

CM-AM GLOBAL CLIMATE CHANGE

Biannual information document as at 30/09/2024

CM-AM GLOBAL CLIMATE CHANGE

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STATEMENT OF ASSETS AND LIABILITIES IN EUR

Breakdown of assets and liabilities	Amount at period-end *
a) Eligible financial securities stipulated in Section 1 of Article L. 214- 20 of the French Monetary and Financial Code	85,972,018.66
b) Banking assets	5,308,733.00
c) Other assets held by the Fund	328,144.74
d) Total assets held by the Fund	91,608,896.40
e) Liabilities	-515,139.47
f) Net asset value	91,093,756.93

* Signed off amounts

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NUMBER OF UNITS IN ISSUE AND NET ASSET VALUE PER UNIT OR SHARE

Unit ISIN code	Unit name	Appropriation of distributable income	Unit currency	Unit net assets (EUR)	Number of units	Net Asset Value (EUR)
FR001400K6H3	CAPI ES UNIT	Accumulation	EUR	7,817,566.04	684,319.315	11.42
FR0014000YR8	CAPI IC UNIT	Accumulation	EUR	13,402,784.02	141.761	94,544.93
FR0014000YQ0	CAPI RC UNIT	Accumulation	EUR	60,657,731.12	664,402.430	91.29
FR0014000YS6	CAPI S UNIT	Accumulation	EUR	9,215,675.75	97,927.791	94.10

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SECURITIES PORTFOLIO IN EUR

Securities portfolio components:	Percentage	
	Net assets	Total assets
a) Eligible financial securities and money market instruments admitted to trading on a regulated market within the meaning of Article L. 422-1 of the monetary and financial code	26.94	26.79
b) Eligible financial securities and money market instruments admitted to trading on another regulated market that operates regularly, is recognised and open to the public, and whose registered office is located in a Member State of the European Union or in another State party to the Agreement on the European Economic Area.	0.00	0.00
c) Eligible financial securities and money market instruments admitted to official listing on a stock exchange in a third country or traded on another market in a third country that is regulated, operates regularly, is recognised and open to the public, provided that this stock exchange or market is not on a list drawn up by the <i>Autorité des marchés financiers</i> (the Financial Conduct authority) or that the choice of this stock exchange or market is provided for by law or by the regulations or articles of association of the undertaking for collective	67.44	67.06
d) Newly issued financial securities mentioned in Section 4 of Article L. 214- 11 of the French Monetary and Financial Code	0.00	0.00
e) Other assets	0.00	0.00

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MOVEMENTS IN THE SECURITIES PORTFOLIO DURING THE PERIOD IN EUROS

Securities portfolio components:	Movements (amount)	
	Purchases	Sales
a) Eligible financial securities and money market instruments admitted to trading on a regulated market within the meaning of Article L. 422-1 of the monetary and financial code	12,274,088.49	7,819,104.18
b) Eligible financial securities and money market instruments admitted to trading on another regulated market that operates regularly, is recognised and open to the public, and whose registered office is located in a Member State of the European Union or in another State party to the Agreement on the European Economic Area.	0.00	0.00
c) Eligible financial securities and money market instruments admitted to official listing on a stock exchange in a third country or traded on another market in a third country that is regulated, operates regularly, is recognised and open to the public, provided that this stock exchange or market is not on a list drawn up by the <i>Autorité des marchés financiers</i> (the Financial Conduct authority) or that the choice of this stock exchange or market is provided for by law or by the regulations or articles of association of the undertaking for collective	17,855,730.18	17,150,457.04
d) Newly issued financial securities mentioned in Section 4 of Article L. 214- 11 of the French Monetary and Financial Code	0.00	0.00
e) Other assets	0.00	0.00

Movements during the period	Movements (amount)
Purchases	30,129,818.67
Sales	24,969,561.22

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DISTRIBUTIONS DURING THE PERIOD

No distribution during the period.

