



Semi-annual report at 31 December 2019

Oddo BHF European Convertibles

French Common Fund (FCP)

THE SEMI-ANNUAL REPORT IS NOT CERTIFIED BY THE FUND'S STATUTORY AUDITOR

STATEMENT OF NET ASSETS

Items on the statement of net assets	Amount at end of period *
a) Eligible financial instruments referred to in point I.1 of article L.214-24-55 of the French monetary and financial code	100,625,646.58
b) Cash at banks	4,864,571.54
c) Other assets held by the Fund	27,267,217.80
d) Total assets held by the Fund	132,757,435.92
e) Liabilities	-23,111,741.04
f) Net asset value	109,645,694.88

* Negative figures are preceded by a minus sign

NUMBER OF UNITS OR SHARES OUTSTANDING AND NET ASSET VALUE

Unit	Unit class	Net assets per unit	Number of units outstanding	Net asset value
OddConvE A C	Accumulation	34,277,902.62	254,724.55	134.56
OddEuCon B C	Accumulation	44,150,993.85	314,182.06	140.52
OddConvE GC C	Accumulation	1,303,233.14	13,008.53	100.18
OddEurConv CN C	Accumulation	12,252,591.75	122,894.31	99.70
OddConvE Di Di	Distribution	17,660,973.52	163,130.00	108.26

SECURITIES PORTFOLIO INVESTMENTS

Securities portfolio investments:	Percentage	
	Net assets	Total net assets
a) Eligible financial instruments and money market instruments listed on a regulated market as per article L.422-1 of the French monetary and financial code	89.60	74.00
b) Eligible financial instruments and money market instruments listed on another recognised, regulated market that operates regularly and is open to the public and whose registered office is located in a member state of the European Union or another state party to the Agreement on the European Economic Area	0.00	0.00
c) Eligible financial instruments and money market instruments officially listed on a stock exchange of a third country or traded on another market of a third country that is regulated, recognised, open to the public and operates regularly, provided that this exchange or market is not included on a list compiled by the <i>Autorité des marchés financiers</i> (AMF), or that the choice of this exchange or market is in compliance with the law or the regulations or articles of association of the undertaking for collective investment in transferable securities	0.96	0.79
d) Newly issued financial instruments referred to in point I.4 of article R. 214-11 of the French monetary and financial code	0.00	0.00
e) Other assets: assets mentioned in section II of article R.214-11 of the French monetary and financial code	4.33	3.58

