compounded Rate	3,163.45
80,000,000	JPY	31/03/33	Goldman Sachs Bank Europe SE	0.625%	0.618% JPY Overnight Compounded Rate	2,089.63
80,000,000	JPY	03/04/33	Citigroup Global Markets Europe	0.63%	0.618% JPY Overnight Compounded Rate	2,309.32
2,400,000	CHF	04/04/33	Goldman Sachs Bank Europe SE	1.9225% CHF Overnight Compounded Rate	0.618% JPY Overnight Compounded Rate	38,912.45
80,000,000	JPY	05/04/33	Citigroup Global Markets Europe	0.6575% Euro Short Term Rate Compounded	0.618% JPY Overnight Compounded Rate	3,630.74
3,800,000	EUR	06/04/28	Citigroup Global Markets Europe	2.791% JPY Overnight Compounded Rate	2.791% JPY Overnight Compounded Rate	41,835.00
63,300,000	JPY	10/04/33	Goldman Sachs Bank Europe SE	0.676% JPY Overnight Compounded Rate	0.676% JPY Overnight Compounded Rate	-3,556.93
23,800,000	JPY	10/04/53	Goldman Sachs Bank Europe SE	1.101% Euro Short Term Rate Compounded	0.676% JPY Overnight Compounded Rate	1,733.26
800,000	EUR	03/05/53	Goldman Sachs Bank Europe SE	2.5395% Euro Short Term Rate Compounded	2.5395% Euro Short Term Rate Compounded	-10,659.96
2,000,000	EUR	03/05/33	Goldman Sachs Bank Europe SE	2.8025%	2.5395% Euro Short Term Rate Compounded	-1,356.31

onemarkets Fund

Notes to the financial statements - Schedule of derivative financial instruments

Interest Rate Swaps ("IRS")

onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Nominal	Currency	Maturity	Counterparty	Sub-fund paid	Sub-fund received	Unrealised (in EUR)
800,000	EUR	09/05/53	Citigroup Global Markets Europe	Euro Short Term Rate Compounded	2.552%	-12,778.08
1,900,000	EUR	09/05/33	Citigroup Global Markets Europe	2.737%	Euro Short Term Rate Compounded	-11,904.11
4,900,000	EUR	17/05/29	Citigroup Global Markets Europe	2.507%	Euro Short Term Rate Compounded	5,667.99
1,100,000	EUR	17/05/37	Citigroup Global Markets Europe	Compounded	2.827%	-16,537.59
1,900,000	GBP	23/05/25	BofA Securities Europe SA	4.633%	GBP Overnight Compounded Rate	-52,038.99
400,000	CHF	25/05/33	BNP Paribas SA Paris	CHF Overnight Compounded Rate	1.9552%	-7,789.35
2,500,000	CHF	12/06/28	BNP Paribas SA Paris	CHF Overnight Compounded Rate	1.8682%	-8,853.60
1,800,000	GBP	13/06/25	Citigroup Global Markets Europe	5.175%	GBP Overnight Compounded Rate	-30,224.11
300,000,000	JPY	13/06/25	BofA Securities Europe SA	JPY Overnight Compounded Rate	0.08%	-367.84
3,000,000	CHF	13/06/28	Morgan Stanley Bank AG	CHF Overnight Compounded Rate	1.8947%	-14,526.68
1,000,000	GBP	12/06/33	BNP Paribas SA Paris	3.728%	GBP Overnight Compounded Rate	9,879.85
1,000,000	EUR	12/06/33	BNP Paribas SA Paris	Euro Short Term Rate Compounded	2.7077%	-5,409.27
1,700,000	EUR	20/06/38	Goldman Sachs Bank Europe SE	Euro Short Term Rate Compounded	2.976%	-11,359.51
4,100,000	EUR	20/06/35	Goldman Sachs Bank Europe SE	2.97%	Euro Short Term Rate Compounded	9,879.50
2,000,000	GBP	19/06/26	Goldman Sachs Bank Europe SE	5.285%	GBP Overnight Compounded Rate	-7,573.73
70,000,000	JPY	21/06/43	Citigroup Global Markets Europe	JPY Overnight Compounded Rate	1.34375%	2,237.14
500,000	EUR	22/06/43	BofA Securities Europe SA	2.754%	Euro Short Term Rate Compounded	3,431.27
1,400,000	EUR	29/06/35	Goldman Sachs Bank Europe SE	2.57%	Euro Short Term Rate Compounded	-5,715.32
1,400,000	EUR	29/06/30	Goldman Sachs Bank Europe SE	Euro Short Term Rate Compounded	2.471%	4,312.23
400,000	EUR	29/06/45	Goldman Sachs Bank Europe SE	Euro Short Term Rate Compounded	2.522%	120.63
1,500,000	EUR	03/07/33	Goldman Sachs Bank Europe SE	2.5428%	Euro Short Term Rate Compounded	-2,135.97
500,000	CHF	03/07/33	Goldman Sachs Bank Europe SE	1.7378%	CHF Overnight Compounded Rate	-422.58
9,000,000	NZD	02/12/27	Goldman Sachs Bank Europe SE	4.4975%	NZD BBR 3 Months	-55,656.18
3,000,000	NZD	02/12/32	Goldman Sachs Bank Europe SE	4.335%	NZD BBR 3 Months	-22,645.17
4,400,000	CAD	23/12/27	Goldman Sachs Bank Europe SE	CAD CDOR 3 Months	3.44%	97,197.15
6,400,000	CAD	23/12/24	Goldman Sachs Bank Europe SE	4.175%	CAD CDOR 3 Months	-63,285.71
1,000,000	CAD	23/12/32	Goldman Sachs Bank Europe SE	3.4675%	CAD CDOR 3 Months	-18,203.51
4,000,000,000	KRW	27/12/27	Morgan Stanley Bank AG	3.36%	KRW Certif Deposit 3 Months	-19,309.40
6,100,000	PLN	28/12/27	Citigroup Global Markets Europe	6.07%	PLN WIBOR 6 Months	54,362.93
16,000,000	CZK	28/12/27	Citigroup Global Markets Europe	4.93%	CZK Pribor 6 Months	8,436.70
20,000,000	MXN	17/12/27	Goldman Sachs Bank Europe SE	8.49%	MXN TIIE 28D	1,640.11
3,400,000	ILS	28/12/27	Goldman Sachs Bank Europe SE	3.44%	ILS TELBOR 3 Months	-10,395.73
34,500,000	ZAR	28/12/27	Goldman Sachs Bank Europe SE	8.15%	ZAR JIBAR 3 Months	-29,426.87
700,000	USD	11/01/33	JP Morgan AG Frankfurt	3.17%	USD SOFR Compounded	-22,167.31
3,400,000	USD	11/01/28	JP Morgan AG Frankfurt	USD SOFR Compounded	3.37%	84,578.66
4,800,000	USD	11/01/25	JP Morgan AG Frankfurt	4.216%	USD SOFR Compounded	-57,102.15
100,000,000	INR	17/01/28	Goldman Sachs Bank Europe SE	6.275%	INR OIS Overnight Compounded	-8,052.67
3,700,000	CAD	18/01/25	Goldman Sachs Bank Europe SE	4.09375%	CAD CDOR 3 Months	-40,841.50

onemarkets Fund

Notes to the financial statements - Schedule of derivative financial instruments

Interest Rate Swaps ("IRS")

onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Nominal	Currency	Maturity	Counterparty	Sub-fund paid	Sub-fund received	Unrealised (in EUR)
1,700,000	AUD	20/01/28	Goldman Sachs Bank Europe SE	3.6275%	AUD BANK BILL 6 Months	-29,410.88
27,000,000	NOK	23/01/25	JP Morgan AG Frankfurt	3.224%	NOK OIBOR 6 Months	-55,597.90
3,700,000	CAD	19/01/25	JP Morgan AG Frankfurt	4%	CAD CDOR 3 Months	-45,089.74
8,000,000	SEK	26/01/33	Goldman Sachs Bank Europe SE	SEK STIBOR 3 Months	2.705%	21,134.48
8,000,000	SEK	27/01/33	Citigroup Global Markets Europe	SEK STIBOR 3 Months	2.63%	25,216.23
18,000,000	NOK	31/01/26	Goldman Sachs Bank Europe SE	3.135%	NOK OIBOR 6 Months	-56,205.39
600,000	NZD	02/02/43	Morgan Stanley Bank AG	4.2525%	NZD BBR 3 Months	-17,017.87
19,000,000	NOK	07/02/26	Goldman Sachs Bank Europe SE	3.0025%	NOK OIBOR 6 Months	-64,507.76
66,000,000	SEK	13/02/26	Goldman Sachs Bank Europe SE	3.0025%	SEK STIBOR 3 Months	-119,327.61
8,000,000	CAD	13/02/25	Goldman Sachs Bank Europe SE	4.505%	CAD CDOR 3 Months	-55,046.83
50,000,000	SEK	07/03/28	Goldman Sachs Bank Europe SE	3.436%	SEK STIBOR 3 Months	240.76
1,500,000	CAD	07/03/33	Citigroup Global Markets Europe	3.706%	CAD CDOR 3 Months	-6,978.05
500,000	USD	10/03/53	Citigroup Global Markets Europe	3.155%	USD SOFR Compounded	-4,383.88
3,400,000	USD	10/03/26	Citigroup Global Markets Europe	Compounded	4.615%	-5,497.84
1,800,000	NZD	30/03/33	Citigroup Global Markets Europe	4.212%	NZD BBR 3 Months	-23,229.33
12,500,000	NOK	04/04/43	Goldman Sachs Bank Europe SE	2.87%	NOK OIBOR 6 Months	96,619.32
5,000,000	NZD	05/04/30	Goldman Sachs Bank Europe SE	4.2775%	NZD BBR 3 Months	47,153.45
8,000,000,000	KRW	18/04/25	BNP Paribas SA Paris	3.08%	KRW Certif Deposit 3 Months	-30,481.63
15,000,000	TWD	18/01/28	BNP Paribas SA Paris	1.202%	TWD TAIBOR 3 Months	-4,386.49
20,000,000	THB	27/01/28	Morgan Stanley Bank AG	1.99%	THB OIS	-11,865.46
8,000,000	CNY	09/05/28	Citigroup Global Markets Europe	2.688%	CNY SWAP HKSH 7D DEPO	15,074.23
800,000	SGD	11/05/28	Citigroup Global Markets Europe	2.705%	SGD OIS	-14,828.94
1,200,000	USD	15/05/36	BofA Securities Europe SA	USD SOFR Compounded	3.0895%	10,195.38
5,300,000	USD	15/05/28	BofA Securities Europe SA	2.715%	USD SOFR Compounded	-40,243.18
800,000	SGD	16/05/28	Morgan Stanley Bank AG	2.63%	SGD OIS	-16,652.05
5,000,000	CNY	16/05/28	Morgan Stanley Bank AG	2.5845%	CNY SWAP HKSH 7D DEPO	6,402.01
6,000,000	NOK	19/05/36	Goldman Sachs Bank Europe SE	NOK OIBOR 6 Months	3.189%	10,324.40
28,000,000	NOK	19/05/28	Goldman Sachs Bank Europe SE	3.195%	NOK OIBOR 6 Months	-19,208.01
28,000,000	SEK	24/05/29	Morgan Stanley Bank AG	2.5025%	SEK STIBOR 3 Months	-7,926.53
6,000,000	SEK	24/05/37	Morgan Stanley Bank AG	SEK STIBOR 3 Months	2.69%	2,823.40
2,500,000	USD	30/05/33	Goldman Sachs Bank Europe SE	USD SOFR Compounded	3.525%	12,100.40
2,300,000	USD	13/06/25	Goldman Sachs Bank Europe SE	USD SOFR Compounded	4.44%	16,225.74
8,000,000	CNY	13/06/28	Citigroup Global Markets Europe	2.433%	CNY SWAP HKSH 7D DEPO	2,912.64
35,000,000	CZK	16/06/28	JP Morgan AG Frankfurt	4.405%	CZK PRIBOR 6 Months	-5,730.10
700,000	USD	16/06/55	Goldman Sachs Bank Europe SE	USD SOFR Compounded	3.031%	-5,915.38
3,100,000	USD	16/06/30	Goldman Sachs Bank Europe SE	3.16%	USD SOFR Compounded	-9,794.47
2,000,000	USD	21/06/29	BofA Securities Europe SA	USD SOFR Compounded	3.28%	16,307.95
400,000	USD	21/06/54	BofA Securities Europe SA	USD SOFR Compounded	3.07%	-480.08
2,000,000	USD	21/06/34	BofA Securities Europe SA	3.26%	USD SOFR Compounded	-13,520.36
30,000,000	SEK	24/06/32	Goldman Sachs Bank Europe SE	SEK STIBOR 3 Months	2.83%	-4,515.63
7,000,000	CNY	21/06/28	BNP Paribas SA Paris	2.475%	CNY SWAP HKSH 7D DEPO	4,207.73

onemarkets Fund

Notes to the financial statements - Schedule of derivative financial instruments

Interest Rate Swaps ("IRS")

onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

Nominal	Currency	Maturity	Counterparty	Sub-fund paid	Sub-fund received	Unrealised (in EUR)
1,500,000	PLN	23/06/33	Morgan Stanley Bank AG	5.175%	PLN WIBOR 6 Months	3,934.10
390,000,000	KRW	26/06/33	BofA Securities Europe SA	3.3455%	KRW Certif Deposit 3 Months	-1,701.21
6,000,000	CNY	28/06/28	Citigroup Global Markets Europe	2.484%	CNY SWAP HKSH 7D DEPO	3,852.11
115,000,000	INR	30/06/28	Standard Chartered Bk Frankfurt	6.2425%	INR OIS Overnight Compounded	-5,812.71
11,800,000	SEK	03/07/33	Goldman Sachs Bank Europe SE	2.641%	SEK STIBOR 3 Months	-3,052.22
2,700,000	AUD	30/06/33	UBS Europe Se	4.395%	AUD BANK BILL 6 Months	-6,684.43
						-768,558.15

onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)

Nominal	Currency	Maturity	Counterparty	Sub-fund paid	Sub-fund received	Unrealised (in EUR)
2,800,000	GBP	19/04/33	BofA Securities Europe SA	GBP Overnight Compounded Rate	3.5825%	201,386.68
6,300,000	GBP	04/05/28	BofA Securities Europe SA	GBP Overnight Compounded Rate Euro Short Term Rate	4.024%	340,846.18
3,000,000	EUR	20/06/28	Morgan Stanley Bank AG	Compounded	2.98%	4,884.26
1,050,000	CAD	24/11/27	JP Morgan AG Frankfurt	3.5765%	CAD CDOR 3 Months	-19,211.44
250,000	CAD	24/11/52	JP Morgan AG Frankfurt	CAD CDOR 3 Months	3.375%	5,541.90
1,300,000	CAD	02/12/27	Goldman Sachs Bank Europe SE	3.4675%	CAD CDOR 3 Months	-27,595.78
200,000	CAD	02/12/52	Goldman Sachs Bank Europe SE	CAD CDOR 3 Months	3.28%	6,759.73
1,800,000	CAD	07/12/27	JP Morgan AG Frankfurt	3.4%	CAD CDOR 3 Months	-41,741.72
500,000	CAD	07/12/52	JP Morgan AG Frankfurt	CAD CDOR 3 Months	3.15%	24,949.50
13,000,000	NOK	12/12/32	Citigroup Global Markets Europe	3.056%	NOK OIBOR 6 Months	-71,341.82
1,800,000	CAD	15/12/27	Goldman Sachs Bank Europe SE	3.28%	CAD CDOR 3 Months	-47,665.76
400,000	CAD	15/12/52	Goldman Sachs Bank Europe SE	CAD CDOR 3 Months	3.17%	18,962.20
450,000	CAD	27/01/53	Citigroup Global Markets Europe	CAD CDOR 3 Months	3.31%	13,610.99
1,850,000	CAD	02/02/28	Goldman Sachs Bank Europe SE	3.32%	CAD CDOR 3 Months	-48,895.00
2,050,000	CAD	03/02/28	Goldman Sachs Bank Europe SE	3.2%	CAD CDOR 3 Months	-61,152.99
500,000	CAD	03/03/53	Goldman Sachs Bank Europe SE	CAD CDOR 3 Months	3.72375%	-10,852.11
27,000,000	SEK	14/03/33	JP Morgan AG Frankfurt	3.075%	SEK STIBOR 3 Months	-1,328.18
10,500,000	CAD	14/03/28	JP Morgan AG Frankfurt	3.142%	CAD CDOR 3 Months	-311,456.53
2,500,000	CAD	14/03/53	JP Morgan AG Frankfurt	CAD CDOR 3 Months	3.16%	119,139.93
28,150,000	NOK	23/05/33	JP Morgan AG Frankfurt	3.535%	NOK OIBOR 6 Months	-62,118.48
						32,721.56

onemarkets Fund

Notes to the financial statements - Schedule of derivative financial instruments

Inflation swaps ("IFS")

As at 30 June 2023, the following Inflation swaps ("IFS") were outstanding:

onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)

Nominal	Currency	Maturity	Counterparty	Sub-fund paid	Sub-fund received	Unrealised (in EUR)
500,000	EUR	15/12/2032	Goldman Sachs Bank Europe SE	2.627%	CPTFEMU EURO EX TOBACCO	6,100.69
500,000	EUR	15/12/2032	Goldman Sachs Bank Europe SE	2.605%	CPTFEMU EURO EX TOBACCO	7,107.89
500,000	EUR	15/12/2032	BofA Securities Europe SAc	2.574%	CPTFEMU EURO EX TOBACCO	8,523.64
500,000	EUR	15/01/2033	BofA Securities Europe SAc	2.299%	CPTFEMU EURO EX TOBACCO	14,962.67
3,000,000	USD	19/01/2033	Goldman Sachs Bank Europe SE	2.39875%	CPTFEMU EURO EX TOBACCO	68,874.54
500,000	EUR	15/01/2033	BofA Securities Europe SAc	2.261%	CPURNSA URBAN CSUMER NSA	16,660.39
1,000,000	EUR	15/02/2033	Goldman Sachs Bank Europe SE	2.285%	CPTFEMU EURO EX TOBACCO	28,123.87
1,000,000	USD	07/02/2033	Goldman Sachs Bank Europe SE	2.475%	CPTFEMU EURO EX TOBACCO	16,498.12
3,500,000	GBP	15/02/2033	Goldman Sachs Bank Europe SE	3.7425%	CPURNSA URBAN CSUMER NSA	223,901.37
1,000,000	EUR	15/02/2033	BofA Securities Europe SAc	2.4485%	UKRPI RETAIL PRICE	13,291.99
5,500,000	USD	08/03/2033	Goldman Sachs Bank Europe SE	2.705%	CPTFEMU EURO EX TOBACCO	-13,219.25
4,000,000	GBP	15/03/2033	Goldman Sachs Bank Europe SE	3.715%	CPURNSA URBAN CSUMER NSA	235,302.31
4,000,000	EUR	15/03/2033	Goldman Sachs Bank Europe SE	2.394%	UKRPI RETAIL PRICE	83,016.78
						709,145.01

onemarkets Fund

Other notes to the financial statements

onemarkets Fund

Other notes to the financial statements

1. The Fund

General

onemarkets Fund (the “Fund”) is authorised in Luxembourg as an undertaking for collective investment in Transferable Securities under Part I of the law of 17 December 2010 on undertakings for collective investments, as amended (the “2010 law”) and qualifies as an undertaking for collective investment in Transferable Securities (“UCITS”) for the purpose of Directive 2009/65/EC of the European Parliament and of the Council of 13 July 2009 on the coordination of laws, regulations and administrative provisions relating to undertakings for collective investment in Transferable Securities, as amended (the “UCITS Directive”).

The Fund is an open-ended undertaking for collective investment in Transferable Securities in a legal form of an investment company with variable capital (“société d’investissement à capital variable” or “SICAV”), subject to Part I of the 2010 Law transposing the UCITS Directive.

The Fund has been incorporated as a public limited liability company (“société anonyme”) on 15 September 2022 for an unlimited time. The Fund’s Articles of Incorporation have been deposited with the Register of Commerce and Companies of Luxembourg (“RCS”) and a mention of their deposit with the RCS has been published in the RESA on 21 September 2022. The Fund is registered with the RCS under number B271238.

The Fund’s Articles of Incorporation have been amended on 20 September 2022 by a rectification deed and a mention of deposit of the amendments to the Articles of Incorporation has been published in the RESA on 21 September 2022. The legally binding version of the Articles of Incorporation is deposited with the RCS where they are available for inspection and where copies thereof may be obtained. A copy of the Fund’s Articles of Incorporation and of its most recent financial reports and statements may also be obtained free of charge upon request at the registered office of the Fund during normal business hours.

The Fund has appointed Structured Invest S.A. as management company (the “Management Company”).

The consolidated Reference Currency of the Fund is the Euro.

The financial year of the Fund starts on 1 July of each year and ends on 30 June of each year.

The first financial year of the Fund started on 15 September 2022 (date of the incorporation) and ended on 30 June 2023.

The Fund is structured as an umbrella investment fund with a view to provide investors with a variety of Sub-Funds (the “Sub-Funds”) of specific assets.

As at 30 June 2023, the following Sub-Funds are being offered:

- onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)
- onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)
- onemarkets Amundi Climate Focus Equity Fund (launched on 28 September 2022)
- onemarkets Fidelity World Equity Income Fund (launched on 29 September 2022)
- onemarkets BlackRock Global Equity Dynamic Opportunities Fund (launched on 30 September 2022)
- onemarkets PIMCO Global Balanced Allocation Fund (launched on 11 October 2022)
- onemarkets PIMCO Global Strategic Bond Fund (launched on 30 June 2023)
- onemarkets PIMCO Global Short Term Bond Fund (launched on 30 June 2023)
- onemarkets J.P. Morgan Emerging Countries Fund (launched on 30 September 2022)
- onemarkets J.P. Morgan US Equities Fund (launched on 30 June 2023)
- onemarkets Allianz Global Equity Future Champions Fund (launched on 30 June 2023)
- onemarkets Allianz Conservative Multi-Asset Fund (launched on 30 June 2023)
- onemarkets Pictet Global Opportunities Allocation Fund (launched on 30 June 2023)
- onemarkets Global Multibrand Selection Fund (launched on 30 June 2023)
- onemarkets Balanced Eastern Europe Fund (launched on 30 June 2023)
- onemarkets Multi-Asset Value Fund (launched on 30 June 2023)

2. Significant accounting policies

a. General

The Fund’s financial statements will be prepared in accordance with generally accepted accounting principles in Luxembourg.

b. Valuation of investments

The value of the assets of any Sub-Fund is determined according to the following principles:

- a. Assets that are officially listed on a stock exchange are valued at the latest available price. If an asset is listed on several stock exchanges, the most recently available price on the stock exchange that is the main market for such asset is applied.

onemarkets Fund

b. Valuation of investments

- b. Assets which are not listed on a stock exchange but which are traded on another regulated market which operates regularly and is recognised and open to the public are valued at a price which may not be lower than the bid price and not higher than the offering price at the time of valuation, and which the Management Company considers to be the best possible price at which the assets can be sold.
- c. If an asset is not listed or traded on a stock exchange or on another regulated market or if, with regard to assets which are listed or traded on a stock exchange or other market as mentioned above, the prices in accordance with the provisions contained in (a) or (b) above do not reasonably reflect the actual market value of the assets in question, such assets shall be valued at the actual market value of the assets in question, such assets shall be valued at the realisable value as determined in good faith by the Management Company in application of generally recognised valuation regulations that are verifiable by auditors.
- d. The pro rata interest on assets will be included in so far as it is not expressed in the price.
- e. The settlement value of forwards or options which are not traded on stock exchanges or other organised markets will be determined in accordance with the directives of the Management Company on a basis which shall be applied consistently with regard to all different types of contracts. The liquidation value of futures, forwards or options traded on stock exchanges or other organised markets is calculated on the basis of the latest available settlement prices for such contracts on the stock exchanges or organised markets on which such futures, forwards or options are traded by the Sub-Fund. If a future, forward or option cannot be settled on a day for which the Net Asset Value is determined, the valuation basis for such a contract is determined by the management in appropriate and reasonable manner.
- f. Swaps are valued at present value.
- g. Cash is valued at nominal value plus pro rata accrued interest. Fixed-term deposits may be valued at the respective yield price, provided that a corresponding contract between the financial institution holding the deposits in safekeeping and the Management Company stipulates that such deposits may be called at any time and that, in the event of calling, the liquidation value shall correspond to such yield price.
- h. Shares or units of UCITS or other UCIs are valued at the latest Net Asset Value determined and obtainable. If redemption has been suspended for investment units or if no redemption prices are set, these units and any other assets are valued at the realisable value which the Management Company determines in good faith on the basis of the probable realisable value.
- i. All assets not denominated in the currency of the relevant Sub-Fund are converted at the most recently available exchange rate into the relevant currency of the Sub-Fund. Gains or losses on foreign exchange transactions are shown net.
- j. All other securities or other assets are valued at their appropriate realisable value as determined in good faith by the Management Company and according to a procedure specified by the Management Company.