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BREAKDOWN OF ASSETS A), B), C) AND D) BY CURRENCY

Currency	Amount (EUR)	Percentage	
		Net assets	Total assets
US Dollar	48,638,159.23	53.39	53.09
Euro	19,474,385.46	21.38	21.26
Chinese Yuan	4,977,760.45	5.46	5.43
Japanese Yen	3,919,544.99	4.30	4.28
Swiss Franc	3,178,580.46	3.49	3.47
Pound sterling	1,883,190.10	2.07	2.06
Hong Kong Dollar	1,863,119.71	2.05	2.03
South Korean Won	1,035,104.87	1.14	1.13
Mexican Peso	1,002,173.39	1.10	1.10
Total	85,972,018.66	94.38	93.85

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BREAKDOWN OF ASSETS A), B), C) AND D) BY ECONOMIC SECTOR

Economic sector	Percentage	
	Net assets	Total assets
Electronics / Electrical equipment	22.17	22.05
Software / IT Services	10.70	10.64
Gas water and other utilities	10.43	10.38
Electricity	8.93	8.88
Alternative Energy	5.85	5.81
IT hardware and equipment	5.19	5.16
Automobiles and component suppliers	5.11	5.08
Fixed-line telecom	4.20	4.18
General Industry	4.17	4.15
Business support services	3.88	3.85
Chemicals	3.58	3.56
Real estate investment companies	2.13	2.12
Aerospace / Defence	2.04	2.03
Construction / Materials	1.98	1.97
Healthcare facilities and services	1.91	1.90
Food	1.17	1.16
Inv real estate and services	0.94	0.93
Total	94.38	93.85

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BREAKDOWN OF ASSETS FALLING UNDER A), B), C) AND D) BY THE ISSUER'S COUNTRY OF DOMICILIATION

Country	Percentage	
	Net assets	Total assets
United States	49.85	49.57
France	8.03	7.98
China	6.79	6.76
Switzerland	4.66	4.63
Spain	4.41	4.39
Japan	4.30	4.28
United Kingdom	3.80	3.78
Germany	3.14	3.12
Italy	2.49	2.47
Netherlands	2.14	2.13
Brazil	1.81	1.80
Korea	1.14	1.13
MEXICO	1.10	1.10
Cayman Islands	0.72	0.71
Total	94.38	93.85

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BREAKDOWN OF OTHER ASSETS E) IN THE SECURITIES PORTFOLIO, BY TYPE

Asset type	Percentage	
	Net assets	Total assets
UCI UNIT	0.00	0.00
UCITS and equivalents from other EU member states	0.00	0.00
AIF and equivalents from other EU member states	0.00	0.00
Other UCI and investment funds	0.00	0.00
Other assets	0.00	0.00
Total	0.00	0.00

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PERFORMANCE FEE

CAPI ES UNIT	30/09/2024
Performance fee (variable costs)	0.00
Performance fee percentage	0.00

CAPI IC UNIT	30/09/2024
Performance fee (variable costs)	0.00
Performance fee percentage	0.00

CAPI RC UNIT	30/09/2024
Performance fee (variable costs)	0.00
Performance fee percentage	0.00

CAPI S UNIT	30/09/2024
Performance fee (variable costs)	0.00
Performance fee percentage	0.00

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INVENTORY OF ELIGIBLE ASSETS AND LIABILITIES (EXCLUDING FFI)