BREAKDOWN OF ASSETS BY CURRENCY

Security	Currency	Amount (EUR)	Percentage	
			Net assets	Total net assets
Telecom Italia SpA 1.125% Conv Sen 15/26.03.22	EUR	5,238,322.72	4.78	3.95
Cellnex Telecom SA 1.5% Conv EMTN Sen Reg S 18/16.01.26	EUR	4,875,464.71	4.45	3.67
Deutsche Wohnen SE 0.325% Conv Sen Reg S 17/26.07.24	EUR	4,864,406.37	4.44	3.66
SAFRAN SA 0% Conv Sen Reg S 18/21.06.23	EUR	4,627,388.25	4.22	3.49
LEG Immobilien AG 0.875% Sen Reg S Conv 17/01.09.25	EUR	4,065,025.20	3.71	3.06
Airbus SE 0% Conv DassAvia EMTN Reg S Sen 16/14.06.21	EUR	3,963,070.00	3.61	2.99
Orpea SA 0.375% Conv Sen Reg S 19/17.05.27	EUR	3,768,406.37	3.44	2.84
Iberdrola Intl BV 0% Conv Reg S Iberdrola SA 15/11.11.22	EUR	3,702,752.00	3.38	2.79
MTU Aero Engines AG 0.05% Conv Sen Reg S 19/18.03.27	EUR	3,374,059.14	3.08	2.54
Deutsche Wohnen SE 0.6% Conv Sen Reg S 17/05.01.26	EUR	2,862,302.73	2.61	2.16
Worldline SA 0% Conv Sen Reg S 19/30.07.26	EUR	2,786,155.50	2.54	2.10
Deutsche Post AG 0.05% Conv Sen Reg S 17/30.06.25	EUR	2,765,241.96	2.52	2.08
Adidas AG 0.05% Conv Sen Reg S 18/12.09.23	EUR	2,705,085.62	2.47	2.04
Edenred SA 0% Conv Sen Reg S 19/06.09.24	EUR	2,521,908.00	2.30	1.90
Fresenius SE & Co KGaA 0% Conv 17/31.01.24	EUR	2,369,436.00	2.16	1.78
Archer Obligations SA 0% Conv Kering Ser KER Sen 17/31.03.23	EUR	2,228,107.50	2.03	1.68
Grand City Properties SA VAR Conv Reg S Ser F 16/02.03.22	EUR	2,138,019.56	1.95	1.61
Air France KLM 0.125% Conv Sen Reg S 19/25.03.26	EUR	2,081,583.00	1.90	1.57
RAG-Stiftung 0% EMTN Conv Evonik Indust AG Reg S 15/18.02.21	EUR	2,053,020.00	1.87	1.55
RAG-Stiftung 0% Conv Evonilnd Re Sen Reg S 17/16.03.23	EUR	1,869,588.00	1.71	1.41
ORPAR 0% Conv RemCoint Reg S 17/20.06.24	EUR	1,863,045.00	1.70	1.40
GN Store Nord Ltd 0% Conv Sen Reg S 19/21.05.24	EUR	1,729,631.00	1.58	1.30
Nexity 0.25% Conv Sen 18/02.03.25	EUR	1,636,481.25	1.49	1.23
Elis SA 0% Conv Ser Elis Sen Reg S 17/06.10.23	EUR	1,601,284.30	1.46	1.21
UBISOFT Entertainment SA 0% Conv UBI Sen Reg S 19/24.09.24	EUR	1,576,135.31	1.44	1.19
Atos SE 0% Conv Worldlin Sen Reg S 19/06.11.24	EUR	1,315,990.50	1.20	0.99
Prysmian SpA 0% Conv Reg S Ser PRYI 17/17.01.22	EUR	1,294,039.50	1.18	0.97
Cellnex Telecom SA 0.5% Conv EMTN 19/05.07.28	EUR	1,229,801.47	1.12	0.93
Silicon On Insulator Tec 0% Conv Soitec Sen Reg S 8/28.06.23	EUR	1,068,367.58	0.97	0.80
CA-Immobilien-Anlagen AG 0.75% Conv Sen 17/04.04.25	EUR	1,053,771.80	0.96	0.79
BE Semiconductor Industries NV 0.5% Conv Sen 17/06.12.24	EUR	915,552.00	0.84	0.69
Corestate Capital Holding SA 1.375% Conv Sen 17/28.11.22	EUR	867,914.89	0.79	0.65
Symrise AG 0.2375% Conv Sen Ser SY1G Reg S	EUR	841,024.34	0.77	0.63

Security	Currency	Amount (EUR)	Percentage	
			Net assets	Total net assets
17/20.06.24				
Almirall SA 0.25% Sen Conv 18/14.12.21	EUR	829,041.29	0.76	0.62
ENI SpA 0% EMTN Sen Conv 16/13.04.22	EUR	822,432.00	0.75	0.62
Citigroup Gl Mks Fd Lux SCA 0.5% Conv Ser TKA 16/04.08.23	EUR	790,450.11	0.72	0.60
TAG Immobilien AG 0.625% Conv Sen Reg S 17/01.09.22	EUR	756,641.47	0.69	0.57
Aroundtown SA Bearer	EUR	399,200.00	0.36	0.30
UBISOFT Entertainment SA	EUR	227,846.00	0.21	0.17
TOTAL	EUR	85,677,992.44	78.14	64.54
Total SA 0.5% Conv Ser FP 15/02.12.22	USD	2,273,759.09	2.07	1.71
Glencore Funding LLC 0% Conv EMTN Sen Reg S 18/27.03.25	USD	1,853,303.64	1.69	1.40
Qiagen NV 1% Conv Sen Reg S 18/13.11.24	USD	1,823,771.07	1.66	1.37
STMicroelectronics NV 0.25% Conv Ser B Sen Reg S 17/03.07.24	USD	1,531,328.05	1.40	1.15
Michelin SA 0% Conv Sen 17/10.01.22	USD	1,270,518.39	1.16	0.96
LVMH Moët Hennessy L Vuit SE 0% Conv Sen 16/16.02.21	USD	755,142.51	0.69	0.57
TOTAL	USD	9,507,822.75	8.67	7.16
Sika AG 0.15% Conv Sen Reg S 18/05.06.25	CHF	2,685,951.63	2.45	2.02
TOTAL	CHF	2,685,951.63	2.45	2.02
Remgro Jersey GBP Ltd 2.625% Conv MediIntl 16/22.03.21	GBP	1,421,776.26	1.30	1.07
TOTAL	GBP	1,421,776.26	1.30	1.07
TOTAL		99,293,543.08	90.56	74.79