The net Sub-Fund's assets are reduced by any distributions paid to the Shareholders of the relevant Sub-Fund.

If Share Classes are created, the resulting calculation of the Net Asset Value will be made separately according to the criteria set out above. However, the composition and allocation of assets is always undertaken separately for the Sub-Fund as a whole.

In the event that the valuation of an asset in accordance with the above principles is rendered impossible, incorrect or not representative, the Board of Directors is entitled to use other generally recognised and auditable valuation principles in order to reach a fair valuation of that asset.

c. Investment portfolio income

Dividends are taken into income on the date upon which the relevant securities are first listed as ex-dividend. Interest income on bonds is accrued on a daily basis.

d. Net realised profits or losses on sales of investments

The net realised profits and losses on sales of investment securities are determined on the basis of average cost and are recognised in the Statement of operations and changes in net assets under the item "Net realised profit / (loss) on sales of investment securities".

e. Combined financial statements

The combined financial statements are expressed in EUR, the reference currency of the Company. The financial statements relating to the separate sub-funds are expressed in the reference currency of the relevant sub-fund.

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f. Acquisition cost of securities in the portfolio

The acquisition cost of the securities held by the Sub-Funds that are denominated in currencies other than the reference currency of the Sub-Funds is converted into this currency at the exchange rate prevailing on the date of purchase.

g. Other expenses

As at 30 June 2023, the item "Other expenses" is composed mainly by others fees.

h. Foreign currency translation

The transactions and acquisition costs denominated in foreign currencies are converted into the accounting currency of each Sub-Fund based on the exchange rate in force on the date of the transaction or acquisition. Assets and liabilities denominated in foreign currencies are converted into the accounting currency of each Sub-Fund based on the exchange rate in force at the end of the period.

As at 30 June 2023, the exchange rates used were the following:

1 EUR =	1.639 AUD	1 EUR =	7.44595 DKK	1 EUR =	18.7112 MXN	1 EUR =	1.4765 SGD
1 EUR =	5.263 BRL	1 EUR =	0.85815 GBP	1 EUR =	5.0922 MYR	1 EUR =	38.6814 THB
1 EUR =	1.4437 CAD	1 EUR =	8.5497 HKD	1 EUR =	11.6885 NOK	1 EUR =	28.4424 TRY
1 EUR =	0.97605 CHF	1 EUR =	373 HUF	1 EUR =	1.7808 NZD	1 EUR =	33.97865 TWD
1 EUR =	875.14565 CLP	1 EUR =	16356.81775 IDR	1 EUR =	60.2227 PHP	1 EUR =	1.091 USD
1 EUR =	7.9368 CNH	1 EUR =	4.04865 ILS	1 EUR =	4.43265 PLN	1 EUR =	20.61035 ZAR
1 EUR =	7.9251 CNY	1 EUR =	89.50155 INR	1 EUR =	4.95925 RON		
1 EUR =	4555.7721 COP	1 EUR =	157.6877 JPY	1 EUR =	4.092 SAR		
1 EUR =	23.7585 CZK	1 EUR =	1437.55615 KRW	1 EUR =	11.78425 SEK		

i. Formation expenses

Formation expenses are amortised on a straight line basis over a period of 5 years.

3. Management Fees

The annual management fee (the "Management Fee") covers the Investment Manager fee (and, as the case may be, a Sub-Investment Manager fee in case of sub-delegation and/or an investment advisor fee which is/are paid out of the Investment Manager fee) as well as a potential fee to the Distributors (the "Distribution Fee"). A distributor may re-allocate an amount of the Distribution Fee to Sub-Distributors (as applicable).

Management Fee of Retail Share Classes

Sub-Funds	A	B	C	C1	M	N	O	P	U
onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)	1.25%	-	1.55%	1.55%	1.25%	1.25%	1.10%	1.10%	0.85%
onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)	1.25%	0.70%	1.55%	1.55%	1.25%	1.25%	1.10%	1.10%	0.85%
onemarkets Amundi Climate Focus Equity Fund (launched on 28 September 2022)	1.70%	1.15%	2.00%	2.00%	1.70%	1.70%	1.55%	1.55%	1.20%
onemarkets Fidelity World Equity Income Fund (launched on 29 September 2022)	1.60%	1.05%	1.90%	1.90%	1.65%	1.65%	1.50%	1.50%	1.10%
onemarkets BlackRock Global Equity Dynamic Opportunities Fund (launched on 30 September 2022)	1.60%	1.05%	1.90%	1.90%	1.65%	1.65%	1.50%	1.50%	1.10%
onemarkets PIMCO Global Balanced Allocation Fund (launched on 11 October 2022)	1.25%	0.70%	1.55%	1.55%	1.25%	1.25%	1.10%	1.10%	0.85%
onemarkets PIMCO Global Strategic Bond Fund (launched on 30 June 2023)	1.35%	0.70%	1.55%	1.55%	1.40%	1.40%	1.25%	1.25%	0.90%
onemarkets PIMCO Global Short Term Bond Fund (launched on 30 June 2023)	1.25%	-	1.35%	1.35%	1.20%	1.20%	1.05%	1.05%	0.85%
onemarkets J.P. Morgan Emerging Countries Fund (launched on 30 September 2022)	1.60%	1.05%	1.90%	1.90%	1.65%	1.65%	1.50%	1.50%	1.10%
onemarkets J.P. Morgan US Equities Fund (launched on 30 June 2023)	1.80%	1.15%	2.00%	2.00%	1.65%	1.65%	1.50%	1.50%	1.10%
onemarkets Allianz Global Equity Future Champions Fund (launched on 30 June 2023)	1.90%	1.25%	2.10%	2.10%	1.70%	1.70%	1.55%	1.55%	1.20%
onemarkets Allianz Conservative Multi-Asset Fund (launched on 30 June 2023)	1.45%	0.80%	1.65%	1.65%	1.45%	1.45%	1.30%	1.30%	0.95%
onemarkets Pictet Global Opportunities Allocation Fund (launched on 30 June 2023)	1.60%	0.90%	1.75%	1.75%	1.50%	1.50%	1.35%	1.35%	1.00%
onemarkets Global Multibrand Selection Fund (launched on 30 June 2023)	1.60%	0.90%	1.75%	1.75%	1.50%	1.50%	1.35%	1.35%	1.00%
onemarkets Balanced Eastern Europe Fund (launched on 30 June 2023)	1.60%	0.90%	1.75%	1.75%	1.50%	1.50%	1.35%	1.35%	1.00%
onemarkets Multi-Asset Value Fund (launched on 30 June 2023)	1.60%	0.90%	1.75%	1.75%	1.50%	1.50%	1.35%	1.35%	1.00%

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3. Management Fees

Management Fee of Institutional Share Classes

Sub-Funds	D	E	I	S	V
onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)	0.70%	0.60%	0.55%	0.55%	0.60%
onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)	0.70%	0.60%	0.55%	0.50%	0.60%
onemarkets Amundi Climate Focus Equity Fund (launched on 28 September 2022)	0.70%	0.60%	0.55%	0.65%	0.60%
onemarkets Fidelity World Equity Income Fund (launched on 29 September 2022)	0.70%	0.60%	0.55%	0.60%	0.60%
onemarkets BlackRock Global Equity Dynamic Opportunies Fund (launched on 30 September 2022)	0.70%	0.60%	0.55%	0.60%	0.60%
onemarkets PIMCO Global Balanced Allocation Fund (launched on 11 October 2022)	0.70%	0.60%	0.55%	0.50%	0.60%
onemarkets PIMCO Global Strategic Bond Fund (launched on 30 June 2023)	0.70%	0.60%	0.55%	0.50%	0.60%
onemarkets PIMCO Global Short Term Bond Fund (launched on 30 June 2023)	0.70%	0.60%	0.55%	0.50%	0.60%
onemarkets J.P. Morgan Emerging Countries Fund (launched on 30 September 2022)	0.70%	0.60%	0.55%	0.60%	0.60%
onemarkets J.P. Morgan US Equities Fund (launched on 30 June 2023)	0.70%	0.60%	0.55%	0.60%	0.60%
onemarkets Allianz Global Equity Future Champions Fund (launched on 30 June 2023)	0.70%	0.60%	0.55%	0.65%	0.60%
onemarkets Allianz Conservative Multi-Asset Fund (launched on 30 June 2023)	0.70%	0.60%	0.55%	0.50%	0.60%
onemarkets Pictet Global Opportunities Allocation Fund (launched on 30 June 2023)	0.70%	0.60%	0.55%	0.55%	0.60%
onemarkets Global Multibrand Selection Fund (launched on 30 June 2023)	0.70%	0.60%	0.55%	0.55%	0.60%
onemarkets Balanced Eastern Europe Fund (launched on 30 June 2023)	0.70%	0.60%	0.55%	0.55%	0.60%
onemarkets Multi-Asset Value Fund (launched on 30 June 2023)	0.70%	0.60%	0.55%	0.55%	0.60%

4. Depositary fees

Unless otherwise provided in the Sub-Fund Specific Information, the Depositary is entitled to receive fees (the "Depositary Fee") out of the assets of the Fund, pursuant to the relevant agreement between the Depositary and the Fund and in accordance with usual market practice. The fees payable to the Depositary (excluding sub-depositary fees, if any transaction fees) will not exceed 0.065% p.a. of the respective Sub-Fund's average net assets. The fees are calculated and accrued on each Valuation Day and are payable quarterly in arrears.

5. Administrative fees

The annual administrative fee (the "Administrative Fee") remunerates the Management Company for its services relating to the management of the Sub-Funds' assets.

The UCI Administrator is entitled to receive fees out of the Administrative Fee, pursuant to the relevant agreement between the UCI Administrator and the Management Company and in accordance with usual market practice. The fees are calculated and accrued on each Valuation Day and are payable quarterly in arrears.

Sub-Funds	Administrative Fee p.a. on NAV*	Minimum
onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)	0.20%	EUR 80,000 p.a plus additional transaction costs
onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)	0.20%	EUR 80,000 p.a plus additional transaction costs
onemarkets Amundi Climate Focus Equity Fund (launched on 28 September 2022)	0.25%	EUR 80,000 p.a plus additional transaction costs
onemarkets Fidelity World Equity Income Fund (launched on 29 September 2022)	0.25%	EUR 80,000 p.a plus additional transaction costs
onemarkets BlackRock Global Equity Dynamic Opportunies Fund (launched on 30 September 2022)	0.25%	EUR 80,000 p.a plus additional transaction costs
onemarkets PIMCO Global Balanced Allocation Fund (launched on 11 October 2022)	0.20%	EUR 80,000 p.a plus additional transaction costs
onemarkets J.P. Morgan Emerging Countries Fund (launched on 30 September 2022)	0.25%	EUR 80,000 p.a plus additional transaction costs

*As from 1 July 2023, the Administrative Fee up to 0.40% will be applied for all the Sub-Funds.

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6. Transactions fees

The transaction fees for securities transactions and similar transactions are recorded separately in the Statement of operations and changes in net assets.

7. Dividends distribution

When included in the denomination of the Share Class the indicator FQD, the Fund pre-announces a target dividend paid on a quarterly basis. A target dividend is an amount that the Sub-Fund aims to pay but does not guarantee. Target dividends may be stated as a specific currency amount or as a percentage of NAV. Note that in order to meet a targeted dividend amount, a Sub-Fund may end up paying out more money than it actually earned in dividends, meaning that in effect Shareholders are getting some of their capital back as a dividend.

The Fund distributed the following dividends during the year ended 30 June 2023:

Sub-Fund	Share Class	ISIN	Currency	Dividend per Share	Total Dividend	Ex-Date	Payment Date
onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)	EFQD	LU2503841657	EUR	0.98	420,830.53	30/01/2023	31/01/2023
onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)	EFQD	LU2503841657	EUR	0.98	363,393.26	27/04/2023	28/04/2023

8. Changes in the composition of portfolio

The details of the changes in portfolio composition for the period ended 30 June 2023 are at the disposal of the shareholders at the registered office of the Company and are available upon request free of charge.

9. Taxe d'abonnement

In the Grand Duchy of Luxembourg, the Fund's assets are only subject to the taxe d'abonnement, which is currently 0.05% p.a.. A reduced taxe d'abonnement of 0.01% p.a. of its net assets calculated and payable at the end of each quarter is applicable to (i) Sub-Funds or Classes whose Shares are only issued to Institutional Investors within the meaning of Article 174 of the 2010 Law, (ii) Sub-Funds whose sole purpose is to invest in Money Market Instruments, time deposits with credit institutions or both, (iii) Sub-Funds whose purpose is to invest in micro finance.

The taxe d'abonnement is payable quarterly, based on the Fund's net assets reported at the end of each quarter.

An exemption from the taxe d'abonnement applies, inter alia, to the extent that the Fund's assets are invested in other Luxembourg investment funds which in turn are subject to taxe d'abonnement.

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10. Collateral

The following table reports the collateral held or paid to manage the counterparty exposure on OTC derivatives:

Sub-Funds	Counterparty	Currency	Collateral Cash Paid by the Fund in favour of the Counterparty	Collateral Cash held by the Counterparty in favour of the Fund
onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)	UBS Europe SE	EUR	-	260,000.00
onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)	BofA Securities Europe	EUR	-	330,000.00
onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)	Standard Chartered Bank Ldn	EUR	-	20,000.00
onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)	Société Générale	EUR	-	260,000.00
onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)	J.P. Morgan AG	EUR	260,000.00	-
onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)	BofA Securities Europe	EUR	-	940,000.00
onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)	Morgan Stanley Bk AG	EUR	-	180,000.00
onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)	Goldman Sachs Bank Europe SE	EUR	-	600,000.00
onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)	Citigroup Global Markets Europe AG	EUR	-	1,710,000.00
onemarkets BlackRock Global Equity Dynamic Opportunities Fund (launched on 30 September 2022)	HSBC Bank	EUR	36,663.61	-
onemarkets BlackRock Global Equity Dynamic Opportunities Fund (launched on 30 September 2022)	State Street Bank Intl GmbH	EUR	-	9,165.90
onemarkets BlackRock Global Equity Dynamic Opportunities Fund (launched on 30 September 2022)	UBS Europe SE	EUR	-	18,331.81
onemarkets PIMCO Global Balanced Allocation Fund (launched on 11 October 2022)	Barclays Bank PLC	EUR	-	43,430.67
onemarkets PIMCO Global Balanced Allocation Fund (launched on 11 October 2022)	Barclays Bank PLC	EUR	959,000.00	-
onemarkets PIMCO Global Balanced Allocation Fund (launched on 11 October 2022)	Standard Chartered Bank Ldn	EUR	30,000.00	-
onemarkets PIMCO Global Balanced Allocation Fund (launched on 11 October 2022)	Barclays Bank PLC	EUR	-	280,000.00
onemarkets PIMCO Global Balanced Allocation Fund (launched on 11 October 2022)	Barclays Bank PLC	EUR	-	459,168.53

11. Subsequents events

The Sub-Fund onemarkets VP Global Flexible Bond Fund launched on 03 July 2023.

The Sub-Fund onemarkets VP Flexible Allocation Fund launched on 03 July 2023.

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Other information (unaudited)

1. Remuneration Policy

Structured Invest S.A. (the "Management Company") is included in the remuneration strategy of UniCredit Group. All remuneration matters and compliance with regulatory requirements are monitored by the relevant committees of UniCredit Group. The remuneration policy is consistent with and promotes solid and effective risk management and does not encourage the taking of risks that are inconsistent with the risk profiles, contractual conditions or articles of association of the funds managed by the Management Company. It complies with the business strategy, objectives, values and interests of the Management Company, the funds it manages and the investors in these funds and comprises measures for preventing conflicts of interest. The remuneration strategy allows a balance between fixed and variable salary components and defines mechanisms for the payment of variable remuneration. The fixed and variable components of the total remuneration are appropriately proportioned to each other, with the share of the fixed component of the total remuneration being high enough to offer complete flexibility in relation to the variable remuneration components, including the possibility of withholding the payment of a variable component.

Structured Invest S.A. has defined a remuneration system which avoids significant reliance on the variable remuneration component. When determining employees' variable remuneration, Structured Invest S.A. focuses on their individual performance, the performance of the department to which they belong and the results of the company. The performance of the funds or sub-funds managed by Structured Invest S.A. is not taken into account when determining the variable remuneration. The remuneration system of the Management Company is reviewed at least once a year. No significant changes were made to the remuneration system employed during the Management Company's financial year. The Management Company has identified the employees whose professional activities have a material impact on the risk profiles of the Management Company or the funds it manages based on the criteria specified in Commission Delegated Regulation (EU) No 604/2014.

The Management Company has identified nine such employees.

The total remuneration paid by the Management Company to its employees in its latest financial year amounts to EUR 1,002,366.53, divided into EUR 780,690.38 (fixed remuneration) and EUR 221,676.15 (variable remuneration).

No carried interest was paid by the Management Company.

There are no connections between the Fund and/or the risk profile of the Fund and the employment contracts of executives and employees. The information stated relates to the Management Company as a whole and not to individual funds.

As at 31 December 2022, the Management Company manages 19 AIFs and 17 UCITS, with total assets under management of EUR 3,081,106,515.77.

Current information on the remuneration system can be found on the Structured Invest S.A. website using the following link: <https://www.structuredinvest.lu/de/de/fondsplattform/ueber-uns.html>.

Luxembourg, October 2023

Structured Invest S.A.

¹ Those figures refer to the financial period ending 31 December 2022.

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2. Risk Management Procedure

As required by the Circulars CSSF 11/512 and 18/698, the Board of Directors needs to determine the global risk exposure of the Fund by applying either the commitment approach or the VaR ("Value at Risk") approach.

onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)

In the context of the risk management procedure, the global exposure will be measured and controlled by using the absolute Value at Risk (VaR) methodology.

RISK DATA FOR THE PERIOD FROM 5 OCTOBER TO 30 JUNE 2023

onemarkets Amundi Absolute Return Growth Fund (launched on 5 October 2022)			
Measure of risk ¹			
Value at Risk			4.27%
Leverage ²			946.60%
VaR Limit ³	15%		Monte-Carlo
Minimum utilisation ⁴	0.00%	Confidence level	99%
Maximum utilisation ⁴	88.71%	Holding period	20 Days
Average utilisation ⁴	46.82%	Length of data history	250 Days

onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)

In the context of the risk management procedure, the global exposure will be measured and controlled by using the absolute Value at Risk (VaR) methodology.

RISK DATA FOR THE PERIOD FROM 28 SEPTEMBER TO 30 JUNE 2023

onemarkets Amundi Flexible Income Fund (launched on 28 September 2022)			
Measure of risk ¹			
Value at Risk			5.22%
Leverage ²			218.24%
VaR Limit ³	10%		Monte-Carlo
Minimum utilisation ⁴	0.00%	Confidence level	99%
Maximum utilisation ⁴	94.51%	Holding period	20 Days
Average utilisation ⁴	62.47%	Length of data history	250 Days

onemarkets Amundi Climate Focus Equity Fund (launched on 28 September 2022)

In the context of the risk management procedure, the global exposure will be measured and controlled by using the Commitment approach.

onemarkets Fidelity World Equity Income Fund (launched on 29 September 2022)

In the context of the risk management procedure, the global exposure will be measured and controlled by using the Commitment approach.

¹The risk measure indicates the value of the loss of the portfolio with a probability of 99.00 % at a holding period of 20 days.

²Average of daily valuation values of the leverage effect in the business period.

³Regulatory limit

⁴Relative use of the stated regulatory limit.

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onemarkets BlackRock Global Equity Dynamic Opportunities Fund (launched on 30 September 2022)

In the context of the risk management procedure, the global exposure will be measured and controlled by using the relative Value at Risk (VaR) methodology.

RISK DATA FOR THE PERIOD FROM 30 SEPTEMBER TO 30 JUNE 2023

onemarkets BlackRock Global Equity Dynamic Opportunities Fund (launched on 30 September 2022)			
Measure of risk ¹			
Value at Risk			10.25%
Leverage ²			29.90%
VaR Limit ³	200% of the VaR of reference portfolio ⁵		Monte-Carlo
Minimum utilisation ⁴	39.53%	Confidence level	99%
Maximum utilisation ⁴	90.06%	Holding period	20 Days
Average utilisation ⁴	62.58%	Length of data history	250 Days

onemarkets Pimco Global Balanced Allocation Fund (launched on 11 October 2022)

In the context of the risk management procedure, the global exposure will be measured and controlled by using the absolute Value at Risk (VaR) methodology.

RISK DATA FOR THE PERIOD FROM 11 OCTOBER TO 30 JUNE 2023

onemarkets Pimco Global Balanced Allocation Fund (launched on 11 October 2022)			
Measure of risk ¹			
Value at Risk			2.52%
Leverage ²			75.51%
VaR Limit ³	15%		Monte-Carlo
Minimum utilisation ⁴	32.20%	Confidence level	99%
Maximum utilisation ⁴	82.02%	Holding period	20 Days
Average utilisation ⁴	16.08%	Length of data history	250 Days

onemarkets PIMCO Global Strategic Bond Fund (launched on 30 June 2023)

In the context of the risk management procedure, the global exposure will be measured and controlled by using the absolute Value at Risk (VaR) methodology, which is not calculated as at the reporting date.

onemarkets PIMCO Global Short Term Bond Fund (launched on 30 June 2023)

In the context of the risk management procedure, the global exposure will be measured and controlled by using the absolute Value at Risk (VaR) methodology, which is not calculated as at the reporting date.

onemarkets J.P. Morgan Emerging Countries Fund (launched on 30 September 2022)

In the context of the risk management procedure, the global exposure will be measured and controlled by using the Commitment approach.

