

Statement of Holdings of CARAC OPPORTUNITE 2028 ISR as of 31/05/2023

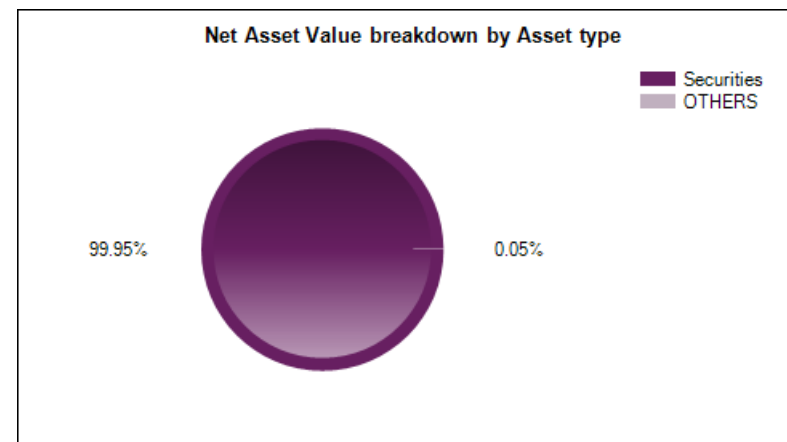
▼ Fund description

Fund description	Code	Net asset value	Ccy	NAV Status
CARAC OPPORTUNITE 2028 ISR	205056	21 559 958.15 EUR		OFF

▼ Summary

Unit	ISIN Code	NAV per share	Class Net Asset Value	NAV Ccy	Outstanding shares
I	FR001400FGV1	10 181.16000	20 362 320.01000	EUR	2 000.00000
P	FR001400FGU3	101.71000	1 197 638.14000	EUR	11 775.00000

Market Value FCY	Book Cost FCY	P&L	Accruals
Securities			
21 572 159.91	21 061 181.90	256 989.20	253 988.81
Coupons & Dividends			
11 500.00	11 500.00		
Cash & Equivalent			
-23 701.76	-23 701.76		
Total			
21 559 958.15	21 048 980.14	256 989.20	253 988.81