BREAKDOWN OF ASSETS BY SECTOR

Sector	Percentage	
	Net assets	Total net assets
Real estate promotion and management	16.98	14.04
Aerospace and defence	10.91	9.01
Other financial services	9.33	7.70
Medical equipment & supplies	5.60	4.62
Mobile telecommunication services	5.57	4.60
Integrated telecommunication services	4.78	3.95
Other sectors	37.39	30.87
TOTAL	90.56	74.79

BREAKDOWN OF ASSETS BY COUNTRY OF DOMICILIATION

Country	Percentage	
	Net assets	Total net assets
FRANCE	28.81	23.81
GERMANY	26.02	21.49
NETHERLANDS	10.89	8.99
Other countries	24.84	20.50
TOTAL	90.56	74.79

CHANGES IN THE SECURITIES PORTFOLIO DURING THE PERIOD

Securities portfolio investments	Transactions (as amount)	
	Acquisitions	Disposals
a) Eligible financial instruments and money market instruments listed on a regulated market as per article L.422-1 of the French monetary and financial code	20,289,272.60	31,015,809.22
b) Eligible financial instruments and money market instruments listed on another recognised, regulated market that operates regularly and is open to the public and whose registered office is located in a member state of the European Union or another state party to the Agreement on the European Economic Area	0.00	0.00
c) Eligible financial instruments and money market instruments officially listed on a stock exchange of a third country or traded on another market of a third country that is regulated, recognised, open to the public and operates regularly, provided that this exchange or market is not included on a list compiled by the <i>Autorité des marchés financiers</i> (AMF), or that the choice of this exchange or market is in compliance with the law or the regulations or articles of association of the undertaking for collective investment in transferable securities	0.00	119,701.80
d) Newly issued financial instruments referred to in point I.4 of article R. 214-11 of the French monetary and financial code	0.00	0.00
e) Other assets: assets mentioned in section II of article R.214-11 of the French monetary and financial code	10,332,167.50	16,746,148.50

Transactions carried out over the period	Transactions (as amount)
Acquisitions	30,621,440.10
Disposals	47,881,659.52

DISTRIBUTION DURING THE PERIOD

None

	Unit €	Net amount per unit €	Tax credit €	Gross amount per unit €
Distribution of income				
Paid				
To be paid				
	D1 DI-EUR UNITS			
Distribution of capital gains or losses				
Paid				
To be paid				
	D1 DI-EUR UNITS			