¹The risk measure indicates the value of the loss of the portfolio with a probability of 99.00 % at a holding period of 20 days.

²Average of daily valuation values of the leverage effect in the business period.

³Regulatory limit

⁴Relative use of the stated regulatory limit.

⁵The reference portfolio is the MSCI ACWI Index.

onemarkets Fund

onemarkets J.P. Morgan US Equities Fund (launched on 30 June 2023)

In the context of the risk management procedure, the global exposure will be measured and controlled by using the Commitment approach.

onemarkets Allianz Global Equity Future Champions Fund (launched on 30 June 2023)

In the context of the risk management procedure, the global exposure will be measured and controlled by using the Commitment approach.

onemarkets Allianz Conservative Multi-Asset Fund (launched on 30 June 2023)

In the context of the risk management procedure, the global exposure will be measured and controlled by using the Commitment approach.

onemarkets Pictet Global Opportunities Allocation Fund (launched on 30 June 2023)

In the context of the risk management procedure, the global exposure will be measured and controlled by using the Commitment approach.

onemarkets Global Multibrand Selection Fund (launched on 30 June 2023)

In the context of the risk management procedure, the global exposure will be measured and controlled by using the Commitment approach.

onemarkets Balanced Eastern Europe Fund (launched on 30 June 2023)

In the context of the risk management procedure, the global exposure will be measured and controlled by using the Commitment approach.

onemarkets Multi-Asset Value Fund (launched on 30 June 2023)

In the context of the risk management procedure, the global exposure will be measured and controlled by using the Commitment approach.

onemarkets Fund

3. Total Expense Ratio

The Total Expense Ratio ("TER") expresses, as a percentage of the average net assets, the sum of all operating expenses charged to the Sub-Funds calculated on a twelve-month period.

ISIN Code	Sub-Funds	Share Classes	TER as at 30/06/2023
LU2503833399	onemarkets Amundi Absolute Return Growth Fund	A - EUR	1.76%
LU2503840923	onemarkets Amundi Absolute Return Growth Fund	C - EUR	1.99%
LU2503840840	onemarkets Amundi Absolute Return Growth Fund	M - EUR	1.61%
LU2503840766	onemarkets Amundi Absolute Return Growth Fund	MD - EUR	1.61%
LU2503840097	onemarkets Amundi Absolute Return Growth Fund	E - EUR	0.80%
LU2503839750	onemarkets Amundi Flexible Income Fund	A - EUR	1.59%
LU2503839677	onemarkets Amundi Flexible Income Fund	AD - EUR	1.59%
LU2503839321	onemarkets Amundi Flexible Income Fund	C - EUR	1.88%
LU2503839248	onemarkets Amundi Flexible Income Fund	CD - EUR	1.89%
LU2503839164	onemarkets Amundi Flexible Income Fund	M - EUR	1.59%
LU2503839081	onemarkets Amundi Flexible Income Fund	MD - EUR	1.58%
LU2503838943	onemarkets Amundi Flexible Income Fund	O - EUR	1.42%
LU2503838869	onemarkets Amundi Flexible Income Fund	OD - EUR	1.42%
LU2503838786	onemarkets Amundi Flexible Income Fund	U - EUR	1.16%
LU2503842622	onemarkets Amundi Flexible Income Fund	E - EUR	0.95%
LU2503841657	onemarkets Amundi Flexible Income Fund	EFQD - EUR	0.90%
LU2503843604	onemarkets Amundi Climate Focus Equity Fund	A - EUR	2.10%
LU2503843430	onemarkets Amundi Climate Focus Equity Fund	C - EUR	2.39%
LU2503843356	onemarkets Amundi Climate Focus Equity Fund	M - EUR	2.11%
LU2503843273	onemarkets Amundi Climate Focus Equity Fund	MD - EUR	2.12%
LU2503843190	onemarkets Amundi Climate Focus Equity Fund	O - EUR	1.93%
LU2503842978	onemarkets Amundi Climate Focus Equity Fund	OD - EUR	1.95%
LU2503844081	onemarkets Amundi Climate Focus Equity Fund	U - EUR	1.73%
LU2503842465	onemarkets Amundi Climate Focus Equity Fund	E - EUR	1.00%
LU2503842119	onemarkets Fidelity World Equity Income Fund	A - EUR	1.98%
LU2503842036	onemarkets Fidelity World Equity Income Fund	AD - EUR	1.98%
LU2503841905	onemarkets Fidelity World Equity Income Fund	C - EUR	2.27%
LU2503841814	onemarkets Fidelity World Equity Income Fund	CD - EUR	2.27%
LU2503841731	onemarkets Fidelity World Equity Income Fund	M - EUR	2.04%
LU2503838604	onemarkets Fidelity World Equity Income Fund	MD - EUR	2.04%
LU2503838513	onemarkets Fidelity World Equity Income Fund	O - EUR	1.88%
LU2503838430	onemarkets Fidelity World Equity Income Fund	OD - EUR	1.89%
LU2503836905	onemarkets Fidelity World Equity Income Fund	U - EUR	1.65%
LU2503835410	onemarkets Fidelity World Equity Income Fund	UD - EUR	1.46%
LU2503835337	onemarkets Fidelity World Equity Income Fund	D - EUR	1.10%
LU2503835253	onemarkets Fidelity World Equity Income Fund	E - EUR	0.92%
LU2503837036	onemarkets BlackRock Global Equity Dynamic Opportunies Fund	A - EUR	2.01%
LU2503836814	onemarkets BlackRock Global Equity Dynamic Opportunies Fund	C - EUR	2.30%
LU2503836731	onemarkets BlackRock Global Equity Dynamic Opportunies Fund	M - EUR	2.04%
LU2503836657	onemarkets BlackRock Global Equity Dynamic Opportunies Fund	MD - EUR	2.05%
LU2503836574	onemarkets BlackRock Global Equity Dynamic Opportunies Fund	O - EUR	1.92%
LU2503836491	onemarkets BlackRock Global Equity Dynamic Opportunies Fund	OD - EUR	1.86%
LU2503836228	onemarkets BlackRock Global Equity Dynamic Opportunies Fund	U - EUR	1.64%
LU2503835923	onemarkets BlackRock Global Equity Dynamic Opportunies Fund	E - EUR	1.08%
LU2503835501	onemarkets PIMCO Global Balanced Allocation Fund	A - EUR	1.70%
LU2503835683	onemarkets PIMCO Global Balanced Allocation Fund	AD - EUR	1.67%
LU2503835766	onemarkets PIMCO Global Balanced Allocation Fund	C - EUR	2.00%
LU2503835840	onemarkets PIMCO Global Balanced Allocation Fund	CD - EUR	2.02%
LU2503838273	onemarkets PIMCO Global Balanced Allocation Fund	M - EUR	1.59%
LU2503837978	onemarkets PIMCO Global Balanced Allocation Fund	MD - EUR	1.63%
LU2503837895	onemarkets PIMCO Global Balanced Allocation Fund	O - EUR	1.44%
LU2503837622	onemarkets PIMCO Global Balanced Allocation Fund	OD - EUR	1.40%
LU2503837200	onemarkets PIMCO Global Balanced Allocation Fund	E - EUR	3.28%
LU2503834520	onemarkets J.P. Morgan Emerging Countries Fund	A - EUR	1.99%
LU2503834447	onemarkets J.P. Morgan Emerging Countries Fund	C - EUR	2.28%
LU2503834363	onemarkets J.P. Morgan Emerging Countries Fund	M - EUR	2.04%
LU2503834280	onemarkets J.P. Morgan Emerging Countries Fund	MD - EUR	2.02%
LU2503834108	onemarkets J.P. Morgan Emerging Countries Fund	O - EUR	1.83%
LU2503834017	onemarkets J.P. Morgan Emerging Countries Fund	OD - EUR	1.85%
LU2503833712	onemarkets J.P. Morgan Emerging Countries Fund	D - EUR	1.12%
LU2503833639	onemarkets J.P. Morgan Emerging Countries Fund	E - EUR	0.99%

Some TERs are not disclosed as their activity during the year under review did not exceed 3 months and/or as their fees are under EUR 500 or closed during the year under review.

onemarkets Fund

4. Information concerning the transparency of securities financing transactions and of reuse of cash collateral (regulation EU 2015/2365, hereafter "SFTR")

Obligations with regards to securities financing transactions - Regulation on the transparency of securities financing transactions (SFTR)

On 23 December 2015, the Regulation (EU) 2015/2365 about the transparency of securities financing transactions and the further use as well as the amendment of Regulation (EU) No 648/2012 (SFTR) was published in the Official Journal of the European Union.

The SFTR essentially regulates obligations with regards to "securities financing transactions" (SFT). The SFTR provides additional reporting obligations for the conclusion, amendment or termination of SFT in addition to the reporting obligations already in place based on EMIR (which, however, are not applicable to SFT in principle).

As at 30 June 2023, none of the Sub-Funds of onemarkets Fund have used any financial instruments included in the scope of application of the SFTR 2015/2365 regulation.

onemarkets Fund

5. SFDR (Sustainable Finance Disclosure Regulation)

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:
Onemarkets Amundi Absolute
Return Growth Fund

Legal entity identifier:
5299000XAL2HZM23TO54

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective:** _____

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made a **sustainable investments with a social objective:** _____

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **33.50%** of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub-Fund promoted environmental and/or social characteristics by complying with the ESG analysis framework and scoring methodology of Amundi which includes a mix of exclusion, ESG integration and engagement approach.

The environmental and/or social characteristic promoted by this financial product are embedded in the criteria identified to perform the ESG analysis framework.

These criteria are different for corporates issuing listed instruments and for sovereign entities.

Regarding corporate issuers, our ESG analysis framework is comprised of 38 criteria, of which 17 are cross-sector criteria, common to all companies

whatever their business sector, and 21 sector specific criteria. These criteria were designed to either assess how sustainability issues might affect the issuer as well as the quality of the management of this dimension. Impact on sustainability factors as well as quality of the mitigation undertaken are also considered. All criteria are available in fund managers' front office portfolio management system.

Sector specific criteria

Environment

- Clean Energy
- Green Car
- Green Chemistry
- Sustainable Construction
- Responsible Forest Management
- Paper Recycling
- Green Investing & Financing
- Green Insuring
- Green Business
- Packaging

Social

- Bioethics
- Responsible Marketing
- Healthy Product
- Tobacco Risk
- Vehicle Safety
- Passenger Safety
- Responsible Media
- Data Security & Privacy
- Digital Divide
- Access to Medicine
- Financial Inclusion

Cross sector criteria

Environment

- Emissions & Energy
- Water Management
- Biodiversity & Pollution
- Supply Chain-
Environment

Social

- Health & Safety
- Working Conditions
- Labour Relations
- Supply Chain - Social 2
- Product & Customer
Responsibility
- Community Involvement &
Human Rights

Governance

- Board Structure
- Audit & Control
- Remuneration
- Shareholders' Rights
- Ethics
- Tax Practices
- ESG Strategy

The extent to which these criteria affected an issuer's ESG score depends on the relative importance attributed to them in the model compared to the other factors considered. Each issuer has been rated with a score measured against the average of its sector, in order to distinguish between best practices and worst practices at the sector level.

Regarding sovereign issuers, Amundi's methodology relies on a set of about 50 ESG indicators. All indicators have been grouped into 8 categories, each category falling into one of the pillars E, S or G. Similar to our corporate ESG rating scale, issuers' ESG score is translated in an ESG rating ranging from A to G:

Environment

- Climate Change
- Natural Capital

Social

- Human Rights
- Social Cohesion
- Human Capital
- Civil Rights

Governance

- Government
Effectiveness
- Economic Environment

No reference benchmark has been designated for the purpose of attaining the environmental and social characteristics promoted.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

● ***How did the sustainability indicators perform?***

Amundi has developed its own in-house ESG rating process based on the “Best-in-class” approach.

Sustainability indicators used to measure the attainment of environmental or social characteristic were the ESG Rating assigned to each financial instruments according to a proprietary methodology, the resulting ESG Rating of the portfolio and the ESG Rating of the benchmark or investment universe.

Regarding the ESG Rating, Amundi based its ESG analysis of corporates on a “best-in-class” approach. Each issuer has been assessed with a quantitative score scaled around the average of their sector, which distinguished best practices from worst practices at sector level. Amundi’s assessment relied on a combination of non-financial data from third parties and qualitative analysis of associated sector and sustainability themes. The quantitative score has been translated into a letter rating which ranges from a scale of A (for best practices) to G (for the worst ones). G-rated companies were excluded from investment of this fund. The ESG Rating of each issuer has been the result of the aggregation of the environmental, social and corporate governance ratings. The overall ESG Rating of the portfolio is the AUM-weighted average of each issuer’s ESG Rating. The ESG Rating of the portfolio must be higher than the one of the benchmark or investment universe.

At the end of the period:

- The weighted average ESG rating of the portfolio is **0.61 (C)**
- The weighted average ESG rating of the reference index is **0.00 (D)**

Moreover, Amundi applied a targeted exclusion policy with reference to issuers that do not comply with [Amundi Group's Responsible Investment Policy](#), such as issuers exposed to the exclusionary rules and thresholds set out in our sector policy (i.e. thermal coal, tobacco) or do not comply with internationally recognized conventions and/or frameworks, and national regulations.

● ***... and compared to previous periods?***

The above sustainability indicators were not compared to previous periods as the regulation was not yet in force.

● ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale

going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the [Amundi ESG Regulatory Statement](#).

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS (e.g. PAI 3 GHG intensity of investee companies, PAI 13 Board Diversity,) via a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account?***

All mandatory Principal Adverse Impacts indicators have been taken into account to ensure the sustainable investments of the Sub-fund did not significantly harm any environmental or social investment objective.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and

- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution.

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

The sustainable investments of the Sub-Fund were aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights.

The OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example, the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion:** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **ESG factors integration:** Amundi has adopted minimum ESG integration standards applied by default to its actively managed open-ended funds (exclusion of G rated issuers and better weighted average ESG score higher than the applicable benchmark). The 38 criteria used in Amundi ESG rating approach were also designed to consider key impacts on sustainability factors, as well as quality of the mitigation undertaken are also considered in that respect.
- **Engagement:** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote:** Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy.
- **Controversies monitoring:** Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.

CLIMATE AND OTHER ENVIRONMENT-RELATED INDICATORS		
Adverse sustainability indicator		Actions taken, and actions planned and targets set for the next reference period
Greenhouse gas emissions	1. GHG emissions	Engagement Voting ESG factors integration
	2. Carbon footprint	Engagement Voting ESG factors integration
	3. GHG intensity of investee companies	Engagement Voting ESG factors integration
	4. Exposure to companies active in the fossil fuel sector	Engagement Voting Exclusion
	5. Share of non-renewable energy consumption and production	Engagement ESG factors integration

	6. Energy consumption intensity per high impact climate sector	Engagement ESG factors integration
Biodiversity	7. Activities negatively affecting biodiversity sensitive areas	Engagement Voting Controversies monitoring ESG factors integration
Water	8. Emissions to water	Engagement Controversies monitoring ESG factors integration
Waste	9. Hazardous waste and radioactive waste ratio	Engagement Controversies monitoring ESG factors integration
INDICATORS FOR SOCIAL AND EMPLOYEE, RESPECT FOR HUMAN RIGHTS, ANTI-CORRUPTION AND ANTI-BRIBERY MATTERS		
Social and employee matters	10. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Engagement Voting Controversies monitoring Exclusion
	11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises	Engagement Voting Controversies monitoring
	12. Unadjusted gender pay gap	Engagement Voting Controversies monitoring
	13. Board gender diversity	Engagement Voting
	14. Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Voting Exclusion
Indicators applicable to investments in sovereigns and supranationals		
Environmental	15. GHG intensity	ESG factors integration
Social	16. Investee countries subject to social violations	Exclusion



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/07/2022 to 30/06/2023**

Largest Investments	Sector	% Assets	Country
AMUNDI PHYSICAL GOLD ETC (AMSTERDAM)	Mutual Funds	3.94%	IRL
CANADA 1% 09/26	Treasuries	1.27%	CAN
BRAZIL 10% 01/29 NTN	Treasuries	1.10%	BRA
KFW % 09/30 EMTN	Agencies	1.04%	DEU
AMND STXAA5 ENR ETF(MIL)	Mutual Funds	0.99%	LUX
AMND MSCI EURPE QUAL FACT ETF EUR-C	Mutual Funds	0.92%	LUX
BRAZIL 10% 01/33 NTN	Treasuries	0.90%	BRA
EU 0.8% 07/25 NGEU	Supranationals	0.88%	BEL
SWISS 2.50% 03/36	Treasuries	0.84%	CHE
ISHARES AUTOMATION / ROBOTICS -A	Mutual Funds	0.82%	IRL
MBONO 7.5% 05/33 M	Treasuries	0.75%	MEX
EU 0% 07/26 NGEU	Supranationals	0.70%	BEL
WisdomTree Brent Crude Oil ETC	Mutual Funds	0.63%	JEY
US TSY 0.375% 04/25	Treasuries	0.62%	USA
KFW 0% 09/26 EMTN	Agencies	0.62%	DEU

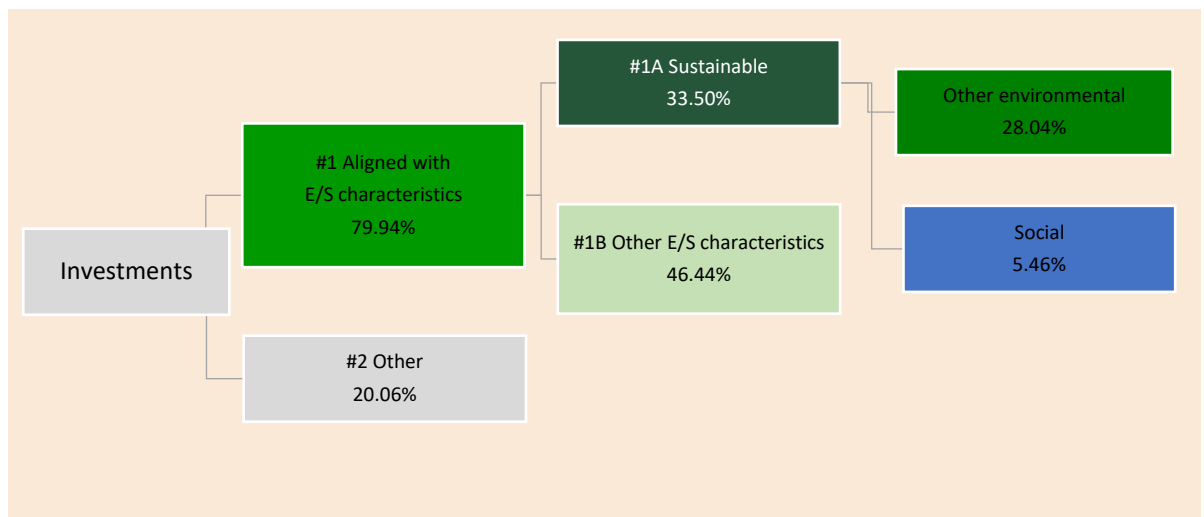


What was the proportion of sustainability-related investments?

The Sub-Fund invested 33.50% of its assets in sustainable investments. Of the sustainable investments the Sub-Fund invested in 0% were aligned with the EU-Taxonomy. 28.04% of sustainable investments are considered as other environmentally sustainable investments and 5.46% are considered as socially sustainable. 46.66% of investments of the Sub-Fund are used to attain the promoted characteristic of the Sub-Fund during the reference period and do not qualify as sustainable investments.

20.06% of investments constitute the remainder and are neither sustainable investments nor used to attain the characteristics promoted by the Sub-Fund.

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● *In which economic sectors were the investments made?*

Sectors / Sub-sectors	% of net assets
Banks and other financial institutions	15.27
Electronics and semiconductors	14.00
Internet and Internet services	11.55
Holding and finance companies	6.40
Foods and non alcoholic drinks	5.85
Investment funds	5.79
Electrical engineering and electronics	5.50
Petroleum	4.07
Retail trade and department stores	3.80
Insurance	2.95
Road vehicles	2.37
Pharmaceuticals and cosmetics	2.06
Office supplies and computing	2.06
Communications	1.92
Chemicals	1.64
Transportation	1.60
Machine and apparatus construction	1.41
Hotels and restaurants	1.29
Building materials and trade	1.27
Real Estate companies	1.09
Biotechnology	0.86
Coal mining and steel industry	0.82
Textiles and garments	0.82
Non-ferrous metals	0.78
Miscellaneous consumer goods	0.66
Utilities	0.53
Graphic art and publishing	0.41
Tobacco and alcoholic drinks	0.36
Healthcare and social services	0.36
Paper and forest products	0.31
Miscellaneous services	0.30
Photographic And Optics	0.23
Precious metals and stones	0.18
Tires and rubber	0.13
Aeronautic and astronautic industry	0.10
Packaging industries	0.09
Agriculture and fishery	0.06
Non-Classifiable/Non-Classified Institutions	0.04
Total	98.93
Other net assets/(liabilities)	1.07

Taxonomy-aligned activities are expressed as a share of:

- turnover reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?

The share of investments of the Sub-Fund aligned with the EU Taxonomy is 0%.

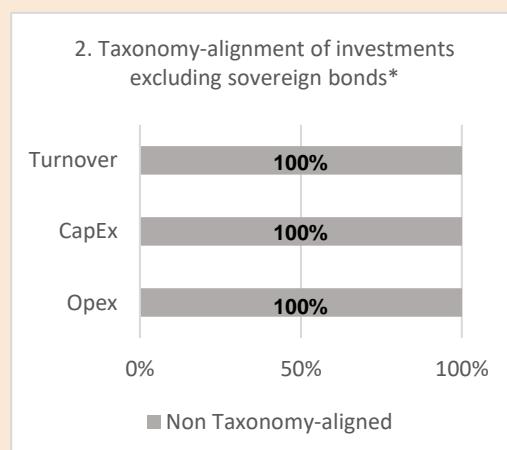
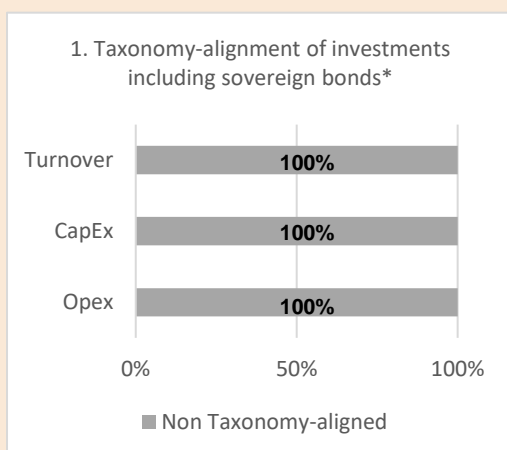
- **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

Yes:
 In fossil gas
 In nuclear energy

No

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



Data not yet available

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Enabling activities

directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are

activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

- **What was the share of investments in transitional and enabling activities?**

Reliable data regarding transitional and enabling activities was not available during the period.