v Holdings

Security code	Asset description	Quantity / Amount	Price	Ccy	Price Date	Book Cost FCY	Market Value FCY	Accruals	P&L	% TNA
Securities										
Bonds										
XS2055651918	ABERTIS INFRAESTRUCTURAS 1.125% 26/03/2028	200 000.000	88.44300	EUR	31/05/2023	174 814.00	177 304.03	418.03	2 072.00	0.82
FR0014006ND8	ACCOR SA 2.375% 29/11/2028	100 000.000	90.45200	EUR	31/05/2023	87 253.00	91 655.77	1 203.77	3 199.00	0.43
XS2227905903	AMERICAN TOWER CORP 0.5% REIT 15/01/2028	300 000.000	85.20600	EUR	31/05/2023	250 221.00	256 185.12	567.12	5 397.00	1.19
XS2023873149	AROWNTOWN SA 1.45% 09/07/2028	300 000.000	66.38800	EUR	31/05/2023	198 168.00	203 073.04	3 909.04	996.00	0.94
XS2180007549	AT T INC 1.6% 19/05/2028	100 000.000	91.30400	EUR	31/05/2023	89 962.00	91 365.20	61.20	1 342.00	0.42
XS2301390089	ATLANTIA 1.875% 12/02/2028	250 000.000	84.83100	EUR	31/05/2023	210 975.00	213 490.17	1 412.67	1 102.50	0.99
XS2205083749	AVANTOR FUNDING INC 3.875% 15/07/2028	450 000.000	93.04500	EUR	31/05/2023	407 812.50	425 338.44	6 635.94	10 890.00	1.97
XS1824240136	BANQUE FED CRED MUTUEL 2.5% 25/05/2028	400 000.000	91.31200	EUR	31/05/2023	359 500.00	365 466.58	218.58	5 748.00	1.70
XS1789515134	BELDEN INC 3.875% 15/03/2028	100 000.000	94.42500	EUR	31/05/2023	93 074.00	95 253.82	828.82	1 351.00	0.44
FR00140057U9	BNP PARIBAS VAR 31/08/2033	400 000.000	79.93700	EUR	31/05/2023	311 124.00	322 384.99	2 636.99	8 624.00	1.50
XS1886403200	BRITISH TELECOMMUNICATIO 2.125% 26/09/2028	100 000.000	93.44500	EUR	31/05/2023	92 700.00	94 894.66	1 449.66	745.00	0.44
XS2385114298	CELANESE US HOLDINGS LLC 0.625% 10/09/2028	450 000.000	78.51200	EUR	31/05/2023	353 371.50	355 345.95	2 041.95	-67.50	1.65
XS2310411090	CITYCON TREASURY BV 1.625% 12/03/2028	430 000.000	73.22400	EUR	31/05/2023	317 623.80	316 428.71	1 565.51	-2 760.60	1.47
XS2296203123	DEUTSCHE LUFTHANSA AG 3.75% 11/02/2028	400 000.000	94.41400	EUR	31/05/2023	364 600.00	382 217.64	4 561.64	13 056.00	1.77
XS2063495811	DIGITAL EURO FINCO 1.125% 09/04/2028	400 000.000	83.41400	EUR	31/05/2023	333 030.00	334 319.93	663.93	626.00	1.55
XS2391403354	DOMETIC GROUP AB 2% 29/09/2028	400 000.000	81.03800	EUR	31/05/2023	304 540.00	329 543.78	5 391.78	19 612.00	1.53
XS2306601746	EASYJET FINCO BV 1.875% 03/03/2028	460 000.000	88.50100	EUR	31/05/2023	402 753.00	409 249.07	2 144.47	4 351.60	1.90
PTEDP4OM0025	EDP ENERGIAS DE PORTUGAL VAR 23/4/2083	400 000.000	99.61600	EUR	31/05/2023	391 446.00	401 062.03	2 598.03	7 018.00	1.86
FR0014003S56	ELECTRICITE DE FRANCE SA VAR PERPETUAL	200 000.000	80.14700	EUR	31/05/2023	160 000.00	160 308.34	14.34	294.00	0.74
FR0013449998	ELIS SA 1.625% 03/04/2028	100 000.000	89.86700	EUR	31/05/2023	88 500.00	90 133.39	266.39	1 367.00	0.42
XS2576550086	ENEL SPA VAR PERPETUAL	400 000.000	101.61400	EUR	31/05/2023	401 320.00	416 027.23	9 571.23	5 136.00	1.93
FR0014000RR2	ENGIE SA VAR PERPETUAL	300 000.000	82.24800	EUR	31/05/2023	243 375.00	249 012.49	2 268.49	3 369.00	1.15
AT0000A2YA29	ERSTE GROUP BANK AG VAR 07/06/2033	200 000.000	93.94500	EUR	31/05/2023	184 708.00	195 780.41	7 890.41	3 182.00	0.91
FR00140005C6	EUTELSAT SA 1.5% 13/10/2028	500 000.000	77.75400	EUR	31/05/2023	391 030.00	393 537.12	4 767.12	-2 260.00	1.83
XS2209344543	FAURECIA 3.75% 15/06/2028	350 000.000	90.73000	EUR	31/05/2023	319 375.00	323 643.54	6 088.54	-1 820.00	1.50
ES0205032040	FERRPVIAL EMISIONES SA 0.54% 12/11/2028	100 000.000	84.40700	EUR	31/05/2023	83 401.00	84 705.85	298.85	1 006.00	0.39
XS2101357072	FRESENIUS SE CO KGAA 0.75% 15/01/2028	220 000.000	87.71100	EUR	31/05/2023	191 074.40	193 588.04	623.84	1 889.80	0.90
XS2384274366	GENERAL MOTORS FINL CO 0.65% 07/09/2028	300 000.000	83.11800	EUR	31/05/2023	244 950.00	250 785.78	1 431.78	4 404.00	1.16
XS2390510142	GOODYEAR DUNLOP TIRES EUROPE 2.75% 15/08/2028	250 000.000	84.83300	EUR	31/05/2023	204 310.00	214 125.90	2 043.40	7 772.50	0.99
XS2407520936	GRAPHIC PACKAGING INTERN 2.625% 01/02/2029	100 000.000	88.50000	EUR	31/05/2023	87 000.00	89 377.42	877.42	1 500.00	0.41