INVENTORY

Name of securities	Currency	Number or nominal qty	Market value	% net assets
Aroundtown SA Bearer	EUR	50,000	399,200.00	0.36
UBISOFT Entertainment SA	EUR	3,700	227,846.00	0.21
TOTAL Equities and similar securities traded on a regulated or similar market (except Warrants and subscription certificates)			627,046.00	0.57
TOTAL Equities and similar securities traded on a regulated market			627,046.00	0.57
TOTAL Equities and equivalent securities			627,046.00	0.57
Airbus SE 0% Conv DassAvia EMTN Reg S Sen 16/14.06.21	EUR	3,700,000	3,963,070.00	3.61
Prysmian SpA 0% Conv Reg S Ser PRYI 17/17.01.22	EUR	1,300,000	1,294,039.50	1.18
Archer Obligations SA 0% Conv Kering Ser KER Sen 17/31.03.23	EUR	1,500,000	2,228,107.50	2.03
Deutsche Wohnen SE 0.6% Conv Sen Reg S 17/05.01.26	EUR	2,700,000	2,862,302.73	2.61
RAG-Stiftung 0% Conv EvoniInd Re Sen Reg S 18/02.10.24	EUR	1,300,000	1,332,103.50	1.21
Almirall SA 0.25% Sen Conv 18/14.12.21	EUR	800,000	829,041.29	0.76
Orpea SA 0.375% Conv Sen Reg S 19/17.05.27	EUR	23,177	3,768,406.37	3.44
Edenred SA 0% Conv Sen Reg S 19/06.09.24	EUR	38,000	2,521,908.00	2.30
UBISOFT Entertainment SA 0% Conv UBI Sen Reg S 19/24.09.24	EUR	13,125	1,576,135.31	1.44
RAG-Stiftung 0% EMTN Conv Evonik Indust AG Reg S 15/18.02.21	EUR	2,000,000	2,053,020.00	1.87
Telecom Italia SpA 1.125% Conv Sen 15/26.03.22	EUR	5,200,000	5,238,322.72	4.76
Iberdrola Intl BV 0% Conv Reg S Iberdrola SA 15/11.11.22	EUR	3,200,000	3,702,752.00	3.38
Total SA 0.5% Conv Ser FP 15/02.12.22	USD	2,400,000	2,273,759.09	2.07
LVMH Moët Hennessy L Vuit SE 0% Conv Sen 16/16.02.21	USD	1,700	755,142.51	0.69
Grand City Properties SA VAR Conv Reg S Ser F 16/02.03.22	EUR	2,000,000	2,138,019.56	1.95
Remgro Jersey GBP Ltd 2.625% Conv MediIntl 16/22.03.21	GBP	1,200,000	1,421,776.26	1.30
Citigroup Gl Mks Fd Lux SCA 0.5% Conv Ser TKA 16/04.08.23	EUR	700,000	790,450.11	0.72
Michelin SA 0% Conv Sen 17/10.01.22	USD	1,400,000	1,270,518.39	1.16
Fresenius SE & Co KGaA 0% Conv 17/31.01.24	EUR	2,400,000	2,369,436.00	2.16
Deutsche Wohnen SE 0.325% Conv Sen Reg S 17/26.07.24	EUR	4,600,000	4,864,406.37	4.44
RAG-Stiftung 0% Conv EvoniInd Re Sen Reg S 17/16.03.23	EUR	1,800,000	1,869,588.00	1.71
Symrise AG 0.2375% Conv Sen Ser SY1G Reg S 17/20.06.24	EUR	700,000	841,024.34	0.77
ORPAR 0% Conv RemCoint Reg S 17/20.06.24	EUR	1,800,000	1,863,045.00	1.70
STMicroelectronics NV 0.25% Conv Ser B Sen Reg S 17/03.07.24	USD	1,200,000	1,531,328.05	1.40
TAG Immobilien AG 0.625% Conv Sen Reg S 17/01.09.22	EUR	600,000	756,641.47	0.69
LEG Immobilien AG 0.875% Sen Reg S Conv 17/01.09.25	EUR	3,500,000	4,065,025.20	3.71
CA-Immobilien-Anlagen AG 0.75% Conv Sen 17/04.04.25	EUR	800,000	1,053,771.80	0.96
Elis SA 0% Conv Ser Elis Sen Reg S 17/06.10.23	EUR	49,700	1,601,284.30	1.46
Corestate Capital Holding SA 1.375% Conv Sen 17/28.11.22	EUR	1,000,000	867,914.89	0.79
BE Semiconductor Industries NV 0.5% Conv Sen 17/06.12.24	EUR	900,000	915,552.00	0.84
Deutsche Post AG 0.05% Conv Sen Reg S 17/30.06.25	EUR	2,700,000	2,765,241.96	2.52
Cellnex Telecom SA 1.5% Conv EMTN Sen Reg S 18/16.01.26	EUR	3,600,000	4,875,464.71	4.45
Nexity 0.25% Conv Sen 18/02.03.25	EUR	23,500	1,636,481.25	1.49
Glencore Funding LLC 0% Conv EMTN Sen Reg S 18/27.03.25	USD	2,400,000	1,853,303.64	1.69
Sika AG 0.15% Conv Sen Reg S 18/05.06.25	CHF	2,500,000	2,685,951.63	2.45
SAFRAN SA 0% Conv Sen Reg S 18/21.06.23	EUR	28,500	4,627,388.25	4.22
Silicon On Insulator Tec 0% Conv Soitec Sen Reg S 8/28.06.23	EUR	8,850	1,068,367.58	0.97
Adidas AG 0.05% Conv Sen Reg S 18/12.09.23	EUR	2,200,000	2,705,085.62	2.47
Qiagen NV 1% Conv Sen Reg S 18/13.11.24	USD	2,000,000	1,823,771.07	1.66
Air France KLM 0.125% Conv Sen Reg S 19/25.03.26	EUR	114,000	2,081,583.00	1.90