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

The financial year 2022 is the first financial year for which the periodic report for the Fund is provided in line with reporting templates introduced by Commission Delegated Regulation (EU) 2022/1288 (SFDR-RTS). The first comparison will be made in the periodic report of the financial year 2023.



- **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **28.04%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



- **What was the share of socially sustainable investments?**

The share of socially sustainable investments at the end of the reference period was 5.46 %



- **What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?**

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. It may also include ESG unrated securities for which data needed for the measurement of attainment of environmental or social characteristics is not available, but to which sectoral and normative exclusions apply.



- **What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

Amundi's ESG analysis framework (available online: <https://www.amundi.lu/retail/Local-Content/Footer/Quick-Links/Regulatory-information/Amundi>) has been designed to assess corporate behaviour in three fields: Environment, Social, and Governance (ESG). Amundi assesses companies' exposure to ESG risks and opportunities, including sustainability factors and sustainability risks, and how corporates manage these challenges

in each of their sectors. As far as issuers of listed securities are concerned, Amundi scores issuers regardless of the instrument type, equity or debt.

Sustainability indicators of the Sub-Fund are continuously made available in the portfolio management system allowing the portfolio managers of the Sub-Fund to assess the impact of their investment decisions.

These indicators are embedded within AMUNDI's control framework, with responsibilities spread between the first level of controls performed by the Investment teams themselves and the second level of controls performed by the Risk teams, who monitor compliance with environmental or social characteristics promoted by the Sub-Fund on an ongoing basis.

Moreover, AMUNDI's Responsible Investment Policy sets out an active approach to engagement that promotes dialogue with investee companies including those in the portfolio of this product. Our Annual Engagement Report, available on <https://about.amundi.com/esg-documentation>, provides detailed reporting on this engagement and its results

Amundi's ESG analysis framework (available online: <https://www.amundi.lu/retail/Local-Content/Footer/Quick-Links/Regulatory-information/Amundi>) has been designed to assess corporate behaviour in three fields: Environment, Social, and Governance (ESG). Amundi assesses companies' exposure to ESG risks and opportunities, including sustainability factors and sustainability risks, and how corporates manage these challenges in each of their sectors. As far as issuers of listed securities are concerned, Amundi scores issuers regardless of the instrument type, equity or debt.



How did this financial product perform compared to the reference benchmark?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product does not have an ESG Benchmark.

- ***How does the reference benchmark differ from a broad market index?***

This product does not have an ESG Benchmark

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform compared with the reference benchmark?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform compared with the broad market index?***

This product does not have an ESG Benchmark.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:
Onemarkets Amundi Flexible
Income Fund

Legal entity identifier:
529900ANIKKO9ZCAA439

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes **X No**

<p><input type="checkbox"/> It made sustainable investments with an environmental objective: _____</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made a sustainable investments with a social objective: _____</p>	<p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 24.88% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>
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To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub-Fund promoted environmental and/or social characteristics by complying with the ESG analysis framework and scoring methodology of Amundi which includes a mix of exclusion, ESG integration and engagement approach.

The environmental and/or social characteristic promoted by this financial product are embedded in the criteria identified to perform the ESG analysis framework.

These criteria are different for corporates issuing listed instruments and for sovereign entities.

Regarding corporate issuers, our ESG analysis framework is comprised of 38 criteria, of which 17 are cross-sector criteria, common to all companies

whatever their business sector, and 21 sector specific criteria. These criteria were designed to either assess how sustainability issues might affect the issuer as well as the quality of the management of this dimension. Impact on sustainability factors as well as quality of the mitigation undertaken are also considered. All criteria are available in fund managers' front office portfolio management system.

Sector specific criteria

Environment

- Clean Energy
- Green Car
- Green Chemistry
- Sustainable Construction
- Responsible Forest Management
- Paper Recycling
- Green Investing & Financing
- Green Insuring
- Green Business
- Packaging

Social

- Bioethics
- Responsible Marketing
- Healthy Product
- Tobacco Risk
- Vehicle Safety
- Passenger Safety
- Responsible Media
- Data Security & Privacy
- Digital Divide
- Access to Medicine
- Financial Inclusion

Cross sector criteria

Environment

- Emissions & Energy
- Water Management
- Biodiversity & Pollution
- Supply Chain- Environment

Social

- Health & Safety
- Working Conditions
- Labour Relations
- Supply Chain - Social 2
- Product & Customer Responsibility
- Community Involvement & Human Rights

Governance

- Board Structure
- Audit & Control
- Remuneration
- Shareholders' Rights
- Ethics
- Tax Practices
- ESG Strategy

The extent to which these criteria affected an issuer's ESG score depends on the relative importance attributed to them in the model compared to the other factors considered. Each issuer has been rated with a score measured against the average of its sector, in order to distinguish between best practices and worst practices at the sector level.

Regarding sovereign issuers, Amundi's methodology relies on a set of about 50 ESG indicators. All indicators have been grouped into 8 categories, each category falling into one of the pillars E, S or G. Similar to our corporate ESG rating scale, issuers' ESG score is translated in an ESG rating ranging from A to G:

Environment

- Climate Change
- Natural Capital

Social

- Human Rights
- Social Cohesion
- Human Capital
- Civil Rights

Governance

- Government Effectiveness
- Economic Environment

No reference benchmark has been designated for the purpose of attaining the environmental and social characteristics promoted.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

● ***How did the sustainability indicators perform?***

Amundi has developed its own in-house ESG rating process based on the “Best-in-class” approach.

Sustainability indicators used to measure the attainment of environmental or social characteristic were the ESG Rating assigned to each financial instruments according to a proprietary methodology, the resulting ESG Rating of the portfolio and the ESG Rating of the benchmark or investment universe.

Regarding the ESG Rating, Amundi based its ESG analysis of corporates on a “best-in-class” approach. Each issuer has been assessed with a quantitative score scaled around the average of their sector, which distinguished best practices from worst practices at sector level. Amundi’s assessment relied on a combination of non-financial data from third parties and qualitative analysis of associated sector and sustainability themes. The quantitative score has been translated into a letter rating which ranges from a scale of A (for best practices) to G (for the worst ones). G-rated companies were excluded from investment of this fund. The ESG Rating of each issuer has been the result of the aggregation of the environmental, social and corporate governance ratings.

The overall ESG Rating of the portfolio is the AUM-weighted average of each issuer’s ESG Rating. The ESG Rating of the portfolio must be higher than the one of the benchmark or investment universe.

At the end of the period :

- The weighted average ESG rating of the portfolio is **0.73 (C)**
- The weighted average ESG rating of the reference index is **0.00 (D)**

Moreover, Amundi applied a targeted exclusion policy with reference to issuers that do not comply with [Amundi Group's Responsible Investment Policy](#), such as issuers exposed to the exclusionary rules and thresholds set out in our sector policy (i.e. thermal coal, tobacco) or do not comply with internationally recognized conventions and/or frameworks, and national regulations.

● ***... and compared to previous periods?***

The financial year 2022 is the first financial year for which the periodic report for the Fund is provided in line with reporting templates introduced by Commission Delegated Regulation (EU) 2022/1288 (SFDR-RTS). The first comparison will be made in the periodic report of the financial year 2023.

● ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the [Amundi ESG Regulatory Statement](#).

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS (e.g. PAI 3 GHG intensity of investee companies, PAI 13 Board Diversity,) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account?***

All mandatory Principal Adverse Impacts indicators have been taken into account to ensure the sustainable investments of the Sub-fund did not significantly harm any environmental or social investment objective.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

The sustainable investments of the Sub-Fund were aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights.

The OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example, the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion:** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **ESG factors integration:** Amundi has adopted minimum ESG integration standards applied by default to its actively managed open-ended funds (exclusion of G rated issuers and better weighted average ESG score higher than the applicable benchmark). The 38 criteria used in Amundi ESG rating approach were also designed to consider key impacts on sustainability factors, as well as quality of the mitigation undertaken are also considered in that respect.
- **Engagement:** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote:** Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy.
- **Controversies monitoring:** Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.

CLIMATE AND OTHER ENVIRONMENT-RELATED INDICATORS		
Adverse sustainability indicator		Actions taken, and actions planned and targets set for the next reference period
Greenhouse gas emissions	1. GHG emissions	Engagement Voting ESG factors integration
	2. Carbon footprint	Engagement Voting ESG factors integration
	3. GHG intensity of investee companies	Engagement Voting ESG factors integration

	4. Exposure to companies active in the fossil fuel sector	Engagement Voting Exclusion
	5. Share of non-renewable energy consumption and production	Engagement ESG factors integration
	6. Energy consumption intensity per high impact climate sector	Engagement ESG factors integration
Biodiversity	7. Activities negatively affecting biodiversitysensitive areas	Engagement Voting Controversies monitoring ESG factors integration
Water	8. Emissions to water	Engagement Controversies monitoring ESG factors integration
Waste	9. Hazardous waste and radioactive waste ratio	Engagement Controversies monitoring ESG factors integration
INDICATORS FOR SOCIAL AND EMPLOYEE, RESPECT FOR HUMAN RIGHTS, ANTI-CORRUPTION AND ANTI-BRIBERY MATTERS		
Social and employee matters	10. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Engagement Voting Controversies monitoring Exclusion
	11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises	Engagement Voting Controversies monitoring
	12. Unadjusted gender pay gap	Engagement Voting Controversies monitoring
	13. Board gender diversity	Engagement Voting
	14. Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Voting Exclusion

Indicators applicable to investments in sovereigns and supranationals		
Environmental	15. GHG intensity	ESG factors integration
Social	16. Investee countries subject to social violations	Exclusion



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/07/2022 to 30/06/2023**

Largest Investments	Sector	% Assets	Country
AMUNDI PHYSICAL GOLD ETC (AMSTERDAM)	Mutual Funds	3.80%	IRL
DBR 1.7% 08/32	Treasuries	2.72%	DEU
DBR 1% 8/25	Treasuries	1.40%	DEU
BCEXUU UBS C(QMH)	Mutual Funds	1.33%	GBR
DBR 1.25% 8/48	Treasuries	1.26%	DEU
DBR 1.8% 08/53	Treasuries	1.25%	DEU
ISH CORE EUR CORP BOND UCITS EUR(LSE)	Mutual Funds	0.97%	IRL
OBL 0% 04/25 181	Treasuries	0.97%	DEU
DBR 0% 02/32	Treasuries	0.91%	DEU
BTPS 7.25% 11/26	Treasuries	0.86%	ITA
BTPS 5% 03/25	Treasuries	0.83%	ITA
OAT 5.50% 97-04/29	Treasuries	0.79%	FRA
DBR 0.5% 02/28	Treasuries	0.76%	DEU
OBL 2.2% 04/28 187	Treasuries	0.75%	DEU
US TSY 6.75% 08/26	Treasuries	0.73%	USA

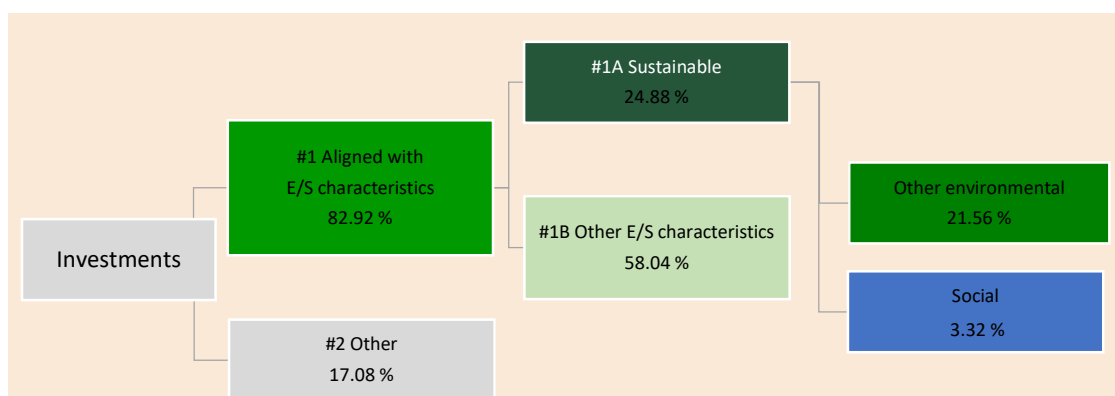


What was the proportion of sustainability-related investments?

● **What was the asset allocation?**

The Sub-Fund invested 24.88% of its assets in sustainable investments. Of the sustainable investments the Sub-Fund invested in 0% were aligned with the EU-Taxonomy. 21.56% of sustainable investments are considered as other environmentally sustainable investments and 3.32% are considered as socially sustainable. 58.04% of investments of the Sub-Fund are used to attain the promoted characteristic of the Sub-Fund during the reference period and do not qualify as sustainable investments.

17.08% of investments constitute the remainder and are neither sustainable investments nor used to attain the characteristics promoted by the Sub-Fund.



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● *In which economic sectors were the investments made?*

Sectors / Sub-sectors	% of Net Assets
Bonds of States, provinces and municipalities	35.50
Holding and finance companies	11.63
Banks and other financial institutions	10.52
Utilities	3.44
Communications	3.20
Pharmaceuticals and cosmetics	3.11
Internet and Internet services	2.17
Petroleum	1.89
Transportation	1.70
Foods and non alcoholic drinks	1.69
Investment funds	1.37
Chemicals	1.30
Road vehicles	0.94
Office supplies and computing	0.86
Aeronautic and astronautic industry	0.85
Electrical engineering and electronics	0.81
Insurance	0.77
Electronics and semiconductors	0.76
Hotels and restaurants	0.76
Retail trade and department stores	0.73
Real Estate companies	0.70
Miscellaneous services	0.64
Tobacco and alcoholic drinks	0.62
Miscellaneous consumer goods	0.62
Machine and apparatus construction	0.43
Graphic art and publishing	0.40
Packaging industries	0.36
Healthcare and social services	0.35
Textiles and garments	0.34
Building materials and trade	0.33
Precious metals and stones	0.32
Tires and rubber	0.19
Coal mining and steel industry	0.15
Biotechnology	0.10
Agriculture and fishery	0.09
Various capital goods	0.05
Paper and forest products	0.04
Non-ferrous metals	0.02
Environmental services and recycling	0.01
Total	89.76
Other net assets/(liabilities)	10.24



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?

The share of investments of the Sub-Fund aligned with the EU Taxonomy is 0%.

Taxonomy-aligned activities are expressed as a share of:
-turnover reflecting the share of revenue from green activities of investee companies

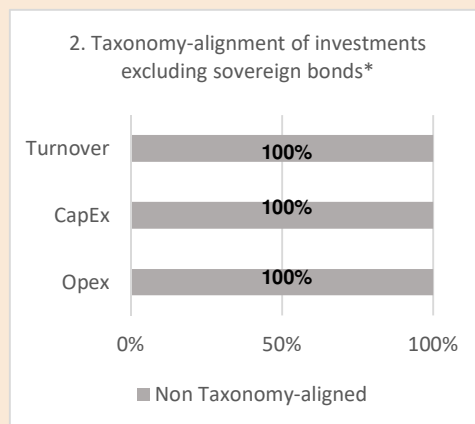
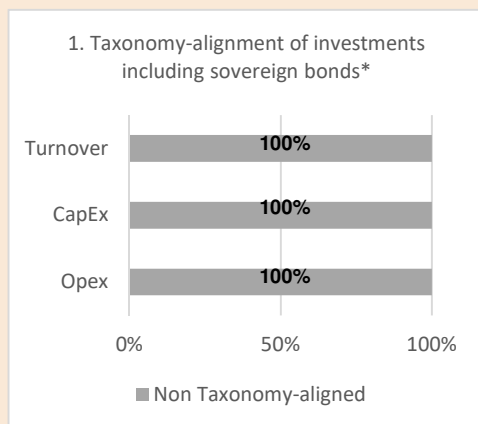
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?

Yes: In fossil gas In nuclear energy
 No

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Enabling activities

directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are

activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

What was the share of investments in transitional and enabling activities?

- Reliable data regarding transitional and enabling activities was not available during the period.
- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

The financial year 2022 is the first financial year for which the periodic report for the Fund is provided in line with reporting templates introduced by Commission Delegated Regulation (EU) 2022/1288 (SFDR-RTS). The first comparison will be made in the periodic report of the financial year 2023.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The share of sustainable investments with environmental objective not aligned to taxonomy was **21.56%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments?

The share of socially sustainable investments at the end of the reference period was 3.32 %



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. It may also include ESG unrated securities for which data needed for the measurement of attainment of environmental or social characteristics is not available, but to which sectoral and normative exclusions apply.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

Amundi's ESG analysis framework (available online: <https://www.amundi.lu/retail/Local-Content/Footer/Quick-Links/Regulatory-information/Amundi>) has been designed to assess corporate behaviour in three fields: Environment, Social, and Governance (ESG). Amundi assesses companies' exposure to ESG risks and opportunities, including sustainability factors and sustainability risks, and how corporates manage these challenges in each of their sectors. As far as issuers of listed securities are concerned, Amundi scores issuers regardless of the instrument type, equity or debt.

Sustainability indicators of the Sub-Fund are continuously made available in the portfolio management system allowing the portfolio managers of the Sub-Fund to assess the impact of their investment decisions.

These indicators are embedded within AMUNDI's control framework, with responsibilities spread between the first level of controls performed by the Investment teams themselves and the second level of controls performed by the Risk teams, who monitor compliance with environmental or social characteristics promoted by the Sub-Fund on an ongoing basis.

Moreover, AMUNDI's Responsible Investment Policy sets out an active approach to engagement that promotes dialogue with investee companies including those in the portfolio of this product. Our Annual Engagement Report, available on <https://about.amundi.com/esg-documentation>, provides detailed reporting on this engagement and its results

Amundi's ESG analysis framework (available online: <https://www.amundi.lu/retail/Local-Content/Footer/Quick-Links/Regulatory-information/Amundi>) has been designed to assess corporate behaviour in three fields: Environment, Social, and Governance (ESG). Amundi assesses companies' exposure to ESG risks and opportunities, including sustainability factors and sustainability risks, and how corporates manage these challenges in each of their sectors. As far as issuers of listed securities are concerned, Amundi scores issuers regardless of the instrument type, equity or debt.



How did this financial product perform compared to the reference benchmark?

This product does not have an ESG Benchmark.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- ***How does the reference benchmark differ from a broad market index ?***

This product does not have an ESG Benchmark

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform compared with the reference benchmark ?***

This product does not have an ESG Benchmark.

- ***How did this financial product perform compared with the broad market index ?***

This product does not have an ESG Benchmark.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:

Onemarkets Amundi Climate Focus Equity Fund

Legal entity identifier:

529900S3XIZ72EHQKK37

Sustainable investment

means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



It made **sustainable investments with an environmental objective**: ___%



in economic activities that qualify as environmentally sustainable under the EU Taxonomy



in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



It made **sustainable investments with a social objective**: ___%



No



It **promoted Environmental/Social (E/S) characteristics** and

while it did not have as its objective a sustainable investment, it had a proportion of 71.61% of sustainable investments



with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy



with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

During the financial year, the product continuously promoted environmental and/or social characteristics by:

- aiming to have a higher ESG score than the ESG score of its investment universe as represented by **MSCI WORLD**

CLIMATE PARIS ALIGNED. In determining the ESG score of the Product and the ESG investment universe, ESG performance was continuously assessed by comparing the average performance of a security against the security issuer's industry, in respect of each of the three environmental, social and governance characteristics.

- aiming to reduce its carbon intensity by aligning its carbon footprint intensity to that of its Benchmark **MSCI WORLD CLIMATE PARIS ALIGNED.**

● ***How did the sustainability indicators perform?***

The portfolio carbon footprint intensity, which is calculated as an asset weighted portfolio average and compared to the asset weighted carbon footprint intensity of the Benchmark. As a result, securities with relatively low environmental footprints had a higher probability of being selected in the portfolio compared to securities with relatively high environmental footprints.

- The weighted average carbon footprint intensity of the portfolio is 81,81 (Tons/M. EUR Revenues)
- The weighted average carbon footprint intensity of the Benchmark is 89,62 (Tons/M. EUR Revenues)

Amundi has developed its own in-house ESG rating process based on the "Best-in-class" approach.

Ratings adapted to each sector of activity aim to assess the dynamics in which companies operate.

The sustainability indicator used is the ESG score of the Product that is measured against the ESG score of the ESG investment universe of the Product.

At the end of the period:

- The weighted average ESG rating of the portfolio is 0.66 (C)
- The weighted average ESG rating of the reference index is 0.04 (D)

The Amundi ESG rating used to determine the ESG score is an ESG quantitative score translated into seven grades, ranging from A (the best scores universe) to G (the worst). In the Amundi ESG Rating scale, the securities belonging to the exclusion list correspond to a G. For corporate issuers, ESG performance is assessed globally and at relevant criteria level by comparison with the average performance of its industry, through the combination of the three ESG dimensions:

- Environmental dimension: this examines issuers' ability to control their direct and indirect environmental impact, by limiting their energy consumption, reducing their greenhouse emissions, fighting resource depletion and protecting biodiversity.
- Social dimension: this measures how an issuer operates on two distinct concepts: the issuer's strategy to develop its human capital and the respect of the human rights in general;
- Governance dimension: This assesses capability of the issuer to ensure the basis for an effective corporate governance framework and generate value over the long-term.

The methodology applied by Amundi ESG rating uses 38 criteria that are either generic (common to all companies regardless of their activity) or sector specific which are weighted according to sector and considered in terms of their impact on reputation, operational efficiency and regulations in respect of an issuer. Amundi ESG ratings are likely to be expressed globally on the three E, S and G dimensions or individually on any environmental or social factor.

● ***...and compared to previous periods?***

The financial year 2022 is the first financial year for which the periodic report for the Sub-Fund is provided in line with reporting templates introduced by Commission Delegated Regulation (EU) 2022/1288 (SFDR-RTS). The first comparison will be made in the periodic report of the financial year 2023.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top

three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g. GHG intensity of investee companies) via a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

— — — *How were the indicators for adverse impacts on sustainability factors taken into account?*

All mandatory Principal Adverse Impacts indicators have been taken into account to ensure the sustainable investments of the Sub-fund did not significantly harm any environmental or social investment objective.

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

— — — *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

The sustainable investments of the Sub-Fund were aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights.

The OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply

chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product’s strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion:** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **ESG factors integration:** Amundi has adopted minimum ESG integration standards applied by default to its actively managed open-ended funds (exclusion of G rated issuers and better weighted average ESG score higher than the applicable benchmark). The 38 criteria used in Amundi ESG rating approach were also designed to consider key impacts on sustainability factors, as well as quality of the mitigation undertaken are also considered in that respect.
- **Engagement:** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or

other sustainability matters that are material to society and the global economy.

- **Vote:** Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy.
- **Controversies monitoring:** Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.

For any further detail on how mandatory Principal Adverse Impact indicators are taken into account, please refer to the Amundi Sustainable Finance Disclosure Statement available at www.amundi.com.