Instruments	Currency	Quantity	Amount	% NA
Equities and similar financial instruments			85,972,018.66	94.38
Shares and similar financial instruments traded on a regulated or similar market			85,972,018.66	94.38
Aerospace / Defence			1,859,375.42	2.04
GE AEROSPACE	USD	10,977	1,859,375.42	2.04
Food			1,066,357.60	1.17
DSM FIRMENICH	EUR	8,624	1,066,357.60	1.17
Automobiles and component suppliers			4,651,870.14	5.11
BYD COMPANY	HKD	37,000	1,210,109.02	1.33
GENERAL MOTORS	USD	43,540	1,753,645.56	1.92
HYUNDAI MOTOR	KRW	6,187	1,035,104.87	1.14
YADEA GP HLDGS	HKD	410,017	653,010.69	0.72
Chemicals			3,259,857.21	3.58
AVERY DENNISON	USD	9,378	1,859,595.15	2.04
SIKA NOM.	CHF	4,708	1,400,262.06	1.54
Construction / Materials			1,803,880.60	1.98
VINCI	EUR	17,188	1,803,880.60	1.98
Electricity			8,135,044.14	8.93
CHINA YANGTZE POWER	CNY	376,000	1,442,387.72	1.58
EDP RENOVAVEIS SA	EUR	176,364	2,770,678.44	3.04
GREENERGY RENOVABLES	EUR	32,805	1,249,870.50	1.37
RENEW ENERGY GLOBAL PLCA	USD	279,826	1,580,980.45	1.74
SUNRUN	USD	67,262	1,091,127.03	1.20
Electronics / Electrical equipment			20,194,542.46	22.17
ASML HOLDING	EUR	2,619	1,952,726.40	2.14
CARRIER GLOBAL	USD	24,238	1,753,896.78	1.93
CONTEMPORARY AMPEREX TECHNOLOG	CNY	57,797	1,858,514.35	2.04
NARI TECHNOLOGY A	CNY	474,720	1,676,858.38	1.84
NEXANS	EUR	6,056	796,969.60	0.87
PRYSMIAN	EUR	34,727	2,264,200.40	2.49
SCHNEIDER ELECTRIC	EUR	10,908	2,576,469.60	2.83
VERALTO CORPORATION	USD	22,465	2,257,194.74	2.48
XYLEM	USD	41,700	5,057,712.21	5.55
Alternative Energy			5,325,064.08	5.85
FIRST SOLAR	USD	13,745	3,079,630.65	3.38
NEXTRACKER INC	USD	66,698	2,245,433.43	2.47
Healthcare facilities and services			1,737,094.33	1.91
DANAHER	USD	6,956	1,737,094.33	1.91
Gas water and other utilities			9,504,796.13	10.43
AMERICAN WATER WORKS	USD	16,544	2,173,173.95	2.38
E.ON	EUR	67,723	904,440.67	0.99
GRUPO ROTOPLAS	MXN	932,600	1,002,173.39	1.10
KURITA WATER INDUSTRIES	JPY	48,644	1,895,588.09	2.08
NATIONAL GRID PLC	GBP	152,074	1,883,190.10	2.07
SABESP SANEAMENTO SPONS.ADR	USD	110,807	1,646,229.93	1.81

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INVENTORY OF ELIGIBLE ASSETS AND LIABILITIES (EXCLUDING FFI)

Instruments	Currency	Quantity	Amount	% NA
General Industry			3,802,275.30	4.17
HITACHI LTD	JPY	84,700	2,023,956.90	2.22
SIG GROUP	CHF	88,799	1,778,318.40	1.95
Inv real estate and services			851,634.60	0.94
VONOVIA	EUR	26,020	851,634.60	0.94
Software / IT Services			9,750,618.79	10.70
ALPHABET CL.C	USD	11,733	1,762,005.09	1.93
BENTLEY SYSTEMS CL.B	USD	32,862	1,499,791.81	1.65
CADENCE DESIGN SYSTEMS	USD	7,741	1,884,526.39	2.07
DASSAULT SYSTEMES	EUR	30,217	1,076,631.71	1.18
MICROSOFT	USD	9,127	3,527,663.79	3.87
IT hardware and equipment			4,730,748.36	5.19
INFINEON TECHNOLOGIES	EUR	35,072	1,103,365.12	1.21
NVIDIA CORP	USD	33,254	3,627,383.24	3.98
Business support services			3,529,370.19	3.88
BUREAU VERITAS	EUR	35,499	1,057,160.22	1.16
REPUBLIC SERVICES	USD	13,704	2,472,209.97	2.72
Real estate investment companies			1,941,286.74	2.13
HA SUSTAINABLE INFRASTRUCTUR	USD	62,699	1,941,286.74	2.13
Fixed-line telecom			3,828,202.57	4.20
T-MOBILE US	USD	12,215	2,264,158.27	2.48
VERIZON COMMUNICATIONS	USD	38,772	1,564,044.30	1.72
Total			85,972,018.66	94.38

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FORWARD CURRENCY CONTRACTS

Instrument name	Current value shown on balance sheet		Exposure amount in Euro (*)			
	Assets	Liabilities	Currencies receivable (+)		Currencies to be delivered (-)	
			Currency	Amount (*)	Currency	Amount (*)
Total	0.00	0.00		0.00		0.00

(*) Amount determined in accordance with the regulations governing the presentation of exposure.

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FORWARD FINANCIAL INSTRUMENTS - EQUITIES

Forward financial instruments - equities				
Instrument name	Quantity / Nominal	Current value shown on balance sheet		Exposure amount in Euro (*)
		Assets	Liabilities	+/-
Futures				
Sub-total		0.00	0.00	0.00
Options				
Sub-total		0.00	0.00	0.00
Swaps				
Sub-total		0.00	0.00	0.00
Other instruments				
Sub-total		0.00	0.00	0.00
Total		0.00	0.00	0.00

(*) Amount determined in accordance with the regulations governing the presentation of exposure.