Asset management company incorporated in the form of a *société par actions simplifiée* (simplified joint stock company) with share capital of EUR 7,500,000

Approved by the *Autorité des marchés financiers* under the number GP 99011 - RCS 340 902 857 Paris

12 boulevard de la Madeleine - 75440 Paris Cedex 09 France

Tel.: 33 (0)1 44 51 85 00 – www.am.oddo-bhf.com

Name of securities	Currency	Number or nominal qty	Market value	% net assets
GN Store Nord Ltd 0% Conv Sen Reg S 19/21.05.24	EUR	1,700,000	1,729,631.00	1.58
Cellnex Telecom SA 0.5% Conv EMTN 19/05.07.28	EUR	1,100,000	1,229,801.47	1.12
Worldline SA 0% Conv Sen Reg S 19/30.07.26	EUR	25,500	2,786,155.50	2.54
MTU Aero Engines AG 0.05% Conv Sen Reg S 19/18.03.27	EUR	3,100,000	3,374,059.14	3.08
Atos SE 0% Conv Worldlin Sen Reg S 19/06.11.24	EUR	1,100,000	1,315,990.50	1.20
TOTAL Bonds and similar securities traded on a regulated or similar market			99,176,168.58	90.45
TOTAL Bonds and equivalent securities			99,176,168.58	90.45
ENI SpA 0% EMTN Sen Conv 16/13.04.22	EUR	800,000	822,432.00	0.75
TOTAL Other debt securities			822,432.00	0.75
TOTAL Other debt securities			822,432.00	0.75
TOTAL Debt securities			822,432.00	0.75
Oddo BHF Jour CI EUR Cap	EUR	2,000	4,746,980.00	4.33
TOTAL Standard UCITS and AIFs			4,746,980.00	4.33
TOTAL Retail investment funds intended for non-professional investors and equivalent funds of other EU Member States			4,746,980.00	4.33
TOTAL Shares or units of investment funds			4,746,980.00	4.33
DE000A2GSDH2 130920	EUR	1,631,000	611.63	0.00
DE000A2GSDH2 250920	EUR	1,153,200	600.63	0.00
XS1209185161 301020	EUR	909,000	189.38	0.00
FR0013418795 071120	EUR	503,279.2	262.12	0.00
XS1321004118 131220	EUR	1,596,000	399.00	0.00
DE000A2LQRW5 231220	EUR	1,729,000	319.38	0.00
FR0013457942 241220	EUR	839,790	67.65	0.00
TOTAL Temporary transactions on securities			2,449.79	0.00
TOTAL Temporary transactions on securities			2,449.79	0.00
TOTAL Receivables on securities lent			2,449.79	0.00
XS1321004118 281120	EUR	-230,000	-229,778.95	-0.21
XS1321004118 101220	EUR	-338,010	-337,806.68	-0.31
TOTAL Temporary transactions on securities			-567,585.63	-0.52
TOTAL Temporary transactions on securities			-567,585.63	-0.52
TOTAL Payables on securities transferred under a repurchase agreement (pension)			-567,585.63	-0.52
TOTAL Temporary transactions on securities			-565,135.84	-0.52
VDPW/1221/CALL/32.	EUR	246	93,726.00	0.09
TOTAL Options transactions on regulated or similar markets			93,726.00	0.09
TOTAL Options			93,726.00	0.09
TOTAL Forward financial instruments			93,726.00	0.09
STMicronelectronics NV 0.25% Conv Ser B Sen Reg S 17/03.07.24	USD	6	1,336.06	0.00
TOTAL Coupons and dividends			1,336.06	0.00
CPTN EONIA 0.00 1309	EUR	-1,712,550	-1,711,898.04	-1.56
CPTN EONIA 0.00 2509	EUR	-1,210,860	-1,210,399.03	-1.10
CPTN EONIA 0.00 3010	EUR	-954,450	-954,086.65	-0.87
CPTN EONIA 0.00 0711	EUR	-528,443.16	-528,241.98	-0.48
CPTN EONIA 0.00 1312	EUR	-1,675,800	-1,675,480.53	-1.53
CPTN EONIA 0.00 2312	EUR	-1,815,450	-1,815,287.67	-1.66
CPTN EONIA 0.00 2412	EUR	-881,779.5	-881,734.75	-0.80
TOTAL Deposit			-8,777,128.65	-8.00
Misc creditors S/R EUR	EUR	-31,362.92	-31,362.92	-0.03