What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: From **01/07/2022** to **30/06/2023**

Largest Investments	Sector	% Assets	Country
MICROSOFT CORP	Information Technology	7.53%	USA
NVIDIA CORP	Information Technology	3.49%	USA
JPMORGAN CHASE & CO	Financials	2.99%	USA
MERCK & CO. INC.	Health care	2.96%	USA
MASTERCARD INC-CL A	Financials	2.78%	USA
BROADCOM LTD	Information Technology	2.67%	USA
HOME DEPOT INC	Consumer discretionary	2.52%	USA
COCA-COLA EUROPACIFIC PARTNE	Consumer staples	2.45%	GBR
TRANE TECHNOLOGIES PLC	Industrials	2.40%	IRL
SCHNEIDER ELECT SE	Industrials	2.34%	FRA
SONY CORP	Consumer discretionary	2.33%	JPN
NEXT PLC	Consumer discretionary	2.23%	GBR
DEERE & CO	Industrials	2.22%	USA
XYLEM INC	Industrials	2.21%	USA
ECOLAB INC	Materials	2.18%	USA

What was the proportion of sustainability-related investments?

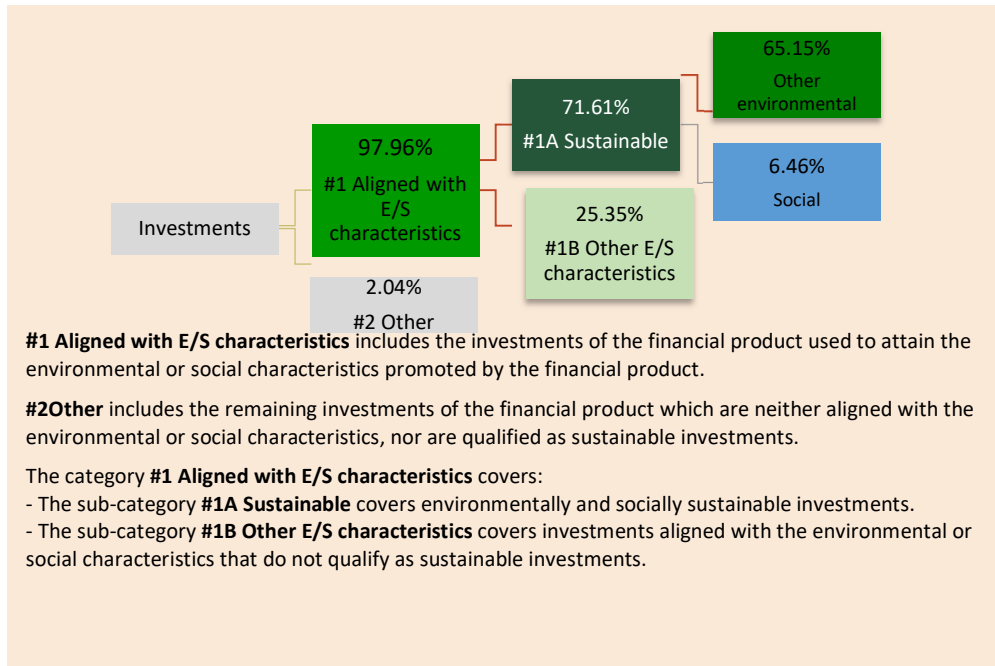
The Sub-Fund invested 71.61% of its assets in sustainable investments. Of the sustainable investments the Sub-Fund invested in 0% were aligned with the EU-Taxonomy. 65.15% of sustainable investments are considered as other environmentally sustainable investments and 6.46% are considered as socially sustainable. 97.96% of investments of the Sub-Fund are used to attain the promoted characteristic of the Sub-Fund during the reference period and do not qualify as sustainable investments.

2.04% of investments constitute the remainder and are neither sustainable investments nor used to attain the characteristics promoted by the Sub-Fund.



Asset allocation describes the share of investments in specific assets.

● What was the asset allocation?



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **In which economic sectors were the investments made?**

Sector	% Assets
<i>Information Technology</i>	26.56%
<i>Industrials</i>	17.48%
<i>Financials</i>	15.60%
<i>Health care</i>	12.32%
<i>Consumer discretionary</i>	11.40%
<i>Materials</i>	5.07%
<i>Communication Services</i>	4.15%
<i>Consumer staples</i>	3.47%
<i>Real estate</i>	1.91%
<i>Utilities</i>	1.01%
<i>Forex</i>	0.00%
<i>Cash</i>	1.02%



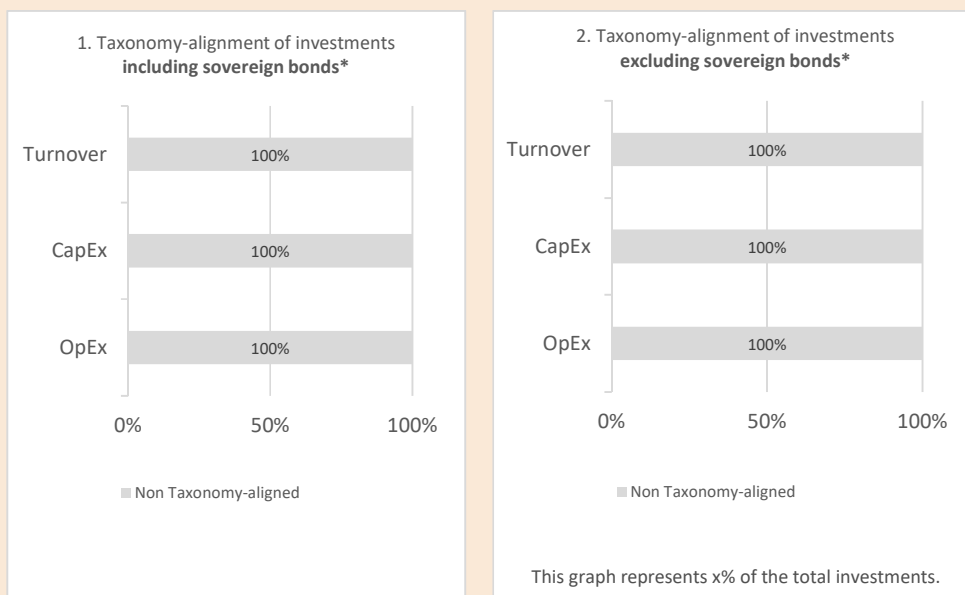
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The share of investments of the sub-fund aligned with the EU Taxonomy is 0%.

● Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

- Yes:
- In fossil gas
 - In nuclear energy
- No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies for



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

For the reference period, 0% of the Sub-Fund's investments are identified for the purposes of this report as being in transitional and enabling activities.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

The share of investments of the Fund aligned with the EU Taxonomy is 0%.

This was the first reference period the Sub-Fund disclosed the share of investments being aligned with the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy

At the end of the reference period the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy was 65.15%.



What was the share of socially sustainable investments

At the end of the reference period the share of sustainable investments with a social objective was 6.46%



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. It may also include ESG unrated securities for which data needed for the measurement of attainment of environmental or social characteristics is not available.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

Sustainability indicators are continuously made available in the portfolio management system allowing the portfolio managers to assess the impact of their investment decisions.

These indicators are embedded within AMUNDI's control framework, with responsibilities spread between the first level of controls

performed by the Investment teams themselves and the second level of controls performed by the Risk teams, who monitor compliance with environmental or social characteristics promoted by the fund on an ongoing basis.

Moreover, AMUNDI's Responsible Investment Policy sets out an active approach to engagement that promotes dialogue with investee companies including those in the portfolio of this product. Our Annual Engagement Report, available on <https://about.amundi.com/esg-documentation>, provides detailed reporting on this engagement and its results.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

- ***How does the reference benchmark differ from a broad market index?***

A broad market index does not assess or include its constituents according to environment characteristics and therefore is not aligned with environmental characteristics.

The index used is a "Paris Aligned Benchmark" which incorporates specific objectives related to emission reductions and the transition to a low-carbon economy through the selection and weighting of underlying constituents.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

-The weighted average carbon footprint intensity of the portfolio is 81,81 (Tons/M. EUR Revenues)

-The weighted average carbon footprint intensity of the Benchmark is 89,62 (Tons/M. EUR Revenues)

- ***How did this financial product perform compared with the reference benchmark?***

The sustainable investment objective is attained by aligning the carbon footprint reduction objectives of the fund with MSCI World Climate Paris Aligned Net USD Index. The portfolio carbon footprint intensity is calculated as an asset weighted portfolio average and compared to the asset weighted carbon footprint intensity of the Index.

As a result, securities with relatively low environmental footprints have a higher probability of being selected in the portfolio compared to securities with relatively high environmental footprints. In addition, the fund excludes companies on the basis of controversial behavior and (or) controversial products in accordance with the Responsible Investment Policy.

- The weighted average carbon footprint intensity of the portfolio is 81,81 (Tons/M. EUR Revenues)
- The weighted average carbon footprint intensity of the Benchmark is 89,62 (Tons/M. EUR Revenues)

● ***How did this financial product perform compared with the broad market index?***

This product is actively managed

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:

onemarkets Fidelity World Equity Income Fund

Legal entity identifier:

5299009COHSZRTC04M52

Sustainable investment

means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<p><input checked="" type="radio"/> <input type="radio"/> <input type="checkbox"/> Yes</p> <p><input type="checkbox"/> It made sustainable investments with an environmental objective: ___%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ___%</p>	<p><input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No</p> <p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 62% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub-Fund met the environmental and social characteristics it promoted as defined in the SFDR precontractual disclosure for the period under review. The Sub-Fund promoted environmental and social characteristics by investing in securities of issuers with favourable ESG characteristics. Favourable ESG characteristics are determined by reference to ESG ratings. ESG ratings considered environmental

Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

characteristics including carbon intensity, carbon emissions, energy efficiency, water and waste management and biodiversity, as well as social characteristics including product safety, supply chain, health and safety and human rights.

The fund invested in sustainable investments with social objectives, this contributed towards the socially focused SDG objectives as explained in the answer on the objectives of the sustainable investments below.

The sustainable investments figures in this periodic disclosure are as of June 30th .

Data Limitation, can refer to data availability or methodological challenges. Fidelity continues to seek alternative data providers and aim to introduce additional proprietary tools to help bridge data gaps and to provide alternative insight into an issuers performance on sustainability issues. Furthermore data limitation have been mitigated by issuer engagement and they had no material impact on the sub-fund's ability to achieve the environmental or social characteristics promoted.

No reference benchmark was designated for the purpose of attaining the environmental and social characteristics promoted.

● ***How did the sustainability indicators perform?***

The Sub-Fund used the following sustainability indicators in order to measure the attainment of the environmental or social characteristics that it promotes:

1. the percentage of the Sub-Fund invested in securities of issuers with favourable ESG characteristics in accordance with [Fidelity's Sustainable Investing Framework](#). Applying the framework during the reference period the Investment Manager considered many factors, including an issuer's approach and policies to address climate change and biodiversity loss, its approach to energy efficiency and managing waste and pollution. When considering an issuer's societal responsibility, the Investment Manager looked to understand its diversity policies, its approach to human rights and supply chain management as well as its approach to health and safety and employee welfare. The Investment Manager also analysed the way an issuer manages data privacy and cyber security, both within the technology sector and more broadly across other industries. This ESG analysis leveraged Fidelity's extensive research capabilities and ongoing engagement with issuers, supported by the expertise of the Sustainable Investing

team, to provide a forward looking evaluation of an issuer's performance and trajectory on sustainability issues.

2. the percentage of the Sub-Fund invested in securities of corporate issuers with exposure to the exclusion criteria of the Sub-Fund
3. the percentage of the Sub-Fund invested in environmentally sustainable investments; and
4. the percentage of sustainable investments with a social objective.

The performance of the sustainability indicators the Sub-Fund used to measure the attainment of the sustainable environmental or social characteristics that it promoted during the period in review as of 30th June 2023 was:

1. 97% of the mandate was invested in securities of issuers with favourable ESG characteristics in accordance with Fidelity's Sustainable Investing Framework;
2. in respect of its direct investments in corporate issuers, 0% of the mandate invested in securities of issuers with exposure to the Exclusions;
3. 62 % of the mandate was invested in sustainable investments;
4. 24% of the mandate was invested in sustainable investments with an environmental objective in economic activities (that do not qualify as environmentally sustainable under the EU Taxonomy);
5. 38% of the mandate invested in sustainable investments with a social objective.

● ***...and compared to previous periods?***

The financial year 2022 is the first financial year for which the periodic report for the Fund is provided in line with reporting templates introduced by Commission Delegated Regulation (EU) 2022/1288 (SFDR-RTS). The first comparison will be made in the periodic report of the financial year 2023.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

While the Sub-Fund did not have as its objective a sustainable investment, it had a proportion of 62% of sustainable investments. The Sub-Fund determined a sustainable investment as follows:

1. issuers that undertook economic activities that contribute to one or more of the environmental objectives set out in the EU Taxonomy and qualify as environmentally sustainable in accordance with EU Taxonomy; or
2. issuers whereby the majority of their business activities (more than 50% of revenue) contributed to environmental or social objectives aligned with one or more of the United Nations Sustainable Development Goals (“SDGs”); or
3. issuers which set a decarbonisation target consistent with a 1.5 degree warming scenario or lower (verified by the Science Based Target Initiative or a Fidelity Proprietary Climate Rating) which was considered to contribute to environmental objectives; provided they do no significant harm, meet minimum safeguards and good governance criteria.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

Sustainable investments were screened for involvement in activities that caused significant harm and controversies, assessed through a check that the issuer met minimum safeguards and standards that relate to principal adverse indicators (PAIs) as well as performance on PAI metrics. This included:

1. Norms-based screens - the screening out of securities identified under Fidelity’s existing norms-based screens (as set out below);
2. Activity-based screens - the screening out of issuers based on their participation in activities with significant negative impacts on society or the environment, including issuers that were considered to have a ‘Very Severe’ controversy using controversy screens, covering 1) environmental issues, 2) human rights and communities, 3) labour rights and supply chain, 4) customers, 5) governance; and
3. PAI indicators: quantitative data (where available) on PAI indicators was used to evaluate whether an issuer is involved in activities that cause significant harm to any environmental or social objective.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How were the indicators for adverse impacts on sustainability factors taken into account?

All mandatory Principal Adverse Impacts indicators have been taken into account to ensure the sustainable investments of the Sub-fund did not significantly harm any environmental or social investment objective.

For sustainable investments, as set out above, Fidelity undertook a quantitative evaluation to identify issuers with challenging performance on PAI indicators. Issuers with a low score were ineligible to be 'sustainable investments' unless Fidelity's fundamental research determined that the company was not breaching "do no significant harm" requirements or was on the path to mitigate the adverse impacts through effective management or transition.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The sustainable investments of the Sub-Fund were aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights.

Norms-based screens were applied: Issuers identified as failing to behave in a way which met their fundamental responsibilities in the areas of human rights, labour, environmental and anti-corruption as aligned with international norms including those set out by the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, UN Global Compact (UNGC), ILO Standards International Labour Organisation (ILO) Conventions, were not considered sustainable investments.

To achieve this issuers that do not respect principles of OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are excluded from the Investment Universe. Lists including those names are obtained from 3rd parties providers e.g. MSCI and periodically from Unicredit and they are systematically monitored by pre-trade and ongoing compliance systems.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

Principal Adverse Impacts on sustainability factors were considered through and incorporated into investment decisions through a variety of tools, including:

1. Due Diligence - analysis of whether principle adverse impacts were material and negative.
2. ESG rating - Fidelity references ESG ratings which incorporate material principal adverse impacts such as carbon emissions, employee safety and bribery and corruption, water management. For sovereign issued securities, principal adverse impacts were considered through and incorporated into investment decisions using ratings which incorporate material principal adverse impacts such as carbon emissions, social violations and freedom of expression.
3. Exclusions - When investing directly in corporate issuers, the Fund applied the Exclusions (as defined below) to help mitigate PAI through excluding harmful sectors and prohibiting investment in issuers that breach international standards, such as the UNGC. In respect of its direct investments in corporate issuers, the Mandate is subject to: (1) a firm-wide exclusions list, which includes cluster munitions and anti-personnel landmines, and (2) a norms-based screening of issuers which the investment manager considers have failed to conduct their business in accordance with international norms, including as set out in the UNGC. (3) the UniCredit Group exclusion policy as described under Clause 1.14(f) and Annex K of the investment management agreement entered into between Structured Invest S.A. and FIL (Luxembourg) S.A. on 1st August 2022 and effective on 15th September 2022.

4. The above exclusions and screens (the “Exclusions”) may be updated from time to time. Please refer to the website for further information Sustainable investing framework (fidelityinternational.com)
5. Engagement - Fidelity used engagement as a tool to better understand principal adverse impacts on sustainability factors and, in some circumstances, advocate for enhancing principal adverse impacts and sustainability metrics. Fidelity participated in relevant individual and collaborative engagements that target a number of principal adverse impacts (i.e. Climate Action 100+, Investors Against Slavery and Trafficking APAC). Details on the engagement approach taken by Fidelity can be found in Fidelity’s [Engagement Policy](#).
6. Voting - Fidelity’s voting policy included explicit minimum standards for board gender diversity and engagement with climate change. Fidelity may also vote to enhance issuer performance on other indicators. Details on the execution of voting rights by Fidelity can be found in Fidelity’s [Sustainable investing voting principles and guidelines](#).

Fidelity took into account specific indicators for each sustainability factor when considering whether investments had a principal adverse impact. The specific PAI indicators that were taken into consideration were subject to data availability and may evolve with improving data quality and availability. In certain circumstances, such as indirect investments made by the mandate, PAI may not have been considered.

CLIMATE AND OTHER ENVIRONMENT-RELATED INDICATORS		
Adverse sustainability indicator		Actions taken, and actions planned and targets set for the next reference period
Greenhouse gas emissions	1. GHG emissions	Climate considerations are integrated into research through our Proprietary ESG Ratings, Proprietary Climate Ratings and 3rd party data sets (including scenario analysis).
	2. Carbon footprint	Fidelity’s ESG Ratings explicitly integrate climate PAI metrics (with the exception of exposure to the fossil fuel sector). Metrics are selected for each sector based on their materiality.

	3. GHG intensity of investee companies	Fidelity's Climate Rating complements our ESG Ratings, and assess issuers' alignment to the Paris Agreement and net zero pathways.
	4. Exposure to companies active in the fossil fuel sector	<p>Fidelity International has set a target to halve the aggregate carbon footprint of our investment portfolios by 2030, from a 2020 baseline, starting with equity and corporate bond holdings; and reach net zero for holdings by 2050. We engage with companies on our minimum climate requirements related to:</p> <ul style="list-style-type: none"> • Disclosure of Scope 1, 2 & 3 GHG emissions data • Business alignment to Paris Agreement goals • Disclosure aligned with TCFD recommendations • Detailed disclosure of climate risks and opportunities for business • Having a climate change policy and a net zero plan in place <p>In addition to the minimum criteria above, we also conduct thematic engagements with the objective of Scope 2 GHG emissions 1,587,899 tCO₂e NA Coverage: 86% Scope 3 GHG emissions 55,592,853 tCO₂e NA Coverage: 86% Total GHG emissions 63,300,020 tCO₂e NA Coverage: 86%</p> <p>2. Carbon footprint Carbon footprint 412 tCO₂e per \$M USD Invested NA Coverage: 86%</p> <p>3. GHG intensity of investee companies GHG intensity of investee companies 759 tCO₂e per \$M USD revenue NA Coverage: 86%</p> <p>4. Exposure to companies active in the fossil fuel sector Share of investments in companies active in the fossil fuel</p>

		<p>sector 6.23% NA Coverage: 74% Energy Performance 5. Share of nonrenewable energy in consumption and production Share of nonrenewable energy consumption and non-renewable energy production of investee companies compared to renewable energy source expressed as a percentage of total energy sources 46.4% NA Coverage: 61% 6. Energy consumption intensity per high impact sector Energy consumption in GWh per million USD of revenue of investee companies, per high impact climate sector A-Agriculture, forestry and fishing: 0.0001 GWH per \$M USD revenue B-Mining and quarrying: 0.0319 GWH per \$M USD revenue NA Coverage: 61% 7 Principal Adverse Impact Statement C-Manufacturing: 0.437 GWH per \$M USD revenue D-Electricity, gas, steam and air conditioning supply: 0.0772 GWH per \$M USD revenue E-Water supply, sewerage, waste management and remediation activities: 0.005 GWH per \$M USD revenue F-Construction: 0.00168 GWH per \$M USD revenue G-Wholesale and retail Trade, repair of motor vehicles and motorcycles: 0.00908 GWH per \$M USD revenue H-Transportation and storage: 0.0212 GWH per \$M USD revenue L-Real estate activities: 0.00538 GWH per \$M USD revenue encouraging real-world decarbonisation. For our example, we are engaging with investee companies</p>
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		<p>with thermal coal exposure to encourage a timely phase out.</p> <p>Voting We expect our investee companies to:</p> <ul style="list-style-type: none">• Take action to manage climate change impacts and reduce their GHG emissions.• Make specific and appropriate disclosures around emissions, climate targets, risk management and oversight. <p>Where companies fall short of our minimum climate expectations and do not demonstrate a willingness or plan to meet them, we will vote against management.</p> <p>Collaboration We support policy makers in helping markets meet Paris-aligned emissions reductions targets. We are a regular contributor to public consultations, including those pertaining to the EU Green Deal, EU Action Plan on Sustainable Finance and UK mandated TCFD reporting. We continue to engage with policy makers and provide expert views on topics around financing the low-carbon transition and the role that asset managers can play.</p> <p>Exclusions Exclusions on thermal coal miners & power generation, oil sands extraction and arctic oil & gas production apply for our Sustainable Family Funds. Further details on our approach to considering and mitigating the impacts of GHG and other emissions can be found in our Climate Policy.</p>
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	5. Share of non-renewable energy consumption and production	See above paragraph (4)
	6. Energy consumption intensity per high impact climate sector	See above paragraph (4)
Biodiversity	7. Activities negatively affecting biodiversity sensitive areas	<p>Approach Biodiversity considerations are integrated into our research using our Proprietary ESG Rating that include metrics on terrestrial and oceanic biodiversity impacts. Metrics are selected for each sector based on their materiality.</p> <p>Engagement & Collaboration Fidelity International, alongside more than 30 other financial companies, has committed to tackle forest-risk agricultural commodity driven deforestation activities at the companies in our investment portfolios through engagement and stewardship by the end of 2025 on a best-efforts basis. In 2021, Fidelity International signed up to the Finance for Biodiversity pledge which commits to protect and restore biodiversity. The pledge brings together over 100 financial institutions, committing to collaborate & share knowledge, engage with companies, assess impact, and set targets to report on biodiversity matters before 2025. Fidelity International has a thematic and collaborative engagement programme focused on biodiversity issues. Relevant thematic engagements include</p>

		<p>plastics, deforestation and sustainable fashion.</p> <p>Voting Fidelity will vote against directors where they have clearly failed to manage or implement the capabilities to monitor and assess material environmental risks related to biodiversity matters and reduce the ecological impact of their operations</p>
Water	8. Emissions to water	<p>Approach Water, waste and material emissions considerations are integrated into our research using our Proprietary ESG Ratings that include specific metrics on water usage, toxic emissions, and hazardous waste intensity. Metrics are selected for each sector based on their materiality.</p> <p>Engagement & Collaboration Fidelity is a signatory of the Valuing Water Finance Initiative that aims to support companies toward and protect water resources in their business operations and global supply chains. We engage with poor performing issues to help encourage improvements to protect water resources. Additionally, we will look to engage with issuers which are not have a high hazardous waste ratio.</p> <p>Voting Fidelity International vote against directors where a company has clearly failed to properly manage the sourcing of water, failed to mitigate potential water scarcity risks, or are accountable for failings</p>

		resulting in material pollution or contamination.
Waste	9. Hazardous waste and radioactive waste ratio	See above paragraph (8)
INDICATORS FOR SOCIAL AND EMPLOYEE, RESPECT FOR HUMAN RIGHTS, ANTI-CORRUPTION AND ANTI-BRIBERY MATTERS		
Social and employee matters	10. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	<p>Approach Corporate governance and human rights considerations are integrated into our research using our Proprietary ESG Ratings that include indicators on human rights, modern slavery issues, anti-bribery, and corruption. Metrics are selected for each sector based on their materiality.</p> <p>Exclusions Fidelity International exclude issuers that we deem to be in violation of the United Nations Global Compact, the OECD Guidelines for Multinational Enterprises, the UN Guiding Principles for Business and Human Rights, Responsible Business Conduct and International Labour Organization (ILO) Conventions. Engagement & Collaboration Fidelity International is a member of the Investors Against Slavery and Trafficking Asia Pacific initiative and aim to drive positive change through collaborative engagement with targeted companies.</p> <p>Voting Fidelity International will vote against the election of members of a company's board of directors where, in our view, the company has not met the minimum standards of monitoring and overseeing itself and its suppliers with regard to</p>

		human rights and minimising the risk of modern slavery or human rights violations occurring within its organisation or supply chain.
	11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises	See above paragraph (10)
	12. Unadjusted gender pay gap	<p>Approach Gender pay gap and board gender diversity considerations are integrated into our research using our Proprietary ESG Rating through the inclusion of specific indicators. Metrics are selected for each sector based on their materiality. Engagement & Collaboration Fidelity International supports various initiatives globally on gender pay gap and diversity, including the 30 percent club and the 40:40 Vision working towards gender balanced executive teams by 2030. Voting Our voting policy is designed to encourage gender diversity on corporate boards. We support gender diversity on a company's board and will vote against the election of directors where boards do not have at least 30% female representation at companies in the most developed markets (including the UK, EU, USA and Australia and 15% female representation in all other markets where standards on gender diversity are still developing. We may also</p>

		<p>take into account factors including the board size, industry and corporate structure.</p> <p>Exclusions We exclude issuers with exposure to controversial weapons in accordance with our Exclusions Policy. Additional exclusions, including on semi-automatic weapons producers and conventional weapons, apply to our Sustainable Fund Family.</p>
	13. Board gender diversity	See above paragraph (12)
	14. Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	See above paragraph (12)
Indicators applicable to investments in sovereigns and supranationals		
Environmental	15. GHG intensity	<p>Approach Fidelity International is awaiting the completion of a global standard for sovereign GHG intensity by the Partnership for Carbon Accounting Financials (PCAF) and plans to adopt the global standard when available. Exclusions Fidelity International's Sustainable Fund Family excludes Sovereign issuers based on: 1) an internal assessment of three principles relating to governance, respect for human rights and foreign policy; and 2) external internationally recognised country indicators.</p>
Social	16. Investee countries subject to social violations	See above paragraph (15)



What were the top investments of this financial product?