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FORWARD FINANCIAL INSTRUMENTS - INTEREST RATE

Forward financial instruments - Interest rate				
Instrument name	Quantity / Nominal	Current value shown on balance sheet		Exposure amount in Euro (*)
		Assets	Liabilities	+/-
Futures				
Sub-total		0.00	0.00	0.00
Options				
Sub-total		0.00	0.00	0.00
Swaps				
Sub-total		0.00	0.00	0.00
Other instruments				
Sub-total		0.00	0.00	0.00
Total		0.00	0.00	0.00

(*) Amount determined in accordance with the regulations governing the presentation of exposure.

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FORWARD FINANCIAL INSTRUMENTS – FOREX

Forward financial instruments – Forex				
Instrument name	Quantity / Nominal	Current value shown on balance sheet		Exposure amount in Euro (*)
		Assets	Liabilities	+/-
Futures				
Sub-total		0.00	0.00	0.00
Options				
Sub-total		0.00	0.00	0.00
Swaps				
Sub-total		0.00	0.00	0.00
Other instruments				
Sub-total		0.00	0.00	0.00
Total		0.00	0.00	0.00

(*) Amount determined in accordance with the regulations governing the presentation of exposure.

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FORWARD FINANCIAL INSTRUMENTS – CREDIT RISK

Forward financial instruments – Credit risk				
Instrument name	Quantity / Nominal	Current value shown on balance sheet		Exposure amount in Euro (*)
		Assets	Liabilities	+/-
Futures				
Sub-total		0.00	0.00	0.00
Options				
Sub-total		0.00	0.00	0.00
Swaps				
Sub-total		0.00	0.00	0.00
Other instruments				
Sub-total		0.00	0.00	0.00
Total		0.00	0.00	0.00

(*) Amount determined in accordance with the regulations governing the presentation of exposure.

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FORWARD FINANCIAL INSTRUMENTS – OTHER EXPOSURE

Forward financial instruments – Other exposure				
Instrument name	Quantity / Nominal	Current value shown on balance sheet		Exposure amount in Euro (*)
		Assets	Liabilities	+/-
Futures				
Sub-total		0.00	0.00	0.00
Options				
Sub-total		0.00	0.00	0.00
Swaps				
Sub-total		0.00	0.00	0.00
Other instruments				
Sub-total		0.00	0.00	0.00
Total		0.00	0.00	0.00

(*) Amount determined in accordance with the regulations governing the presentation of exposure.

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INVENTORY OF CURRENCY FORWARDS (USED TO HEDGE A UNIT CLASS)

Instrument name	Current value shown on balance sheet		Exposure amount in Euro (*)				Unit class hedged
	Assets	Liabilities	Currencies receivable (+)		Currencies to be delivered (-)		
			Currency	Amount (*)	Currency	Amount (*)	
Total	0.00	0.00		0.00		0.00	

(*) Amount determined in accordance with the regulations governing the presentation of exposure.

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FORWARD FINANCIAL INSTRUMENTS - FOREX (USED TO HEDGE A CLASS OF UNITS)

Instrument name	Quantity / Nominal	Current value shown on balance sheet		Exposure amount in Euro (*)	Unit class hedged
		Assets	Liabilities	+/-	
Futures					
Sub-total		0.00	0.00	0.00	
Options					
Sub-total		0.00	0.00	0.00	
Swaps					
Sub-total		0.00	0.00	0.00	
Other instruments					
Sub-total		0.00	0.00	0.00	
Total		0.00	0.00	0.00	

(*) Amount determined in accordance with the regulations governing the presentation of exposure.

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INVENTORY SUMMARY

	Current value shown on balance sheet
Total inventory of eligible assets and liabilities (excl. FFI)	85,972,018.66
Inventory of FFIs (excluding FFIs used to hedge issued units):	
Total currency forward transactions	0.00
Total Forward financial instruments - equities	0.00
Total Forward financial instruments - Interest rates	0.00
Total Forward financial instruments - Forex	0.00
Total Forward financial instruments - Credit	0.00
Total Forward financial instruments- Other exposure	0.00
Inventory of forward financial instruments used to hedge issued units	0.00
Other assets (+)	5,636,877.74
Other liabilities (-)	-515,139.47
Total = net assets	91,093,756.93