Asset management company incorporated in the form of a *société par actions simplifiée* (simplified joint stock company) with share capital of EUR 7,500,000

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Tel.: 33 (0)1 44 51 85 00 – www.am.oddo-bhf.com

Name of securities	Currency	Number or nominal qty	Market value	% net assets
Misc. debtors S/R EUR	EUR	2,555.88	2,555.88	0.00
TOTAL Other debts and receivables			-28,807.04	-0.03
TOTAL Debts and receivables			-8,804,599.63	-8.03
OddoCie CHF	CHF	1,785.54	1,643.48	0.00
OddoCie EUR	EUR	4,859,000.09	4,859,000.09	4.44
OddoCie GBP	GBP	1,669.67	1,970.38	0.00
OddoCie USD	USD	706.25	629.06	0.00
OddoCie EUR	EUR	1,328.53	1,328.53	0.00
TOTAL Assets			4,864,571.54	4.44
V/A CHF EUR 150120	EUR	2,630,883.01	2,630,883.01	2.40
V/A CHF EUR 150120	CHF	-2,885,000	-2,655,949.17	-2.42
V/A USD EUR 150120	EUR	9,615,367.39	9,615,367.39	8.77
V/A USD EUR 150120	USD	-10,732,000	-9,551,463.86	-8.71
V/A GBP EUR 150120	EUR	1,415,373.74	1,415,373.74	1.29
V/A GBP EUR 150120	GBP	-1,200,000	-1,415,532.42	-1.29
TOTAL Forward transactions			38,678.69	0.04
TERM FIX 0.01 181220	EUR	2,000,000	2,000,007.22	1.82
TERM FIX 0.00 020120	EUR	6,758,538.71	6,758,538.71	6.16
TOTAL Term deposits			8,758,545.93	7.98
TOTAL Other cash			13,661,796.16	12.46
Management fee	EUR	-112,718.39	-112,718.39	-0.10
TOTAL Fees			-112,718.39	-0.10
TOTAL Fees			-112,718.39	-0.10
TOTAL Fees			-112,718.39	-0.10
TOTAL CASH			4,744,478.14	4.33
TOTAL NET ASSETS			109,645,694.88	100.00

Asset management company incorporated in the form of a *société par actions simplifiée* (simplified joint stock company) with share capital of EUR 7,500,000

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Tel.: 33 (0)1 44 51 85 00 – www.am.oddo-bhf.com

ODDO BHF EUROPEAN CONVERTIBLES

Securities Financing Transactions Regulation

31/12/2019

EUR

Assets used for each type of securities financing transaction and total return swaps expressed in absolute terms and as a percentage of the fund's net assets

	Securities lending	Securities borrowing	Repurchase agreements	Reverse repurchase agreements	Total Return Swaps
Amount			578,555.00		
% of total net assets			0.53%		

Amount of securities and commodities lent as a proportion of assets

	Securities lending	Securities borrowing	Repurchase agreements	Reverse repurchase agreements	Total Return Swaps
Amount of assets lent	8,383,439.70				
% of assets available for lending	8.38%				

10 main issuers of guarantees received (excluding cash) for each type of financing transaction (volume of guarantees in respect of pending transactions)