Largest investments	Sector	% Assets	Country
Progressive Corp. Ohio	Financials	5.18	USA
Marsh & McLennan Cos Inc	Financials	4.88	USA
Deutsche Boerse AG	Financials	4.86	Germany
Unilever PLC	Consumer Staples	4.78	UK
RELX PLC	Industrials	4.64	UK
Wolters Kluwer NV	Industrials	4.25	Netherlands
Amdocs LTD	Information Technology	3.91	Guernsey
Iberdrola SA	Utilities	3.89	Spain
Munich Reinsurance (REG)	Financials	3.58	Germany
Sanofi	Health Care	3.56	France
Cisco Systems Inc	Information Technology	3.54	USA
Roche Holdings AG (Genussscheine)	Health Care	3.39	Switzerland
Linde PLC	Materials	3.14	Ireland
CME Group Inc CL A	Financials	3.12	USA
WW Grainger Inc	Industrials	2.92	USA

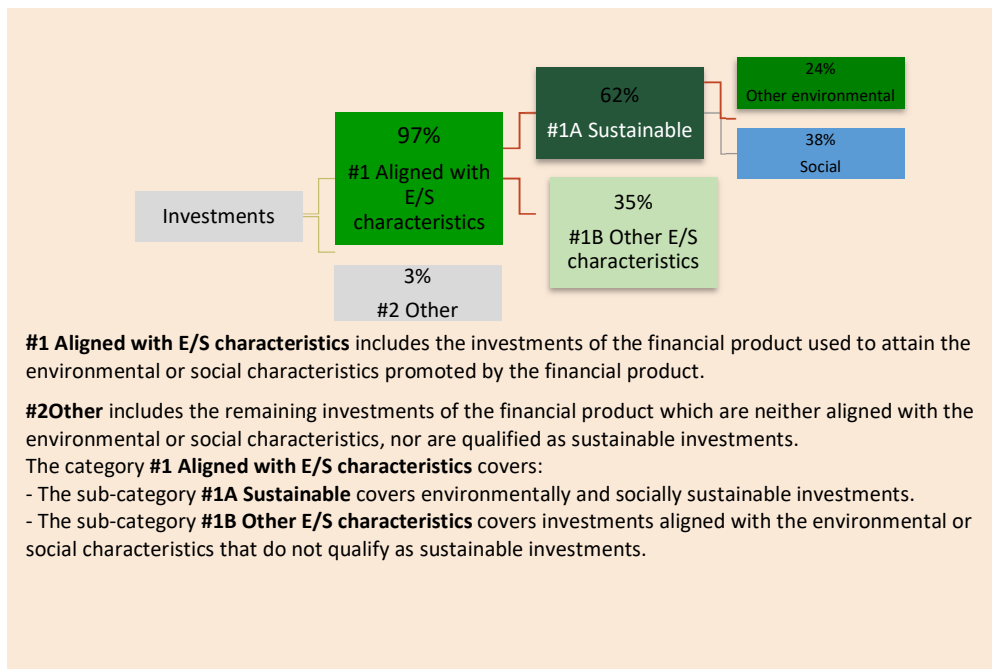
What was the proportion of sustainability-related investments?

The Sub-Fund invested 62% of its assets in sustainable investments. Of the sustainable investments the Sub-Fund invested in 0% were aligned with the EU-Taxonomy. 24% of sustainable investments are considered as other environmentally sustainable investments and 38% are considered as socially sustainable. 35% of investments of the Sub-Fund are used to attain the promoted characteristic of the Sub-Fund during the reference period and do not qualify as sustainable investments. 3% of investments constitute the remainder, and are neither sustainable investments nor used to attain the characteristics promoted by the fund.



Asset allocation describes the share of investments in specific assets.

● What was the asset allocation?



● ***In which economic sectors were the investments made***

Economic sectors of the investments made during the period in review were:

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

<u>Sector / Sub-sectors</u>	<u>% of net assets</u>
Holding and finance companies	19.28
Insurance	18.91
Graphic art and publishing	11.32
Electrical engineering and electronics	7.78
Pharmaceuticals and cosmetics	5.06
Electronics and semiconductors	5.02
Internet and Internet services	4.80
Foods and non alcoholic drinks	4.78
Utilities	3.89
Office supplies and computing	3.54
Machine and apparatus construction	2.81
Communications	2.34
Tires and rubber	2.19
Chemicals	2.02
Miscellaneous consumer goods	1.93
Retail trade and department stores	1.40
Banks and other financial institutions	0.84
Total	97.91
Other net assets/(liabilities)	2.09

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The share of investments of the Sub-Fund aligned with the EU Taxonomy is 0%.

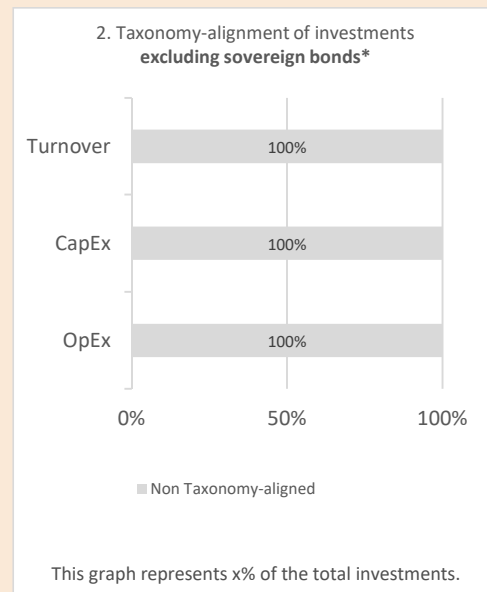
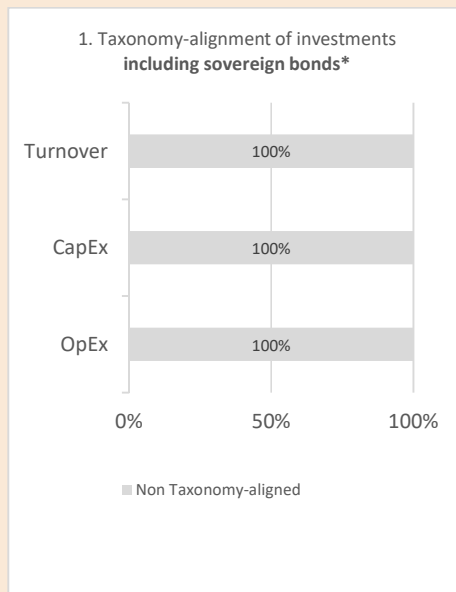
- **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

Yes:

 In fossil gas In nuclear energy

 No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.


¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

- **What was the share of investments made in transitional and enabling activities?**

Not applicable

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods**

Not applicable

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

At the end of the reference period the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy was 24%.

The Investment Manager defined its own methodology for defining environmentally sustainable investments which is based on environmental United Nations Sustainable Development Goals (SDGs).



What was the share of socially sustainable investments?

At the end of the reference period the share of sustainable investments with a social objective was 38%.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

The remaining investments of the Sub-Fund were invested in securities of issuers that were able to demonstrate that they were on an improving trajectory with respect to their ESG characteristics, as well as cash and cash equivalents for liquidity purposes and derivatives which were used for investment and efficient portfolio management. As a minimum environmental and social safeguard, the Sub-Fund adhered to the exclusions.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

Our proprietary ESG ratings framework as well as our access to external ESG data providers and ratings agencies have allowed us to assess the ESG characteristics of the Sub-Fund holdings over the period, and maintain a consideration of Principle Adverse Impacts. Included in the assessment is to what extent the issuers of these securities deliver on our expectations

for best practices. Additionally, the Sub-Fund is subject to a Quarterly Sustainability Review, which has created a specific forum for discussion of the Sub-Funds qualitative and quantitative ESG characteristics, and whether they are consistent with requirements and client expectations. This is an extension of the Sub-Fund's pre-existing risk and compliance processes. Where appropriate the Investment Manager of the Sub-Fund utilised its spheres of influence on companies via its [active engagement and stewardship activities](#).



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable. The Sub-Fund has not designated an index as a reference benchmark for the purpose of attaining the environmental and/or social characteristics promoted by the Sub-Fund.

- ***How does the reference benchmark differ from a broad market index?***
Not applicable
- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***
Not applicable
- ***How did this financial product perform compared with the reference benchmark?***
Not applicable
- ***How did this financial product perform compared with the broad market index?***
Not applicable

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:

onemarkets BlackRock Global Equity Dynamic Opportunities Fund

Legal entity identifier:

529900HZH9S0OBUCKK86

Sustainable investment

means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective? *[tick and fill in as relevant, the percentage figure represents sustainable investments]*

<input checked="" type="radio"/> <input type="radio"/> <input type="checkbox"/> Yes	<input type="radio"/> <input checked="" type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 54.6% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Sub-Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Sub-Fund’s prospectus. Please refer to the section below, “How did the

Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

sustainability indicators perform?”, which provides information about the extent that the Sub-Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund
<p>Exclusion of issuers that are deemed to have associated negative externalities including but not limited to:</p> <ol style="list-style-type: none"> 1. the production of certain types of controversial weapons 2. the distribution or production of firearms or small arms ammunition intended for retail civilians 3. the extraction of certain types of fossil fuel and/or the generation of power from them 4. the production of tobacco products or certain activities in relation to tobacco-related products; and 5. issuers which have been deemed to have failed to comply with United Nations Global Compact Principles 6. issuers involved in the ownership or operation of gambling related activities or facilities 7. production, supply and mining activities related to nuclear power 8. production of adult entertainment materials, and 9. companies that are on the People for the Ethical Treatment of Animals (PETA) list of facilities that manufacture animal-tested products, as well as brands that are owned by companies that have not yet adopted a permanent "no animal testing" policy.
<p>Adherence to UniCredit's exclusion policy with exclusion criteria identifying Companies and/or Countries and/or underlying which should not be invested in or which should be invested in respecting predefined thresholds:</p> <ol style="list-style-type: none"> 1. Companies that are involved in severe violations of the UN Global Compact 2. Companies manufacturing, maintaining, or trading controversial and/or morally unacceptable weapons, as identified through the international obligations, treaties and legislations. 3. Companies involved in thermal coal production and/or production of energy from thermal coal which derive from these businesses more than 10% of their consolidated revenues. It's also requested a mandatory phase out by 2028. 4. Companies involved in controversial fuel production and companies that extract hydrocarbons with controversial techniques or in areas with high environmental impact. 5. Companies involved in the tobacco production which derive from these businesses more than 5% of their consolidated revenues. 6. Companies involved in the nuclear energy production which derive from these businesses more than 15% of their consolidated revenues. 7. Companies involved in the weapons production which derive from these businesses more than 10% of their consolidated revenues. 8. Companies involved in the gambling business which derive from these businesses more than 15% of their consolidated revenues. 9. Companies involved in the adult entertainment business which derive from these businesses more than 15% of their consolidated revenues.
<p>The Sub-Fund seeks to substantially restrict/exclude investment in companies that have failed to meet minimum ESG standards by eliminating from consideration the bottom 20% of all securities included with its benchmark index (MSCI ACWI) according to MSCI rating.</p>
<p>The Investment Adviser will seek to enhance exposure to investments that are deemed to have associated positive externalities.</p>
<p>The Sub-Fund invests a minimum proportion of 20% in Sustainable Investments according to article 2(17) SFDR. The Investment Manager defines Sustainable Investments as investments which contribute to a range of environmental and / or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals ("Environmental and Social Objectives").</p>
<p>The Sub-Fund aims to achieve a reduction in carbon emissions intensity score relative to the Index.</p>

● **How did the sustainability indicators perform?**

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Sub-Fund, as further detailed in the Sub-Fund's prospectus.

All indicators calculated as quarterly averages from Sub-Fund inception 9/30/22 to end of financial year 6/30/23.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches reported	1 active breach reported.
Enhance exposure to investments that are deemed to have associated positive externalities.	Proportion of positive externalities investments of >50%	The Sub-Fund achieved 72.1% positive externalities
Investments in Sustainable Investments according to article 2(17) SFDR	Minimum proportion of 20%	The Sub-Fund achieved a 54.6% proportion of Sustainable Investments
Reduction in carbon emissions intensity score relative to the Index.	Emissions intensity (scope 1 & 2 , normalised by sales (t/ USD million sales)) compared to the fund's benchmark index	The Sub-Fund achieved a 34.5% reduction in scope 1 & 2 emissions intensity, normalised by sales.(Fund 91.08 , Index: 139.23)

● **...and compared to previous periods?**

The financial year 2022 is the first financial year for which the periodic report for the Sub-Fund is provided in line with reporting templates introduced by Commission Delegated Regulation (EU) 2022/1288 (SFDR-RTS). The first comparison will be made in the periodic report of the financial year 2023.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This Sub-Fund invested at least 20% of its holdings in Sustainable Investments according to article 2(17) SFDR. All Sustainable Investments are assessed by the Investment Manager to comply with the Investment Manager's DNSH standard outlined below.

The Investment Manager invested in Sustainable Investments which contributed to a range of environmental and / or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or

mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals (“Environmental and Social Objectives”).

A sustainable investment is assessed as contributing to an Environmental and/or Social Objective where:

1. minimum proportion of the issuer’s business activity contributes to an Environmental and/or Social Objective; or
2. the issuer’s business practices contribute to an Environmental and/or Social Objective

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

Sustainable Investments meet the DNSH requirements, as defined by applicable law and regulation.

The Investment Manager has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm have not qualified as Sustainable Investments.

The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

How were the indicators for adverse impacts on sustainability factors taken into account?

All mandatory Principal Adverse Impacts indicators have been taken into account to ensure the sustainable investments of the Sub-fund did not significantly harm any environmental or social investment objective.

The indicators for principal adverse impacts (“PAI”s) on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Sub-Fund considered PAIs on sustainability factors.

— — — *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

The sustainable investments of the Sub-Fund were aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights.

Sustainable Investments have been assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight Sub-Fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



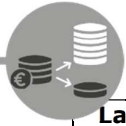
How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Sub-Fund. The Sub-Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Manager has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Other than the application of the binding criteria as noted above the investment manager does not commit to further. There are no actions taken, and actions planned, or targets set for the next reference period for remaining PAIs the Sub-Fund does not consider per the above.

	Sustainability Indicator				
Adverse Sustainability Indicator	Exclusion of issuers which are manufacturing, maintaining, or trading controversial and/or morally unacceptable weapons, as identified through the international obligations, treaties and legislations.	Exclusion of issuers which have been deemed to have failed to comply with United Nations Global Compact Principles.	Exclusion of issuers that are deemed to have associated negative externalities.	Exclusion of companies involved in thermal coal production and/or production of energy from thermal coal which derive from these businesses more than 10% of their consolidated revenues and companies involved in controversial fuel production and companies that extract hydrocarbons with controversial techniques or in areas with high environmental impact. Exclusion of issuers that are deemed to have associated negative externalities, including deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands).	The Sub-Fund aims to achieve a reduction in carbon emissions intensity score relative to the Index.
GHG intensity of investee companies					P
Share of investments in companies active in the fossil fuel sector				P	

<p>Shares of investments in investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas</p>			P		
<p>Share of investments in investee companies that have been negatively involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises</p>		P			
<p>Share of investments in investee companies involved in the manufacture or selling of controversial weapons</p>	F				



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01.07.2022 to 30.06.2023

Largest investments	Sector	% Assets	Country
MICROSOFT CORP	Internet, Software And It Services	4.85	USA
ELI LILLY & CO	Pharmaceuticals, Cosmetics And Med. Products	2.85	USA
ALPHABET INC -C-	Internet, Software And It Services	2.68	USA
SAP AG	Internet, Software And It Services	2.57	Germany
APPLE INC	Office Supplies And Computing	2.51	USA
MARSH MCLENNAN COS	Insurance Companies	2.21	USA
ASML HOLDING NV	Electronics And Semiconductors	2.12	Netherlands
MASTERCARD INC -A-	Financial, Investment And Other Diversified Comp.	2.08	USA
NVIDIA CORP	Electronics And Semiconductors	2.07	USA
NESTLE SA PREFERENTIAL SHARE	Food And Soft Drinks	2.01	Switzerland
ASTRAZENECA PLC	Pharmaceuticals, Cosmetics And Med.	2.00	Great Britain
HERMES INTERNATIONAL SA	Textiles, Garments And Leather Goods	1.95	France
ING GROUP NV	Banks And Other Credit Institutions	1.71	Netherlands
FANUC CORP SHS	Electrical Appliances And Components	1.70	Japan
ABBOTT LABORATORIES	Pharmaceuticals, Cosmetics And Med. Products	1.69	USA

What was the proportion of sustainability-related investments?

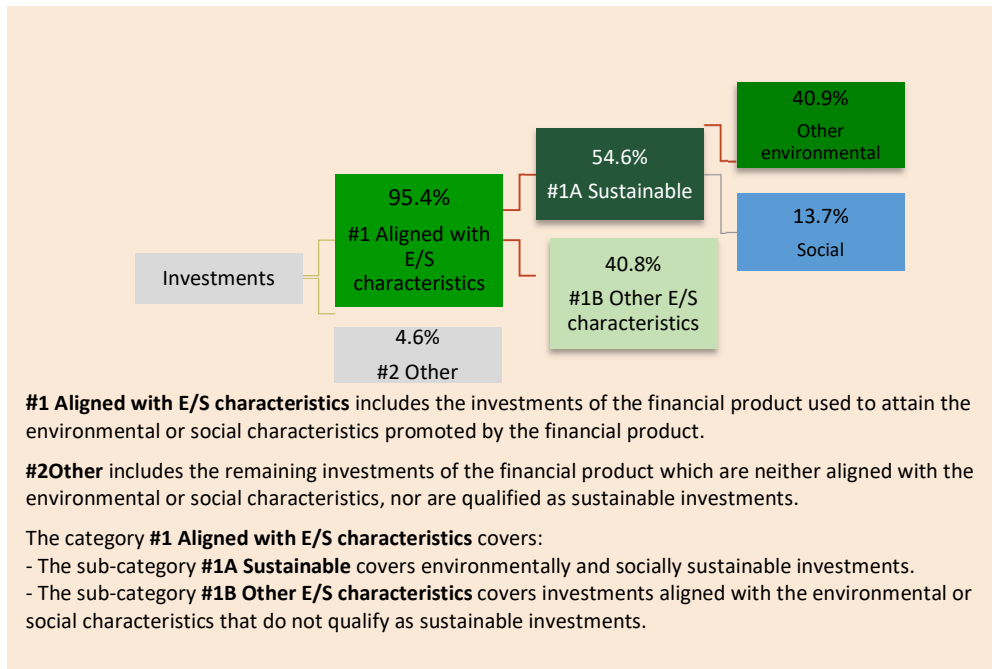
The Sub-Fund invested 54.6% of its assets in sustainable investments. Of the sustainable investments the Sub-Fund invested in 0% were aligned with the EU-Taxonomy. 40.9% of sustainable investments are considered as other environmentally sustainable investments and 13.7% are considered as socially sustainable. 40.8% of investments of the Sub-Fund are used to attain the promoted characteristic of the Sub-Fund during the reference period and do not qualify as sustainable investments.

4.6% of investments constitute the remainder and are neither sustainable investments nor used to attain the characteristics promoted by the Sub-Fund.



Asset allocation describes the share of investments in specific assets.

● What was the asset allocation?



● *In which economic sectors were the investments made?*

Sector	% of net assets
Pharmaceuticals and cosmetics	12.89
Internet and Internet services	12.34
Electronics and semiconductors	12.24
Banks and other financial institutions	6.41
Foods and non alcoholic drinks	6.14
Electrical engineering and electronics	5.30
Road vehicles	4.51
Retail trade and department stores	3.90
Insurance	3.73
Healthcare and social services	3.41
Office supplies and computing	2.51
Petroleum	2.33
Chemicals	2.25
Holding and finance companies	2.20
Transportation	2.07
Utilities	2.07
Textiles and garments	1.95
Hotels and restaurants	1.81
Graphic art and publishing	1.63
Machine and apparatus construction	1.56
Building materials and trade	1.48
Real Estate companies	1.48
Communications	1.46
Miscellaneous services	0.67
Investment funds	0.22
Precious metals and stones	0.21
Total	96.77
Other net assets/(liabilities)	3.23

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The share of investments of the sub-fund aligned with the EU Taxonomy is 0%.