Security code	Asset description	Quantity / Amount	Price	Ccy	Price Date	Book Cost FCY	Market Value FCY	Accruals	P&L	% TNA
XS2337703537	GRUENENTHAL GMBH 4.125% 15/05/2028	350 000.000	93.12200	EUR	31/05/2023	310 474.50	326 608.77	681.77	15 452.50	1.51
XS2435611244	HEIMSTANDEN BOSTAD TRESRY 1.375% 24/07/2028	400 000.000	72.09000	EUR	31/05/2023	308 236.00	293 076.44	4 716.44	-19 876.00	1.36
XS1428953407	HSBC HOLDINGS PLC 3.125% 07/06/2028	400 000.000	94.29300	EUR	31/05/2023	372 640.00	389 500.77	12 328.77	4 532.00	1.81
FR0014001YB0	ILIAD SA 1.875% 11/02/2028	200 000.000	86.41300	EUR	31/05/2023	166 900.00	173 966.41	1 140.41	5 926.00	0.81
XS2056730679	INFINEON TECHNOLOGIES AG VAR PERPETUAL	400 000.000	92.22700	EUR	31/05/2023	363 330.00	371 364.28	2 456.28	5 578.00	1.72
XS2524746687	ING GROEP NV VAR 24/08/2033	400 000.000	95.81300	EUR	31/05/2023	376 752.00	395 999.95	12 747.95	6 500.00	1.84
XS2051904733	INTERNATIONAL GAME TECH 2.375% 15/04/2028	200 000.000	91.10600	EUR	31/05/2023	175 350.00	182 834.95	622.95	6 862.00	0.85
XS2189947505	IQVIA INC 2.875% 15/06/2028	200 000.000	90.39200	EUR	31/05/2023	178 528.00	183 451.36	2 667.36	2 256.00	0.85
FR0013509643	JCDECAUX SA 2.625% 24/04/2028	400 000.000	92.97700	EUR	31/05/2023	367 095.00	373 026.85	1 118.85	4 813.00	1.73
FR0013181898	LA BANQUE POSTALE 3.00% 09/06/2028	400 000.000	92.88900	EUR	31/05/2023	370 004.00	383 325.86	11 769.86	1 552.00	1.78
XS2459163619	LANXESS AG 1.75% 22/03/2028	100 000.000	90.90400	EUR	31/05/2023	90 551.00	91 248.26	344.26	353.00	0.42
XS1853999313	LIETUVOS ENERGIJA UAB 1.875% 10/07/2028	400 000.000	88.26500	EUR	31/05/2023	349 612.00	359 779.18	6 719.18	3 448.00	1.67
XS1799641045	LKQ EURO HDG BV 4.125% 01/04/2028	350 000.000	99.41100	EUR	31/05/2023	340 098.50	350 384.85	2 446.35	7 840.00	1.63
XS2618428077	LOXAM SAS 6.375% 15/05/2028	250 000.000	99.64900	EUR	31/05/2023	248 400.00	250 327.62	1 205.12	722.50	1.16
XS2341724172	MAHLE GMBH 2.375% 14/05/2028	400 000.000	77.62300	EUR	31/05/2023	305 400.00	310 985.17	493.17	5 092.00	1.44
XS2580291354	MAREX GROUP PLC 8.375% 02/02/2028	300 000.000	99.95300	EUR	31/05/2023	296 220.00	308 119.27	8 260.27	3 639.00	1.43
FR001400BS43	NERVAL SAS 3.635% 20/07/2028	300 000.000	93.72500	EUR	31/05/2023	279 371.00	290 619.86	9 444.86	1 804.00	1.35
FR001400H0F5	NEXANS SA 5.5% 05/04/2028	100 000.000	102.51700	EUR	31/05/2023	100 000.00	103 388.58	871.58	2 517.00	0.48
XS2228683350	NISSAN MOTOR CO 3.201% 17/09/2028	100 000.000	90.74200	EUR	31/05/2023	90 474.00	93 004.62	2 262.62	268.00	0.43
XS2171872570	NOKIA OYJ 3.125% 15/05/2028	300 000.000	95.56600	EUR	31/05/2023	281 250.00	287 159.07	461.07	5 448.00	1.33
XS2624554320	OI EUROPEAN GROUP BV 6.25% 15/05/2028	100 000.000	102.43400	EUR	31/05/2023	100 000.00	102 555.53	121.53	2 434.00	0.48
FR00140005L7	ORANGE SA VAR PERP	300 000.000	84.72100	EUR	31/05/2023	251 950.00	257 471.22	3 308.22	2 213.00	1.19
FR0013533031	ORANO SA 2.75% 08/03/2028	400 000.000	93.75600	EUR	31/05/2023	368 149.00	377 608.70	2 584.70	6 875.00	1.75
XS2332250708	ORGANON FINANCE 1 LLC 2.875% 30/04/2028	450 000.000	87.78000	EUR	31/05/2023	394 210.00	396 160.00	1 150.00	800.00	1.84
XS2270397016	POSTLE ITALIANE SPA 0.5% 10/12/2028	200 000.000	82.53700	EUR	31/05/2023	162 794.00	165 550.71	476.71	2 280.00	0.77
XS2211183244	PROSUS NV 1.539% 03/08/2028	430 000.000	82.17700	EUR	31/05/2023	347 977.50	358 854.70	5 493.60	5 383.60	1.66
FR0014002OL8	RENAULT SA 2.5% 01/04/2028	200 000.000	86.80900	EUR	31/05/2023	171 460.00	174 464.99	846.99	2 158.00	0.81
XS2332306344	REXEL SA 2.125% 15/06/2028	350 000.000	88.53200	EUR	31/05/2023	306 215.00	313 312.17	3 450.17	3 647.00	1.45
XS1819574929	ROLLS ROYCE PLC 1.625% 09/05/2028	350 000.000	84.81100	EUR	31/05/2023	288 575.00	297 211.45	372.95	8 263.50	1.38
XS2291340433	SAGAX EURO MTN 0.75% 26/01/2028	450 000.000	75.07900	EUR	31/05/2023	341 640.00	339 029.82	1 174.32	-3 784.50	1.57
XS2525226622	SANTANDER UK GROUP HLDGS VAR 25/08/2028	400 000.000	95.17600	EUR	31/05/2023	375 208.00	391 574.47	10 870.47	5 496.00	1.82
XS2310951103	SAPPI PAPIER HOLDING GMBH 3.625% 15/03/2028	150 000.000	89.53500	EUR	31/05/2023	132 375.00	135 465.52	1 163.02	1 927.50	0.63
XS2303927227	SECURITAS AB 0.25% 22/02/2028	100 000.000	83.69900	EUR	31/05/2023	83 889.70	83 767.49	68.49	-190.70	0.39
XS2196317742	SES SA 2% 02/07/2028	500 000.000	86.22900	EUR	31/05/2023	436 469.50	440 323.08	9 178.08	-5 324.50	2.04