1. Name	
Volume of guarantees received	
2. Name	
Volume of guarantees received	
3. Name	
Volume of guarantees received	
4. Name	
Volume of guarantees received	
5. Name	
Volume of guarantees received	
6. Name	
Volume of guarantees received	
7. Name	
Volume of guarantees received	
8. Name	
Volume of guarantees received	
9. Name	
Volume of guarantees received	
10. Name	
Volume of guarantees received	

10 main counterparties as an absolute value of assets and liabilities without clearing

	Securities lending	Securities borrowing	Repurchase agreements	Reverse repurchase agreements	Total Return Swaps
1. Name	ODDO		ODDO		
Amount	8,383,439.70		578,555.00		
Domicile	PARIS		PARIS		
2. Name					
Amount					
Domicile					
3. Name					
Amount					
Domicile					
4. Name					
Amount					
Domicile					
5. Name					
Amount					
Domicile					
6. Name					
Amount					
Domicile					
7. Name					
Amount					
Domicile					
8. Name					
Amount					
Domicile					
9. Name					
Amount					
Domicile					
10. Name					
Amount					
Domicile					

Asset management company incorporated in the form of a *société par actions simplifiée* (simplified joint stock company) with share capital of EUR 7,500,000

Approved by the *Autorité des marchés financiers* under the number GP 99011 - RCS 340 902 857 Paris

12 boulevard de la Madeleine - 75440 Paris Cedex 09 France

Tel.: 33 (0)1 44 51 85 00 – www.am.oddo-bhf.com

Type and quality of guarantees (collateral)

	Securities lending	Securities borrowing	Repurchase agreements	Reverse repurchase agreements	Total Return Swaps
Type and quality of guarantee					
Cash	8,777,128.65		567,585.63		
Debt instruments					
High-quality rating					
Medium-quality rating					
Low-quality rating					
Equities					
High-quality rating					
Medium-quality rating					
Low-quality rating					
Fund units					
High-quality rating					
Medium-quality rating					
Low-quality rating					
Currency of the guarantee					
Issuing country of the guarantee					

Maturity of the guarantee, broken down as per the ranges below

	Securities lending	Securities borrowing	Repurchase agreements	Reverse repurchase agreements	Total Return Swaps
less than 1 day					
1 day to 1 week					
1 week to 1 month					
1 to 3 months					
3 months to 1 year					
over 1 year					
open-ended					

Maturity of securities financing transactions and total return swaps, broken down as per the ranges below

	Securities lending	Securities borrowing	Repurchase agreements	Reverse repurchase agreements	Total Return Swaps
less than 1 day					
1 day to 1 week					
1 week to 1 month					
1 to 3 months					
3 months to 1 year					
over 1 year					
open-ended	8,383,439.70		578,555.00		

Settlement and clearing of contracts

	Securities lending	Securities borrowing	Repurchase agreements	Reverse repurchase agreements	Total Return Swaps
Central counterparty					
Bilateral					
Trilateral					

Data on the reuse of guarantees

	Cash	Security
Maximum amount (%)		
Amount used (%)		
UCI revenue following the reinvestment of cash guarantees for securities financing transactions and TRS		

Data on the custody of guarantees received by the UCI

1. Name	ODDO
Amount in custody	9,344,714.28

Asset management company incorporated in the form of a *société par actions simplifiée* (simplified joint stock company) with share capital of EUR 7,500,000

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Data on the custody of guarantees provided by the UCI

Total amount of collateral paid

As % of the guarantees paid

Separate accounts

Grouped accounts

Other accounts

Breakdown of revenue data

	Securities lending	Securities borrowing	Repurchase agreements	Reverse repurchase agreements	Total Return Swaps
UCIs					
Amount	28,721.50		13,865.87		
as a % of revenue	12.30%		5.94%		
Manager					
Amount					
as a % of revenue					
Third parties (e.g. lending agent, etc.)					
Amount					
as a % of revenue					

Breakdown of cost data

	Securities lending	Securities borrowing	Repurchase agreements	Reverse repurchase agreements	Total Return Swaps
UCIs	337.45				
Amount					
Manager					
Amount					
Third parties (e.g. lending agent, etc.)					
Amount					