

Anaxis Short Duration

French FCP (mutual fund)

Semi-Annual Report as of 30 June 2022



Asset Management Company: ANAXIS ASSET MANAGEMENT S.A.
S. Registered office: 9, rue Scribe, 75009 Paris
Custodian: BNP Paribas Securities Services
Auditors: PriceWaterHouseCoopers

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Statement of net assets

	Net asset value (€ thousands)
Eligible financial securities referred to in point I.1 of article L.214-20 / point I.1 of article L.214-24-55	
Capital securities issued by public companies	-
Debt securities, except for commercial paper and savings certificates	177 567.26
Cash at bank	9 923.04
Other assets held by the fund	
Deposits	-
Fund units or shares	-
Temporary securities transactions	-
Forward financial instruments	-
Other financial instruments	-
Receivables	129 410.23
- Foreign currency forward foreign exchange transactions	128 342.05
- Others	1 068.18
Total assets held by the fund	316 900.54
Liabilities	
Financial instruments	-
- Sales of financial instruments	-
- Temporary securities transactions	-
Forward financial instruments	-
Debts	-129 959.68
- Foreign currency forward foreign exchange transactions	-129 622.63
- Others	-337.05
Financial accounts	-
Net asset value	186 940.85

Breakdown of portfolio by currency

	% of net assets	% of total assets
Eligible financial securities and money market instruments admitted for trading on a regulated market within the meaning of article L. 422-1		
Capital securities issued by public companies		
Debt securities, except for commercial paper and savings certificates		
EUR	60.06	35.43
GBP	8.29	4.89
NOK	1.39	0.82
SEK	2.80	1.65
Eligible financial securities and money market instruments admitted for trading on another regularly operating regulated market that is recognised and open to the public, having its registered office located in a European Union member state or in another State party to the European Economic Area Agreement		
Capital securities issued by public companies	-	-
Debt securities, except for commercial paper and savings certificates	-	-
Eligible financial securities and money market instruments admitted to an official exchange listing in a third country or traded on a regularly operating regulated third-country market that is recognised and open to the public, provided that said exchange or market does not appear on a list established by the AMF or that the choice of said exchange or market is provided for by law or by the internal rules or articles of association of the undertaking for collective investment in transferable securities		
Capital securities issued by public companies	-	-
Debt securities, except for commercial paper and savings certificates	-	-
Newly issued financial securities referred to in point I.4 of article R. 214-11 / point I.4 of article R. 214-32-18 of the French Monetary and Financial Code		
Capital securities issued by public companies	-	-
Debt securities, except for commercial paper and savings certificates		
EUR	2.12	1.25
USD	20.33	11.99

Other assets: assets referred to in point II of article R. 214-11 of the French Monetary Financial Code or article R. 214-32-19 point I and II		
Fund units or shares	-	-
- Units or shares of field of interest professional funds	-	-
- Units or shares of specialized professional funds	-	-
- Capital Investment Funds (French FCPR, FCPI, FIP, FPCI)	-	-
- Real Estate Collective Investment Scheme (French OPCI)	-	-
- Other units or shares of Collective Investment Scheme	-	-
Warrants, savings certificates, promissory notes, mortgage note	-	-
TOTAL	94.99	56.03

Breakdown of portfolio by economic sector

	% of net assets	% of total assets
Eligible financial securities and money market instruments admitted for trading on a regulated market within the meaning of article L. 422-1		
Capital securities issued by public companies	-	-
Debt securities, except for commercial paper and savings certificates		
AGRICULTURE	0.53	0.31
AUDIOVISUAL	2.28	1.35
OTHER FINANCIAL SERVICES	0.67	0.39
CONSUMER GOODS	4.95	2.92
WOOD AND BASIC MATERIALS	1.49	0.88
OFFICE	0.69	0.41
CONSTRUCTION AND BUILDING MATERIALS	3.34	1.97
RETAIL	6.56	3.87
ENERGY SUPPLY	1.16	0.69
ENTERTAINMENT	5.43	3.20
ELECTRICAL AND ELECTRONIC APPLIANCES	0.90	0.53
HOSPITALITY AND LEISURE	0.31	0.18
REAL ESTATE AND HOUSING	4.15	2.45
PACKAGING INDUSTRY AND PAPER	3.05	1.80
INTERNET	1.09	0.64
MACHINERY	6.20	3.66
COMPUTER AND SOFTWARE	2.04	1.20
CHEMICALS	1.45	0.86
PHARMACEUTICALS	6.80	4.01
ADVERTISING - COMMUNICATION	0.84	0.49
MISCELLANEOUS SERVICES	9.57	5.65
TELECOMMUNICATIONS	6.54	3.86
TEXTILES AND APPAREL	1.79	1.05
TRANSPORTATION AND TRANSPORT EQUIPMENT	0.72	0.42
Eligible financial securities and money market instruments admitted for trading on another regularly operating regulated market that is recognised and open to the public, having its registered office located in a European Union member state or in another State party to the European Economic Area Agreement		
Capital securities issued by public companies	-	-
Debt securities, except for commercial paper and savings certificates	-	-