Security code	Asset description	Quantity / Amount	Price	Ccy	Price Date	Book Cost FCY	Market Value FCY	Accruals	P&L	% TNA
XS2181577268	SILGAN HOLDINGS INC 2.25% 01/06/2028	100 000.000	86.13400	EUR	31/05/2023	84 780.00	86 990.25	856.25	1 354.00	0.40
FR0013368602	SOCIETE GENERALE 2.125% 27/09/2028	500 000.000	89.76200	EUR	31/05/2023	446 760.00	456 029.18	7 219.18	2 050.00	2.12
XS2010025836	STENA INTERNATIONAL SA 7.25% 15/2/2028	200 000.000	102.24400	EUR	31/05/2023	202 000.00	208 977.04	4 489.04	2 488.00	0.97
XS1811198701	SYDNEY AIRPORT FINANCE 1.75% 26/04/2028	200 000.000	91.14700	EUR	31/05/2023	181 387.00	182 647.83	353.83	907.00	0.85
XS2484502823	TDC NET AS 5.056% 31/05/2028	400 000.000	97.44600	EUR	31/05/2023	394 360.00	389 894.51	110.51	-4 576.00	1.81
XS1550951138	TELEFONICA EMISIONES SAU 2.318% 17/10/2018	100 000.000	94.50600	EUR	31/05/2023	94 319.00	95 953.96	1 447.96	187.00	0.45
BE6300371273	TELENET FINANCE LUX NOTE 3.50% 01/03/2028	400 000.000	92.53400	EUR	31/05/2023	363 300.00	375 473.02	5 337.02	6 836.00	1.74
XS2443749648	TELIA COMPANY AB VARIABLE 30/06/2083	450 000.000	88.87000	EUR	31/05/2023	396 633.50	411 340.68	11 425.68	3 281.50	1.91
XS2532478430	TEREOS FINANCE GROUPE I 7.25% 15/04/2028	100 000.000	100.78100	EUR	31/05/2023	97 400.00	101 431.14	650.14	3 381.00	0.47
XS1439749364	TEVA PHARM FNC NL II 1.625% 15/10/2028	400 000.000	77.69300	EUR	31/05/2023	307 600.00	314 867.89	4 095.89	3 172.00	1.46
XS2414835921	UGI INTERNATIONAL LLC 2.5% 0112/2029	500 000.000	81.65500	EUR	31/05/2023	391 525.00	408 309.15	34.15	16 750.00	1.89
FR0014004UE6	VALEO SA 1% 03/08/2028	300 000.000	81.50600	EUR	31/05/2023	238 185.00	247 008.41	2 490.41	6 333.00	1.15
XS1405766624	VERIZON COMMUNICATIONS 1.375% 02/11/2028	100 000.000	89.54400	EUR	31/05/2023	89 177.00	90 342.63	798.63	367.00	0.42
XS2315945829	VICTORIA PLC 3.75% 15/03/2028	250 000.000	79.85800	EUR	31/05/2023	196 122.50	201 259.58	1 614.58	3 522.50	0.93
XS2389688875	VITERRA FINANCE BV 1.0% 24/09/2028	400 000.000	83.24000	EUR	31/05/2023	329 120.00	335 710.68	2 750.68	3 840.00	1.56
FR0013424876	VIVENDI SA 1.125% 11/12/2028	100 000.000	88.59500	EUR	31/05/2023	87 429.00	89 128.22	533.22	1 166.00	0.41
DE000A3MQS64	VONOVIA SE 1.875% 28/06/2028	400 000.000	85.34300	EUR	31/05/2023	345 452.00	348 337.75	6 965.75	-4 080.00	1.62
XS2054210252	WINTERSHALL DEA FINANCE 1.332% 25/09/2028	300 000.000	85.32400	EUR	31/05/2023	252 522.00	258 708.99	2 736.99	3 450.00	1.20
XS2231331260	ZF FINANCE GMBH 3.75% 21/09/2028	100 000.000	90.01300	EUR	31/05/2023	89 500.00	92 622.59	2 609.59	513.00	0.43