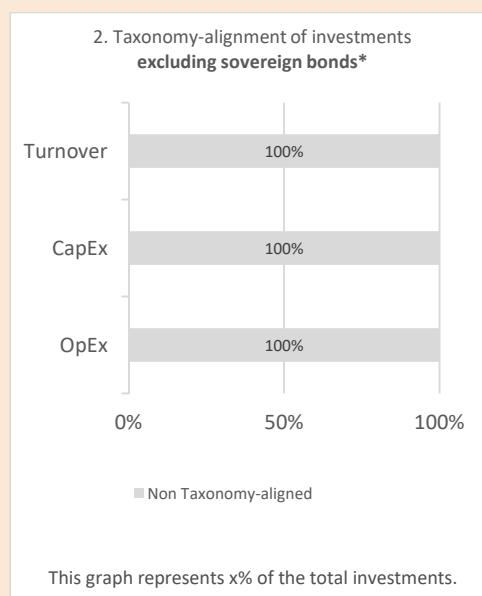
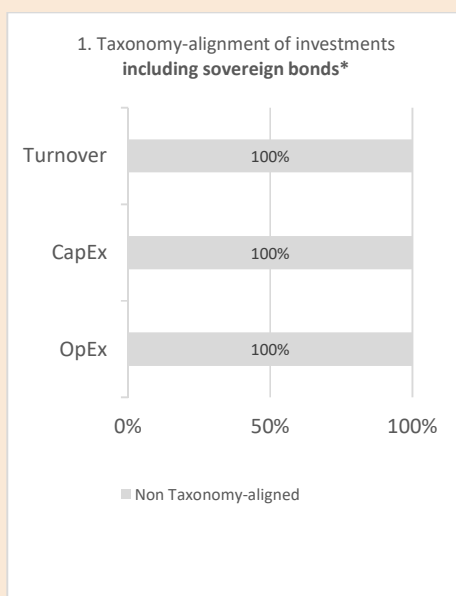
- **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

Yes:

 In fossil gas In nuclear energy

 No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

For the reference period, 0% of the Sub-Fund's investments are identified for the purposes of this report as being in transitional and enabling activities.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

The share of investments of the Fund aligned with the EU Taxonomy is 0%.

This was the first reference period the Sub-Fund disclosed the share of investments being aligned with the EU Taxonomy



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy**

At the end of the reference period the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy was 40.9%.



● **What was the share of socially sustainable investments**

At the end of the reference period the share of sustainable investments with a social objective was 13.7%



● **What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?**

Investments included under "#2 Other" included derivatives and cash, however such holdings did not exceed 30%. Such investments were used only for investment purposes in pursuit of the Sub-Fund's (non-ESG) investment objective, for the purposes of liquidity management and/ or hedging.

No other investments held by the Sub-Fund were assessed against minimum environmental or social safeguards.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Manager has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Sub-Fund. The Investment Manager regularly reviews the environmental and social characteristics promoted by the Sub-Fund to ensure they are still appropriate relative to the Sub-Fund's investment universe. Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Manager agrees with this external assessment, the Investment Manager is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Manager's direct engagement with the issuer. The Investment Manager may also decide to reduce exposure to such issuers.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Sub-Fund, therefore this section is not applicable.

Please Note that the MSCI All Country World Index is used to compare certain ESG characteristics promoted by the Sub-Fund.

- ***How does the reference benchmark differ from a broad market index?***

Not applicable.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

Not applicable.

- ***How did this financial product perform compared with the reference benchmark?***

Not applicable.

- ***How did this financial product perform compared with the broad market index?***

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:

onemarkets Pimco Global
Balanced Allocation Fund

Legal entity identifier:

29900IOCRFOWJOB2E74

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective**: ___%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: ___%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub-Fund promoted environmental and social characteristics through the application of certain exclusions. In relation to these, over the considered period PIMCO excluded all companies that generate a specific % of revenues coming from pre-defined sectors, in order to meet

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

the Sub-Fund's sustainable framework. For additional details on the exclusions and how they perform, please refer to section "How did the sustainability indicators perform?".

The investment manager of the Sub-Fund integrates the exclusions in place by leveraging its platform in order to engage with issuers the Manager invests into. As one of the largest bondholders in the world, PIMCO has a large and important platform to engage with issuers to drive meaningful change on sustainability dimensions.

● ***How did the sustainability indicators perform?***

Over the considered period, the Sub-Fund measured performance against one sustainable indicator i.e., the set of exclusions detailed below.

1. Companies that are involved in severe violations of the UN Global Compact
2. Companies manufacturing, maintaining, or trading controversial and/or morally unacceptable weapons, as identified through the international obligations, treaties and legislations.
3. Companies involved in thermal coal production and/or production of energy from thermal coal which derive from these businesses more than 10% of their consolidated revenues. It's also requested a mandatory phase out by 2028.
4. Companies involved in controversial fuel production and companies that extract hydrocarbons with controversial techniques or in areas with high environmental impact.
5. Companies involved in the tobacco production which derive from these businesses more than 5% of their consolidated revenues.
6. Companies involved in the nuclear energy production which derive from these businesses more than 15% of their consolidated revenues.
7. Companies involved in the weapons production which derive from these businesses more than 10% of their consolidated revenues.
8. Companies involved in the gambling business which derive from these businesses more than 15% of their consolidated revenues.
9. Companies involved in the adult entertainment business which derive from these businesses more than 15% of their consolidated revenues.

The sub-fund met the requirements of the sustainability indicator above throughout this reporting period As all of the investments of the Sub-Fund adhered to the exclusions defined.

● ***...and compared to previous periods?***

The financial year 2022 is the first financial year for which the periodic report for the Fund is provided in line with reporting templates introduced by Commission Delegated Regulation (EU) 2022/1288 (SFDR-RTS). The first comparison will be made in the periodic report of the financial year 2023.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

Not applicable. The sub-fund has not made sustainable investments.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

Not applicable. The sub-fund has not made sustainable investments.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities.

The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

— — — ***How were the indicators for adverse impacts on sustainability factors taken into account?***

Not applicable. The sub-fund has not made sustainable investments.

— — — ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

Not applicable. The sub-fund has not made sustainable investments.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The sub-fund did not consider principal adverse impacts on sustainability factors



What were the top investments of this financial product?

Largest investments	Sector	% Assets	Country
BUNDESSCHATZANWEISUN 2.85 23-25 12/06A	Countries And Central Governments	4.89	Germany
UNITED STATES TR NT 4.625 23-25 30/06S	Countries And Central Governments	4.58	USA
UNITED STATES TREASU 3.625 23-28 31/05S	Countries And Central Govnts	4.53	USA
UNITED KINGDOM 0.125 12-24 22/03S	Countries And Central Governments	4.26	UK
UNITED STATES TR NO 4.0 23-28 30/06S	Countries And Central Governments	4.05	USA
UNITED STATES TREASU 4.25 23-25 31/05S	Countries And Central Governments	3.35	USA
FRANCE 0.1 14-25 01/03A	Countries And Central Governments	3.31	France
UNITED STATES TREASU 3.375 23-33 15/05S	Countries And Central Governments	3.14	USA
UNITED STATES 1.625 22- 27 15/10S	Countries And Central Governments	2.98	USA
UNITED STATES TREASU 3.625 23-53 15/05S	Countries And Central Governments	2.72	USA

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01.07.2022 to 30.06.2023

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Asset allocation describes the share of investments in specific assets.

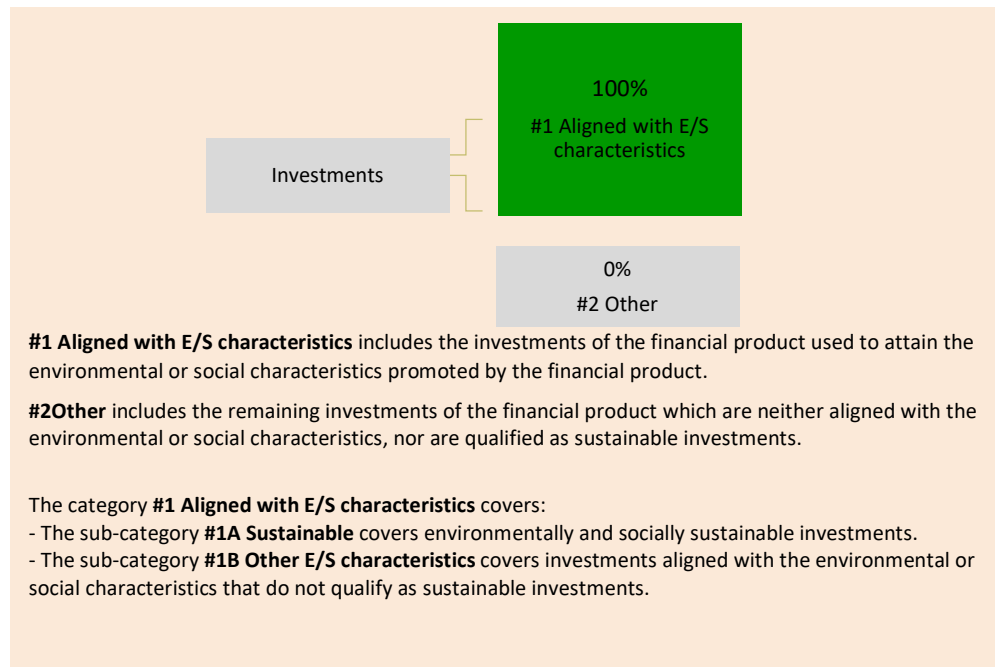
US TREASURY INDEXED 1.25 23-28 15/04S	Countries And Central Governments	2.43	USA
BUNDSOBLIGATION 2.4 23-28 19/10A	Countries And Central Governments	2.32	Germany
JAPAN (5 YEAR I 0.2000 23-28 20/03S	Countries And Central Governments	2.23	Japan
UNITED STATES 3.5 23-33 15/02S	Countries And Central Governments	1.74	USA
UNITED KINGDOM 3.25 23- 33 31/01S	Countries And Central Governments	1.7	UK



What was the proportion of sustainability-related investments?

The investment manager implemented certain exclusion policies for this Sub-Fund as well as engaged with the issuers at a firm level, although there are no specific guidelines for the Sub-fund itself. Those exclusions were applied to the entire account; therefore, 100% of the accounts holdings adhered to the exclusion framework and thus are aligned with the environmental and social characteristics promoted by the Sub-Fund.

What was the asset allocation?



In which economic sectors were the investments made

Sectors	% of Assets
Bonds of States, provinces and municipalities	62.05
Internet and Internet services	3.85
Pharmaceuticals and cosmetics	3.15
Electronics and semiconductors	2.80
Banks and other financial institutions	2.39
Office supplies and computing	2.27
Holding and finance companies	2.05
Retail trade and department stores	1.83
Insurance	1.69
Investment funds	1.41
Supranational Organisations	1.41
Transportation	1.39
Machine and apparatus construction	1.17
Foods and non alcoholic drinks	1.17
Road vehicles	1.13
Petroleum	1.07
Utilities	0.98
Communications	0.79
Real Estate companies	0.71
Chemicals	0.70
Healthcare and social services	0.70
Hotels and restaurants	0.69
Miscellaneous services	0.63
Coal mining and steel industry	0.49

Building materials and trade	0.49
Paper and forest products	0.48
Non-ferrous metals	0.41
Miscellaneous consumer goods	0.38
Precious metals and stones	0.29
Electrical engineering and electronics	0.20
Tobacco and alcoholic drinks	0.18
Packaging industries	0.16
Graphic art and publishing	0.15
Biotechnology	0.12
Environmental services and recycling	0.11
Aeronautic and astronautic industry	0.08
Agriculture and fishery	0.07
Textiles and garments	0.06
Total	99.70
Other net assets/(liabilities)	0.30



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The share of investments of the sub-fund aligned with the EU Taxonomy is 0%.

- Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

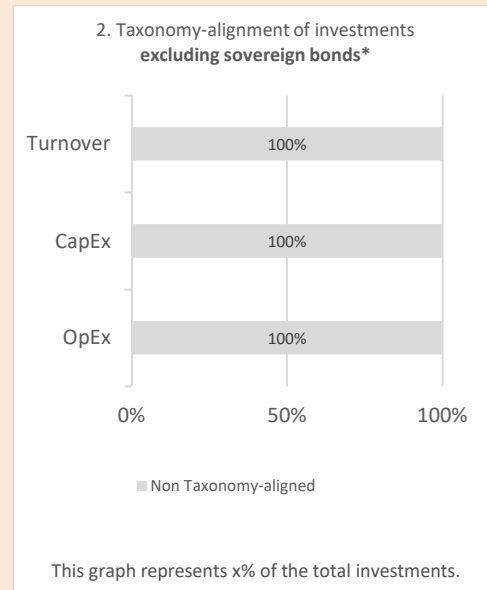
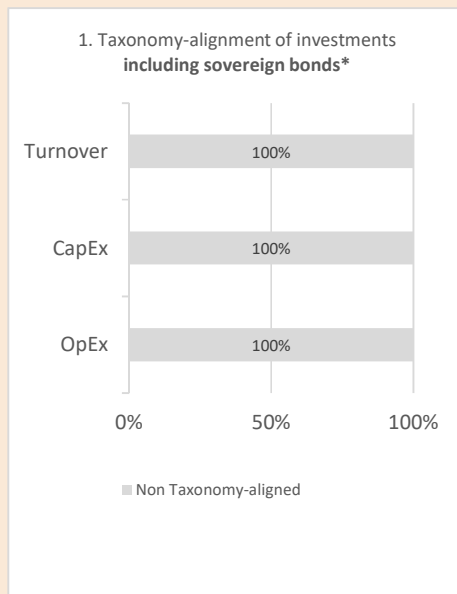
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

- Yes:
 - In fossil gas
 - In nuclear energy
- No

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

- **What was the share of investments made in transitional and enabling activities?**

Not applicable.

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

This was the first reference period the Fund disclosed the share of investments being aligned with the EU Taxonomy.



- **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

Not applicable. The sub-fund has not made sustainable investments.



What was the share of socially sustainable investments?

Not applicable. The sub-fund has not made sustainable investments.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

In accordance with the Investment Guidelines of the sub-fund, the "Other" investments include instruments which may have been used for the purposes of hedging, unscreened investments for diversification purposes as permitted by the investment guidelines to your account and subject to the application of any exclusion list or policy, and residual cash held as ancillary liquidity.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

PIMCO has taken a number of actions to promote environmental and social characteristics in the sub-fund throughout the reference period including the application of those binding selection criteria specified in your pre-contractual report which include the following:

- Application of the exclusion list or policy as further specified in the Investment Guidelines to your Account.

With regards to engagement, no guidelines with respect to issuer engagement have been set for the Sub-Fund as binding criteria nor has there been any commitment made to engage with a particular issuer. Nonetheless, PIMCO does engage with issuers at a firm level, this includes, on an annual basis, our team of over 80 credit analysts conduct more than 5,000 meetings and calls with company management teams. In addition to discussing financial matters, we also focus on strategic issues that relate to ESG risks and sustainable business management practices. Accordingly, the sub-fund may benefit from PIMCO's firm level engagement programme, given that issuers may be held across multiple strategies.



How did this financial product perform compared to the reference benchmark?

Not applicable. The financial product has not designated an index as a reference benchmark for the purpose of attaining the environmental and/or social characteristics promoted by the sub-fund.

- **How does the reference benchmark differ from a broad market index?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

Not applicable.

- ***How did this financial product perform compared with the reference benchmark?***

Not applicable.

- ***How did this financial product perform compared with the broad market index?***

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:

onemarkets J.P. Morgan
Emerging Countries Fund

Legal entity identifier:

529900F3CH3CCB2JBK02

Sustainable investment

means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<input checked="" type="radio"/> <input type="radio"/> <input type="checkbox"/> Yes	<input type="radio"/> <input checked="" type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 50.48% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub-Fund set out to promote a broad range of environmental, social and governance characteristics through its investment inclusion criteria, specifically with a minimum asset allocation of 51% of investments having positive environmental and/or social characteristics and a minimum of 10% of investments being sustainable investments. This

Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

commitment was met throughout the reference period (1 July 2022 - 30 June 2023). At the end of the reference period, the Sub-Fund held 78.16% of overall investments with positive environmental and/or social characteristics and 50.48% of sustainable investments.

The Sub-Fund met its pre-contractual committed minimums related to environmental and/or social characteristics and sustainable investments policy throughout the reference period. The Sub-Fund applied screens with the aim of excluding all potential investments prohibited under its exclusion policy throughout this period. The extent to which the norms and values promoted by the Sub-Fund were met is based on whether the Sub-Fund held any companies during the reference period that would have been prohibited under the exclusion policy. The Investment Manager has no indication that such companies were held. The Investment Manager informs that the continuity of the percentage values and information disclosed cannot be guaranteed in the future and is subject to the constantly evolving legal and regulatory landscape. The duration of the reference period can be less than 12 months if the fund was launched, closed or changed its Article 8/9 status during this time.

● ***How did the sustainability indicators perform?***

A combination of the Investment Manager's proprietary ESG scoring methodology: consisting of the Investment Manager's proprietary ESG score, and/or third-party data was used as part of the inclusion criteria to measure the attainment of the environmental and/or social characteristics that the Sub-Fund promotes.

The methodology was based on a company's management of relevant environmental or social issues such as its toxic emissions, waste management, labour relations and safety issues, diversity/independence of the board of directors and data privacy. To be included in the 51% of assets considered to be promoting environmental and/or social characteristics, a company must score in the top 80% relative to its peers on either its environmental score or social score and meet the good governance conditions outlined above.

At the end of the reference period, the Sub-Fund held 78.16% of investments with positive environmental and/or social characteristics and 50.48% of sustainable investments.

In respect of the applied norms and values based exclusions, the Investment Manager utilised data to measure a company's

participation in the relevant activities. Screening on that data resulted in full exclusions on certain potential investments and partial exclusions based on maximum percentage thresholds on revenue or production as envisaged through the exclusions policy. Throughout the reference period, and at no point, were the exclusion rules breached. A subset of the "Adverse Sustainability Indicators" as set out in the EU SFDR Regulatory Technical Standards was also incorporated in the screening.

The Sub-Fund had no specific allocation targets in favour of either environmental or social characteristics and therefore the performance of the indicators in respect of specific environmental or social characteristics is not set out here.

● ***...and compared to previous periods?***

Not applicable for 2022

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments that the Sub-Fund partially made was comprised of any individual or combination of the following during the reference period:

Environmental Objectives: (i) climate risk mitigation, (ii) transition to a circular economy

Social Objectives: (i) inclusive and sustainable communities - increased female executive representation, (ii) inclusive and sustainable communities - increased female representation on boards of directors, and (iii) provision of a decent working environment and culture.

Contribution to such objectives was determined by either (i) products and services sustainability indicators which may have included the percentage of revenue derived from providing products and/or services that contributed to the relevant sustainable objective, such as a company producing solar panels or clean energy technology that met the Investment Manager's proprietary thresholds contributing to climate risk mitigation. The current percentage of revenue is set at a minimum of 20% and the entire holding in the company is considered a sustainable investment; or (ii) being an operational peer group leader contributing to the relevant objective. Being a peer group leader is defined as scoring in the top 20% relative to peers based on certain operational sustainability indicators. For example, scoring in the top 20% relative to peers on total waste impact contributes to a transition to a circular economy.

The actual contribution to such objectives may be understood by considering the actual % of assets allocated to sustainable investments for the reference period. The Sub-Fund was required to invest 10% in sustainable investments. At no time during the period did the Sub-Fund hold sustainable investments below its committed minimum. At the end of the reference period, 50.48% of its assets were sustainable investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The sustainable investments that the Sub-Fund intended to make were subject to a screening process that sought to identify and exclude, from qualifying as a sustainable investment, those companies which the Investment Manager considered the worst performing companies, based on a threshold determined by the Investment Manager, in relation to certain environmental considerations. As a consequence, only those companies demonstrating the best indicators relative to both absolute and relative measures were considered sustainable investments.

Such considerations include climate change, protection of water and marine resources, transition to a circular economy, pollution and protection of biodiversity and ecosystems. In addition, the Investment Manager also applied a screen that sought to identify and exclude those companies that the Investment Manager considers to be in violation of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights based on data supplied by third-party service providers.

— — — *How were the indicators for adverse impacts on sustainability factors taken into account?*

All mandatory indicators for adverse impacts on sustainability factors in Table 1 of Annex 1 and certain indicators, as determined by the Investment Manager, in Tables 2 and 3 of Annex 1 of the EU SFDR Regulatory Technical Standards were taken into account as further described below. The Investment Manager used either the metrics in the EU SFDR Regulatory Technical Standards, or where this was not possible due to data limitations or other technical issues, a representative proxy. The Investment Manager consolidated the consideration of certain indicators into a “primary” indicator as set out further below and may have used an additional broader set of indicators than referenced below.

The relevant indicators in Table 1 of Annex 1 of the EU SFDR Regulatory Technical Standards consist of 9 environmental and 5 social and employee related indicators. The environmental indicators are listed at 1-9 and relate to green-house gas emissions (1-3), exposure to fossil fuel, share of non-renewable energy consumption and production, energy consumption intensity, activities negatively affecting biodiversity sensitive areas, emissions to water and hazardous waste (4-9 respectively). Indicators 10 -- 14 relate to a company’s social and employee matters and cover violations of UN Global Compact principles and OECD Guidelines for Multinational Enterprises, lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles, unadjusted gender pay gap, Board gender diversity and exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons) respectively.

The Investment Manager’s approach included both quantitative and qualitative aspects to take the above indicators into account. It used particular indicators for screening, seeking to exclude companies that may cause significant harm. It used a subset for engagement with certain companies, seeking to influence best practice and it used certain of them as indicators of positive sustainability performance, by applying a minimum threshold in respect of the indicator to qualify as a sustainable investment. The data needed to take the indicators into account, where available, may have been obtained from investee companies themselves and/or supplied by third-party service providers (including proxy data). Data inputs that are self-reported by companies or supplied by third-party providers may be based on data sets and assumptions that may be insufficient, of poor quality or contain biased information. Due

to dependency on third-parties, the Investment Manager cannot guarantee the accuracy or completeness of such data.

Screening

Certain of the indicators were taken into account through the values and norms-based screening to implement exclusions. These exclusions took into account indicators 10 and 14 in relation to UN Global Compact principles and OECD Guidelines for Multinational Enterprises and controversial weapons. The Investment Manager also applied a purpose-built screen. Due to certain technical considerations, such as data coverage in respect of specific indicators, the Investment Manager either applied the specific indicator per Table 1 or a representative proxy, as determined by the Investment Manager to screen investee companies in respect of the relevant environmental or social & employee matters. For example, greenhouse gas emissions are associated with several indicators and corresponding metrics in Table 1, such as greenhouse gas emissions, carbon footprint and greenhouse gas intensity (indicators 1-3). The Investment Manager used greenhouse gas intensity data (indicator 3), data in respect of non-renewable energy consumption and production (indicator 5) and data on energy consumption intensity (indicator 6) to perform its screening in respect of greenhouse gas emissions.