Eligible financial securities and money market instruments admitted to an official exchange listing in a third country or traded on a regularly operating regulated third-country market that is recognised and open to the public, provided that said exchange or market does not appear on a list established by the AMF or that the choice of said exchange or market is provided for by law or by the internal rules or articles of association of the undertaking for collective investment in transferable securities		
Capital securities issued by public companies	-	-
Debt securities, except for commercial paper and savings certificates	-	-
Newly issued financial securities referred to in point I.4 of article R. 214-11 / point I.4 of article R. 214-32-18 of the French Monetary and Financial Code		
Capital securities issued by public companies	-	-
Debt securities, except for commercial paper and savings certificates		
AUDIOVISUAL	1.31	0.77
CONSUMER GOODS	1.51	0.89
RETAIL	2.30	1.35
ENERGY SUPPLY	1.16	0.68
ENTERTAINMENT	1.83	1.08
HOSPITALITY AND LEISURE	0.47	0.28
REAL ESTATE AND HOUSING	1.33	0.78
PACKAGING INDUSTRY AND PAPER	0.41	0.24
INTERNET	0.81	0.48
COMPUTER AND SOFTWARE	0.76	0.45
PHARMACEUTICALS	5.32	3.14
MISCELLANEOUS SERVICES	2.23	1.32
TELECOMMUNICATIONS	1.28	0.76
TRANSPORTATION AND TRANSPORT EQUIPMENT	1.75	1.03
Other assets: assets referred to in point II of article R. 214-11 of the French Monetary Financial Code or article R. 214-32-19 point I and II		
Fund units or shares	-	-
- Units or shares of field of interest professional funds	-	-
- Units or shares of specialized professional funds	-	-
- Capital Investment Funds (French FCPR, FCPI, FIP, FPCI)	-	-
- Real Estate Collective Investment Scheme (French OPCI)	-	-
- Other units or shares of Collective Investment Scheme	-	-
Warrants, savings certificates, promissory notes, mortgage note	-	-
TOTAL	94.99	56.03

Breakdown of portfolio by country

	% of net assets	% of total assets
Eligible financial securities and money market instruments admitted for trading on a regulated market within the meaning of article L. 422-1		
Capital securities issued by public companies	-	-
Debt securities, except for commercial paper and savings certificates		
GERMANY	7.59	4.48
AUSTRIA	1.47	0.87
BELGIUM	0.75	0.44
DENMARK	0.74	0.44
SPAIN	2.20	1.30
UNITED STATES	3.52	2.07
FRANCE	11.09	6.54
IRELAND	1.74	1.03
ISLE OF MAN	0.96	0.56
ITALY	6.09	3.59
JAPAN	0.52	0.31
JERSEY	1.55	0.92
LITHUANIA (REPUBLIC)	0.45	0.27
LUXEMBOURG (GRAND DUCHY)	5.69	3.35
NORWAY	2.67	1.57
NETHERLANDS	8.42	4.97
ROMANIA	0.81	0.48
UNITED KINGDOM	10.13	5.98
SWEDEN	5.38	3.18
CZECH REPUBLIC	0.75	0.44
Eligible financial securities and money market instruments admitted for trading on another regularly operating regulated market that is recognised and open to the public, having its registered office located in a European Union member state or in another State party to the European Economic Area Agreement		
Capital securities issued by public companies	-	-
Debt securities, except for commercial paper and savings certificates	-	-
Eligible financial securities and money market instruments admitted to an official exchange listing in a third country or traded on a regularly operating regulated third-country market that is recognised and open to the public, provided that said exchange or market does not appear on a list established by the AMF or that the choice of said exchange or market is provided for by law or by the internal rules or articles of association of the undertaking for collective investment in transferable securities		
Capital securities issued by public companies	-	-
Debt securities, except for commercial paper and savings certificates	-	-