Security code	Asset description	Quantity / Amount	Price	Ccy	Price Date	Book Cost FCY	Market Value FCY	Accruals	P&L	% TNA
Total Bonds						21 061 181.90	21 572 159.91	253 988.81	256 989.20	100.06
Total Securities						21 061 181.90	21 572 159.91	253 988.81	256 989.20	100.06
Coupons & Dividends										
Bonds										
FR0014003S56	ELECTRICITE VAR PERP	1.000		EUR	31/05/2023	5 250.00	5 250.00			0.02
XS2414835921	UGI INTL 2.5% 12/29	500.000		EUR	31/05/2023	6 250.00	6 250.00			0.03
Total Bonds						11 500.00	11 500.00			0.05
Total Coupons & Dividends						11 500.00	11 500.00			0.05
Cash & Equivalent										
CASH OR PENDING										
BK077EUR	BkDep EUR BFW	360 865.930	1.00000	EUR	31/05/2023	360 865.93	360 865.93			1.67
BDS077EUR	DsPur-Sec	-363 400.710	1.00000	EUR	31/05/2023	-363 400.71	-363 400.71			-1.69
Total CASH OR PENDING						-2 534.78	-2 534.78			-0.01
MANAGEMENT FEES										
F120EUR	PnAdmFee	-284.520	1.00000	EUR	31/05/2023	-284.52	-284.52			
F120EUR-	PnA/pAdmFee	-313.470	1.00000	EUR	31/05/2023	-313.47	-313.47			
F261EUR-	PnA/pAuditFee	-131.500	1.00000	EUR	31/05/2023	-131.50	-131.50			
F130EUR-	PnA/pCstdFee	-208.980	1.00000	EUR	31/05/2023	-208.98	-208.98			
F110EURP-	PnA/plnvstMgrFee	-180.080	1.00000	EUR	31/05/2023	-180.08	-180.08			
F110EURI-	PnA/plnvstMgrFee	-7 730.280	1.00000	EUR	31/05/2023	-7 730.28	-7 730.28			-0.04
F264EUR-	PnA/pOtFee	-109.600	1.00000	EUR	31/05/2023	-109.60	-109.60			
F270EUR-	PnA/pSundryChrg	-109.600	1.00000	EUR	31/05/2023	-109.60	-109.60			
F261EUR	PnAuditFee	-802.150	1.00000	EUR	31/05/2023	-802.15	-802.15			
F130EUR	PnCstdFee	-189.690	1.00000	EUR	31/05/2023	-189.69	-189.69			
F110EURP	PnInvstMgrFee	-624.250	1.00000	EUR	31/05/2023	-624.25	-624.25			
F110EURI	PnInvstMgrFee	-9 145.760	1.00000	EUR	31/05/2023	-9 145.76	-9 145.76			-0.04
F264EUR	PnOtFee	-668.550	1.00000	EUR	31/05/2023	-668.55	-668.55			
F270EUR	PnSundryChrg	-668.550	1.00000	EUR	31/05/2023	-668.55	-668.55			
Total MANAGEMENT FEES						-21 166.98	-21 166.98			-0.10
Total Cash & Equivalent						-23 701.76	-23 701.76			-0.11