In connection with the purpose-built screening and in respect of activities negatively affecting biodiversity sensitive areas and the emissions to water (indicators 7 and 8), due to data limitations, third-party representative proxy data was used, rather than the specific indicators per Table 1. The Investment Manager also took into account indicator 9 in relation to hazardous waste in respect of the purpose-built screen.

Engagement

In addition to screening out certain companies as described above, the Investment Manager engaged on an ongoing basis with selected underlying investee companies. A subset of the indicators were used, subject to certain technical considerations such as data coverage, as the basis for engaging with selected underlying investee companies in accordance with the approach taken by the Investment Manager on stewardship and engagement. The indicators used in respect of such engagement include indicators 3, 5 and 13 in relation to greenhouse gas intensity, share of non-renewable energy and board gender diversity from Table 1. It also used indicators 2 in Table 2 and 3 in Table 3 in relation to emissions or air pollutants and number of days lost to injuries, accidents, fatalities or illness.

Indicators of sustainability

The Investment Manager used indicators 3 and 13 in relation to GHG Intensity and board gender diversity as indicators of sustainability to assist in qualifying an investment as a sustainable investment. One of the pathways required a company to be considered as an operational peer group leader to qualify as a sustainable investment. This required scoring against the indicator in the top 20% relative to peers.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

— — — *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

The sustainable investments of the Sub-Fund were aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights.

Norms based portfolio exclusions as described above under "To what extent were the environmental and/or social characteristics promoted by this financial product met?" were applied to seek alignment with these guidelines and principles. Third-party data was used to identify potential violators. Unless an exception was granted, the Sub-Fund prohibited relevant investments in these issuers.



How did this financial product consider principal adverse impacts on sustainability factors?

The Sub-Fund considered select principal adverse impacts on sustainability factors through values and norms-based screening to implement exclusions. Indicators 10 and 14 in relation to violations of the UN Global Compact and controversial weapons from the EU SFDR Regulatory Technical Standards were used in respect of such screening. The Sub-Fund also used certain of the indicators as part of the "Do No Significant Harm" screen as detailed in the response to the question directly above to demonstrate that an investment qualified as a sustainable investment.

A subset of the above-mentioned Adverse sustainability indicators were used to determine engagement with investee companies based on their respective PAI performance.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01.07.2022 to 30.06.2023

Largest investments	Sector	% Assets	Country
TAIWAN SEMICONDUCTOR	Information Technology	5.55	Taiwan
JPMETF IRL GBL EM RES	Investment Funds	4.97	Ireland
HDFC BANK LTD-ADR	Financials	4.00	India
SAMSUNG ELECTRONICS	Information Technology	3.60	South Korea
TENCENT HOLDINGS LTD	Communication	3.01	Cayman Islands
ICICI BANK LTD	Financials	2.31	India
HAIER SMART HOME CO	Consumer Discretionary	1.79	China
INFOSYS LTD	Information Technology	1.42	India
NONGFU SPRING CO LTD-H	Consumer Staples	1.34	China
NETEASE INC	Communication	1.27	Cayman Islands
WIPRO LTD	Information Technology	1.24	India
ALIBABA GROUP HOLDING	Consumer Discretionary	1.21	Cayman Islands
UNILEVER PLC	Consumer Staples	1.18	United Kingdom
SK HYNIX INC	Information Technology	1.15	South Korea
BUDWEISER BREWING CO	Consumer Staples	1.09	Cayman Islands



What was the proportion of sustainability-related investments?

The Sub-Fund invested 50.48% of its assets in sustainable investments. Of the sustainable investments the Sub-Fund invested in 0% were aligned with the EU-Taxonomy. 32.65% of sustainable investments are considered as other environmentally sustainable investments and 17.83% are considered as socially sustainable. 27.68% of investments of the Sub-Fund are used to attain the promoted characteristic of the Sub-Fund during the reference period and do not qualify as sustainable investments.

21.48% of investments constitute the remainder and are neither sustainable investments nor used to attain the characteristics promoted by the Sub-Fund.

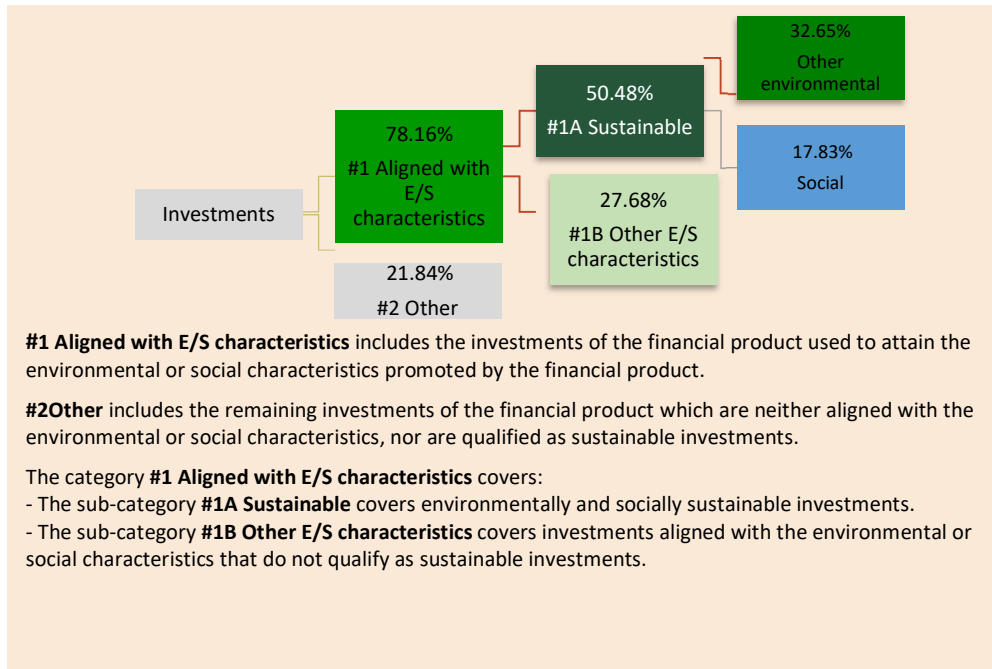
Asset allocation describes the share of investments in specific assets.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **What was the asset allocation?**



● **In which economic sectors were the investments made?**

Although the Sub-Fund promoted certain environmental and social characteristics through its inclusion and exclusion criteria, it may have invested across a broad range of sectors -- please refer to the list below. In addition, the Investment Manager engaged on an ongoing basis with selected underlying investee companies. Investments within sectors and sub-sectors of the economy that derive revenues from exploration, mining, extraction, production, processing, storage, refining or distribution, including transportation, storage and trade, of fossil fuels, will be included in the table below if held. Ancillary Liquid Assets, Deposits with Credit Institutions, money market instruments/funds (for managing cash subscriptions and redemptions as well as current and exceptional payments) and derivatives for EPM are included in the denominator for the % of assets set out in the table below.

Sectors / Sub-sectors	% of net assets
Banks and other financial institutions	15.27
Electronics and semiconductors	14.00

Internet and Internet services	11.55
Holding and finance companies	6.40
Foods and non alcoholic drinks	5.85
Investment funds	5.79
Electrical engineering and electronics	5.50
Petroleum	4.07
Retail trade and department stores	3.80
Insurance	2.95
Road vehicles	2.37
Pharmaceuticals and cosmetics	2.06
Office supplies and computing	2.06
Communications	1.92
Chemicals	1.64
Transportation	1.60
Machine and apparatus construction	1.41
Hotels and restaurants	1.29
Building materials and trade	1.27
Real Estate companies	1.09
Biotechnology	0.86
Coal mining and steel industry	0.82
Textiles and garments	0.82
Non-ferrous metals	0.78
Miscellaneous consumer goods	0.66
Utilities	0.53
Graphic art and publishing	0.41
Tobacco and alcoholic drinks	0.36

Healthcare and social services	0.36
Paper and forest products	0.31
Miscellaneous services	0.30
Photographic And Optics	0.23
Precious metals and stones	0.18
Tires and rubber	0.13
Aeronautic and astronautic industry	0.10
Packaging industries	0.09
Agriculture and fishery	0.06
Non-Classifiable/Non-Classified Institutions	0.04
Total	98.93
Other net assets/(liabilities)	1.07



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The share of investments of the Sub-Fund aligned with the EU Taxonomy is 0%.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

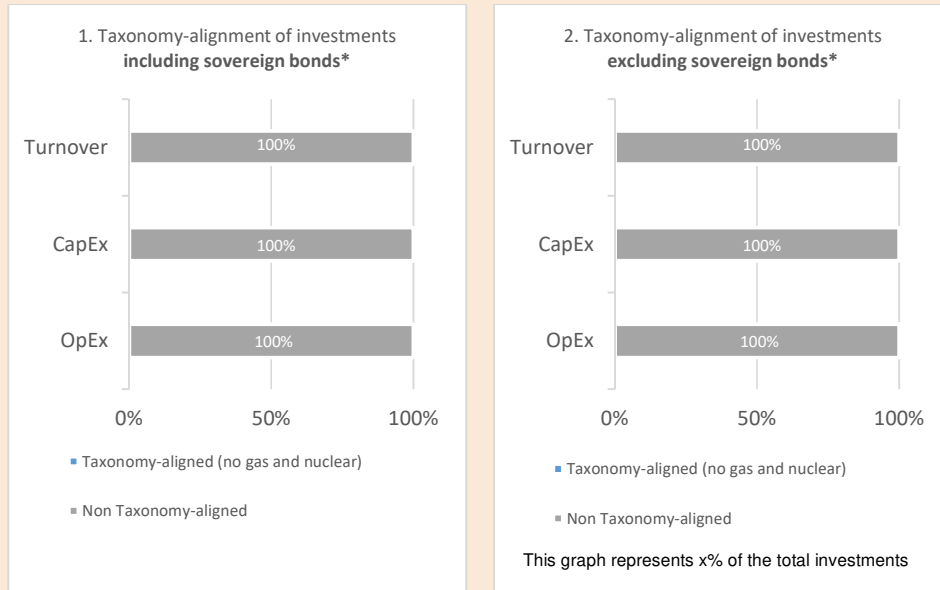
Yes:
 In fossil gas In nuclear energy
 No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Further to the above, the Sub-Fund has made no minimum commitment to making EU Taxonomy aligned investments -- including Transitioning and Enabling activities.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The share of sustainable investments with an environmental objective not aligned with the EU Taxonomy was 32.65% of assets at the end of the reference period.



● **What was the share of socially sustainable investments?**

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

The share of socially sustainable investments was 17.83% of assets at the end of the reference period.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

The 21.84% of assets in “other” investments were comprised of companies that did not meet the criteria described in response to above question entitled, “How did the sustainability indicators perform?” to qualify as exhibiting positive environmental or social characteristics. They are investments for diversification purposes. Ancillary Liquid Assets, Deposits with Credit Institutions, money market instruments/funds (for managing cash subscriptions and redemptions as well as current and exceptional payments) and derivatives for EPM were not included in the % of assets included in the asset allocation diagram above, including under “other”. These holdings fluctuate depending on investment flows and are ancillary to the investment policy with minimal or no impact on investment operations.

All investments, including “other” investments were subject to the following ESG Minimum Safeguards/principle:

The minimum safeguards as outlined by Article 18 of the EU Taxonomy Regulation (including alignment with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights), as implemented by the Investment Manager.

Application of good governance practices (these include sound management structures, employee relations, remuneration of staff and tax compliance), as implemented by the Investment Manager.

Compliance with the Do No Significant Harm principle as prescribed under the definition of sustainable investment in EU SFDR.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The following binding elements of the investment strategy were applied during the reference period to select the investments to attain each of the environmental or social characteristics:

Investments were determined by the application of an inclusion and exclusion criteria which applied at both an asset and product level. The inclusion criteria is underpinned by an ESG score assigned to all investments within the strategy to identify those that may be considered to have environmental and/or social characteristics and those that meet the thresholds for being considered as sustainable investment.

The ESG score takes into account the following indicators: effective management of toxic emissions, waste, good environmental record and social characteristics such as effective sustainability disclosures, positive scores on labour relations and management of safety issues.

Through its exclusion criteria (which applied both full and partial exclusions); the Sub-Fund promoted certain norms and values including supporting the protection of internationally proclaimed human rights. The Sub-Fund fully excluded companies that are involved in the manufacture of controversial weapons and applied maximum revenue or production thresholds to others such as those that are involved in thermal coal and tobacco.

In relation to the consideration of Good Governance, all investments (excluding cash and derivatives) were screened to exclude known violators of good governance practices. In addition, for those investments considered to have environmental and/or social characteristics or qualifying sustainable investments, additional considerations applied. For these investments, the Sub-Fund incorporated a peer group comparison and screened out companies that did not score in the top 80% relative to peers based on good governance indicators.

The Sub-Fund had no specific allocation targets in favour of either environmental or social characteristics. The extent to which the promoted environmental and social characteristics were met may be understood by considering the actual % of assets allocated to the relevant companies for the reference period exhibiting such characteristics.

Further information on engagement is available in the answer to the question "How were the indicators for adverse impacts on sustainability factors taken into account?"



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable

- ***How does the reference benchmark differ from a broad market index?***

Not applicable

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

Not applicable

- ***How did this financial product perform compared with the reference benchmark?***

Not applicable

- ***How did this financial product perform compared with the broad market index?***

Not applicable

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:

onemarkets J.P. Morgan US
Equities Fund

Legal entity identifier:

529900TFFDAMI5D4HP37

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective**: ___%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: ___%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The subfund "onemarkets J.P. Morgan US Equities Fund" (the "Subfund") was launched on 30 June 2023 and has not made any investments during the reference period (01 July 2022 – 30 June 2023). Therefore, the Manager was not able to promote any of the environmental and social characteristics promoted by the Subfund nor reach the intended allocation of investments indicated in the pre-contractual disclosure document of the Subfund during the reference period.

The following questions were not applicable at the end of the reference period.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- ***How did the sustainability indicators perform?***

Not applicable.

- ***...and compared to previous periods?***

Not applicable.

- ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

Not applicable.

- ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

Not applicable.

— ***How were the indicators for adverse impacts on sustainability factors taken into account?***

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the Union criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the Union criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

Not applicable.



What were the top investments of this financial product?

Not applicable.

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is:
01.07.2022 –
30.06.2023



What was the proportion of sustainability-related investments?

Not applicable.

Asset allocation describes the share of investments in specific assets.

● *What was the asset allocation?*

Not applicable.

Not applicable.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

In which economic sectors were the investments made?

Not applicable.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

Not applicable.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?¹

Yes:

In fossil gas

In nuclear energy

No

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflects the “greenness” of investee companies today.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure** (OpEx) reflects the green operational activities of investee

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*

Not applicable.

**For the purpose of these graphs, ‘sovereign bonds’ consist of all sovereign exposures*

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

- **What was the share of investments made in transitional and enabling activities?**

Not applicable.

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

Not applicable.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

Not applicable.



How did this financial product perform compared to the reference benchmark?

Not applicable. The financial product has not designated an index as a reference benchmark for the purpose of attaining the environmental and social characteristics promoted by the Subfund.

- **How does the reference benchmark differ from a broad market index?**

Not applicable.

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

- **How did this financial product perform compared with the reference benchmark?**

Not applicable.

- ***How did this financial product perform compared with the broad market index?***

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:

Legal entity identifier:

onemarkets Allianz Global Equity
Future Champions Fund

5299007IOIQMOCCH4Y24

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective**: ___%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: ___%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The subfund "onemarkets Allianz Global Equity Future Champions Fund" (the "Subfund") was launched on 30 June 2023 and has not made any investments during the reference period (01 July 2022 – 30 June 2023). Therefore, the Manager was not able to promote any of the environmental and social characteristics promoted by the Subfund nor reach the intended allocation of investments indicated in the pre-contractual disclosure document of the Subfund during the reference period.

The following questions were not applicable at the end of the reference period.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- ***How did the sustainability indicators perform?***

Not applicable.

- ***...and compared to previous periods?***

Not applicable.

- ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

Not applicable.

- ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the Union criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the Union criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

Not applicable.



What were the top investments of this financial product?

Not applicable.

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is:
01.07.2022 –
30.06.2023



What was the proportion of sustainability-related investments?

Not applicable.

● **What was the asset allocation?**

Asset allocation describes the share of investments in specific assets.

Not applicable.

Not applicable.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

In which economic sectors were the investments made?

Not applicable.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

Not applicable.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?¹

Yes:

In fossil gas

In nuclear energy

No

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflects the “greenness” of investee companies today.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure** (OpEx) reflects the green operational activities of investee

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*

Not applicable.

**For the purpose of these graphs, ‘sovereign bonds’ consist of all sovereign exposures*

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

- **What was the share of investments made in transitional and enabling activities?**

Not applicable.

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

Not applicable.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

Not applicable.



How did this financial product perform compared to the reference benchmark?

Not applicable. The financial product has not designated an index as a reference benchmark for the purpose of attaining the environmental and social characteristics promoted by the Subfund.

- **How does the reference benchmark differ from a broad market index?**

Not applicable.

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

- **How did this financial product perform compared with the reference benchmark?**

Not applicable.

- ***How did this financial product perform compared with the broad market index?***

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:

Legal entity identifier:

onemarkets Allianz Conservative
Multi-Asset Fund

529900X1AW2N0LT5PT42

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective**: ___%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: ___%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The subfund "onemarkets Allianz Conservative Multi-Asset Fund" (the "Subfund") was launched on 30 June 2023 and has not made any investments during the reference period (01 July 2022 – 30 June 2023). Therefore, the Manager was not able to promote any of the environmental and social characteristics promoted by the Subfund nor reach the intended allocation of investments indicated in the pre-contractual disclosure document of the Subfund during the reference period.

The following questions were not applicable at the end of the reference period.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- ***How did the sustainability indicators perform?***

Not applicable.

- ***...and compared to previous periods?***

Not applicable.

- ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

Not applicable.

- ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

— Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the Union criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the Union criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Not applicable.



How did this financial product consider principal adverse impacts on sustainability factors?

Not applicable.



What were the top investments of this financial product?

Not applicable.

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is:
01.07.2022 –
30.06.2023



What was the proportion of sustainability-related investments?

Not applicable.

Asset allocation describes the share of investments in specific assets.

● *What was the asset allocation?*

Not applicable.

Not applicable.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

In which economic sectors were the investments made?

Not applicable.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

Not applicable.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?¹

Yes:

In fossil gas

In nuclear energy

No

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflects the “greenness” of investee companies today.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure** (OpEx) reflects the green operational activities of investee

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*

Not applicable.

**For the purpose of these graphs, ‘sovereign bonds’ consist of all sovereign exposures*

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

- **What was the share of investments made in transitional and enabling activities?**

Not applicable.

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

Not applicable.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

Not applicable.



How did this financial product perform compared to the reference benchmark?

Not applicable. The financial product has not designated an index as a reference benchmark for the purpose of attaining the environmental and social characteristics promoted by the Subfund.

- **How does the reference benchmark differ from a broad market index?**

Not applicable.

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

- **How did this financial product perform compared with the reference benchmark?**

Not applicable.

- **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:

onemarkets Pictet Global Opportunities Allocation Fund

Legal entity identifier:

529900HXPLSW0P5FXM28

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective**: ___%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: ___%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The subfund "onemarkets Pictet Global Opportunities Allocation Fund" (the "Subfund") was launched on 30 June 2023 and has not made any investments during the reference period (01 July 2022 – 30 June 2023). Therefore, the Manager was not able to promote any of the environmental and social characteristics promoted by the Subfund nor reach the intended allocation of investments indicated in the pre-contractual disclosure document of the Subfund during the reference period.

The following questions were not applicable at the end of the reference period.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

● ***How did the sustainability indicators perform?***

Not applicable.

● ***...and compared to previous periods?***

Not applicable.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

Not applicable.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

Not applicable.

— *How were the indicators for adverse impacts on sustainability factors taken into account?*

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the Union criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the Union criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

Not applicable.



What were the top investments of this financial product?

Not applicable.

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is:
01.07.2022 –
30.06.2023



What was the proportion of sustainability-related investments?

Not applicable.

● *What was the asset allocation?*

Asset allocation describes the share of investments in specific assets.

Not applicable.

Not applicable.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

In which economic sectors were the investments made?

Not applicable.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

Not applicable.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?¹

Yes:

In fossil gas

In nuclear energy

No

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflects the “greenness” of investee companies today.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure** (OpEx) reflects the green operational activities of investee

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*

Not applicable.

**For the purpose of these graphs, ‘sovereign bonds’ consist of all sovereign exposures*

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

- **What was the share of investments made in transitional and enabling activities?**

Not applicable.

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

Not applicable.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

Not applicable.



How did this financial product perform compared to the reference benchmark?

Not applicable. The financial product has not designated an index as a reference benchmark for the purpose of attaining the environmental and social characteristics promoted by the Subfund.

- **How does the reference benchmark differ from a broad market index?**

Not applicable.

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

- **How did this financial product perform compared with the reference benchmark?**

Not applicable.

- ***How did this financial product perform compared with the broad market index?***

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:

onemarkets VP Global Flexible Bond Fund

Legal entity identifier:

529900RCOUKJJ7AJU273

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective**: ___%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: ___%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The subfund "onemarkets VP Global Flexible Bond Fund" (the "Subfund") was launched on 30 June 2023 and has not made any investments during the reference period (01 July 2022 – 30 June 2023). Therefore, the Manager was not able to promote any of the environmental and social characteristics promoted by the Subfund nor reach the intended allocation of investments indicated in the pre-contractual disclosure document of the Subfund during the reference period.

The following questions were not applicable at the end of the reference period.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- ***How did the sustainability indicators perform?***

Not applicable.

- ***...and compared to previous periods?***

Not applicable.

- ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

Not applicable.

- ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

Not applicable.

— ***How were the indicators for adverse impacts on sustainability factors taken into account?***

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

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Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

Not applicable.



What were the top investments of this financial product?

Not applicable.

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is:
01.07.2022 –
30.06.2023



What was the proportion of sustainability-related investments?

Not applicable.

Asset allocation describes the share of investments in specific assets.

● *What was the asset allocation?*

Not applicable.

Not applicable.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

In which economic sectors were the investments made?

Not applicable.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

Not applicable.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?¹

Yes:

In fossil gas

In nuclear energy

No

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflects the “greenness” of investee companies today.
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The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*

Not applicable.

**For the purpose of these graphs, ‘sovereign bonds’ consist of all sovereign exposures*

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

- **What was the share of investments made in transitional and enabling activities?**

Not applicable.

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

Not applicable.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

Not applicable.



How did this financial product perform compared to the reference benchmark?

Not applicable. The financial product has not designated an index as a reference benchmark for the purpose of attaining the environmental and social characteristics promoted by the Subfund.

- **How does the reference benchmark differ from a broad market index?**

Not applicable.

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

- **How did this financial product perform compared with the reference benchmark?**

Not applicable.

- ***How did this financial product perform compared with the broad market index?***

Not applicable.



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