Newly issued financial securities referred to in point I.4 of article R. 214-11 / point I.4 of article R. 214-32-18 of the French Monetary and Financial Code		
Capital securities issued by public companies	-	-
Debt securities, except for commercial paper and savings certificates		
BRAZIL	0.25	0.15
CANADA	1.14	0.67
UNITED ARAB EMIRATES	0.26	0.15
UNITED STATES	13.06	7.70
INDIA	0.36	0.21
ITALY	2.12	1.25
LUXEMBOURG (GRAND DUCHY)	2.19	1.29
MARSHALL (REPUBLIC)	0.46	0.27
MEXICO	0.50	0.30
NORWAY	0.29	0.17
POLAND (REPUBLIC)	0.41	0.24
UNITED KINGDOM	0.55	0.32
SINGAPORE	0.66	0.39
TURKEY	0.21	0.12
Other assets: assets referred to in point II of article R. 214-11 of the French Monetary Financial Code or article R. 214-32-19 point I and II		
Fund units or shares	-	-
- Units or shares of field of interest professional funds	-	-
- Units or shares of specialized professional funds	-	-
- Capital Investment Funds (French FCPR, FCPI, FIP, FPCI)	-	-
- Real Estate Collective Investment Scheme (French OPCI)	-	-
- Other units or shares of Collective Investment Scheme	-	-
Warrants, savings certificates, promissory notes, mortgage note	-	-
TOTAL	94.99	56.03

Changes in the composition of the securities portfolio

	Buy side	Sell side
Eligible financial securities and money market instruments admitted for trading on a regulated market within the meaning of article L. 422-1		
Capital securities issued by public companies	-	-
Debt securities, except for commercial paper and savings certificates	51 687 570.62	25 216 847.70
Eligible financial securities and money market instruments admitted for trading on another regularly operating regulated market that is recognised and open to the public, having its registered office located in a European Union member state or in another State party to the European Economic Area Agreement		
Capital securities issued by public companies	-	-
Debt securities, except for commercial paper and savings certificates	-	-
Eligible financial securities and money market instruments admitted to an official exchange listing in a third country or traded on a regularly operating regulated third-country market that is recognised and open to the public, provided that said exchange or market does not appear on a list established by the AMF or that the choice of said exchange or market is provided for by law or by the internal rules or articles of association of the undertaking for collective investment in transferable securities		
Capital securities issued by public companies	-	-
Debt securities, except for commercial paper and savings certificates	-	-
Newly issued financial securities referred to in point I.4 of article R. 214-11 / point I.4 of article R. 214-32-18 of the French Monetary and Financial Code		
Capital securities issued by public companies	-	-
Debt securities, except for commercial paper and savings certificates	17 048 062.71	13 933 785.60
Other assets: assets referred to in point II of article R. 214-11 of the French Monetary Financial Code or article R. 214-32-19 point I and II		
Fund units or shares	-	-
- Units or shares of field of interest professional funds	-	-
- Units or shares of specialized professional funds	-	-
- Capital Investment Funds (French FCPR, FCPI, FIP, FPCI)	-	-
- Real Estate Collective Investment Scheme (French OPCI)	-	-
- Other units or shares of Collective Investment Scheme	-	-
Warrants, savings certificates, promissory notes, mortgage note	-	-
TOTAL CHANGES	68 735 633.33	39 150 633.30

Net asset value, number of units and dividends

ISIN code	Unit type	Class type	Net assets	Number of units	NAV per unit	Reference currency
FR0010951442	S1	C	4 829 800.89	4 386.720	1 101.99	CHF
FR0010951475	U2	D	2 700 590.63	2 944.740	958.77	USD
FR0010951467	U1	C	10 593 416.19	8 407.926	1 317.19	USD
FR0010951483	I	C	109 238 154.70	91 806.097	1 189.87	EUR
FR0010951434	E2	D	724 848.89	776.412	933.58	EUR
FR0013231438	I4	D	10 706 781.89	10 979.65	975.14	EUR
FR0011352202	K	C	10 631 011.25	10 089.279	1 054.64	CHF
FR0011011618	J	C	3 550 066.52	2 674.233	1 387.84	USD
FR0010951426	E1	C	33 966 182.95	28 997.448	1 171.35	EUR

Dividend payment date	ISIN Code	Unit type	Class type	Net amount per unit	Tax credit per unit	Gross amount per unit
13/05/2022	FR0010951434	E2	D	10.00	-	10.00
13/05/2022	FR0010951475	U2	D	18.96	-	18.96
13/05/2022	FR0013231438	I4	D	15.00	-	15.00

This semi-annual report has not been certified by the auditors of the mutual fund.