

AMUNDI 12 M

UCITS governed by French law

Management Company
Amundi Asset Management

Incumbent sub-delegatee of accounting function
CACEIS Fund Administration France

Custodian:
CACEIS BANK

Auditor
DELOITTE & ASSOCIES

Asset statement in EUR

Asset statement elements	Sum on the periodic statement *
a) Eligible securities mentioned in section 1 of part I of Article L. 214-20 of the monetary and financial code.	3,415,918,741.68
b) Bank assets	249,022,964.94
c) Other assets held by the UCI	762,352,986.68
d) Total assets held by the UCI (lines a+b+c)	4,427,294,693.30
e) Liabilities	-328,547,336.95
f) Net asset value (lines d+e = net assets of the UCI)	4,098,747,356.35

* The amounts are signed

Number of units in circulation and net asset value

Unit	Type of unit	Net assets per unit	Number of units in circulation	Net asset value per unit
AMUNDI 12 M R C units in EUR	C	13,825,548.20	139,684.7650	98.9767
AMUNDI 12 M R1 in EUR	C	165,779,678.45	1,647,831.0000	100.6040
AMUNDI 12 M I in EUR	C	3,039,248,597.65	28,390.5028	107,051.5900
AMUNDI 12 M DP in EUR	C	34,056,797.08	331.8880	102,615.3300
AMUNDI 12 M CDN in EUR	C	11,097,421.95	55.1780	201,120.4000
AMUNDI 12 M B-D units in EUR	D	64,880,147.00	6,494.9760	9,989.2800
AMUNDI 12 M S units in EUR	C	571,192,928.77	569,681.5970	1,002.6529
AMUNDI 12 M E in EUR	C	44,883,511.69	4,278.8970	10,489.5000
AMUNDI 12 M B units in EUR	C	24,176.79	2.4150	10,011.0930
AMUNDI 12 M P in EUR	C	118,022,775.42	1,151,031.2890	102.5360
AMUNDI 12 M I GBP in GBP	C	500,709.57	4.7600	105,191.0860
AMUNDI 12 M I USD in USD	C	38,754,583.77	352.9420	109,804.3970

Elements of the securities portfolio

Elements of the securities portfolio	Percentage of net assets *	Total percentage of assets **
A) Qualifying financial securities and money market instruments listed for trading on a regulated market within the meaning of Article L. 422-1 of the Monetary and Financial Code. And B) Qualifying financial securities and money market instruments listed for trading on another regulated market, legally approved, recognised, open to the public and with a registered office located in a Member State of the European Union or in another State that is a party to the European Economic Area agreement.	57.17	52.92
C) Qualifying financial securities and money market instruments listed officially on a securities market in a third country or traded on another market in a third country, that is regulated, legally approved, recognised and open to the public, even if this stock market or market does not appear on the list drawn up by the Financial Markets Authority, or where the choice of this stock market or market is required by law or by the regulations or articles of association of the undertaking for collective investment in transferable securities.	26.17	24.23
D) Newly issued financial securities as detailed in section 4 of part I of Article R. 214-11 of the Monetary and Financial Code.		
E) Other assets.	9.99	9.25

* **Please see under f) in the asset statement*

** *Please see under d) in the asset statement*

Breakdown of assets from A), B), C), D) from the securities portfolio, by currency

Securities	Currency	Amount (EUR)	Percentage of net assets *	Total percentage of assets **
US Dollar	USD	165,920,639.52	4.05	3.75
Euro	EUR	3,198,495,050.58	78.04	72.24
Swiss Franc	CHF	33,420,928.59	0.82	0.75
Yen	JPY	18,082,122.99	0.44	0.41
Total		3,415,918,741.68	83.34	77.16

* **Please see under f) in the asset statement*

** *** Please see under d) in the asset statement*

Breakdown of assets from A), B), C), D) from the securities portfolio, by issuer's country of residence

Country	Percentage of net assets *	Total percentage of assets **
France	8.64	8.00
Japan	8.57	7.94
United States of America	7.89	7.31
Netherlands	7.26	6.72
Germany	6.62	6.13
Italy	6.50	6.01
Luxembourg	5.23	4.84
Spain	5.21	4.82
Ireland	4.68	4.33
United Kingdom	4.58	4.24
Denmark	2.95	2.73
Norway	2.94	2.72
Canada	2.12	1.96
Cayman Islands	1.81	1.68
Belgium	1.69	1.56
Republic of Korea	1.39	1.29
China	1.35	1.25
Hong Kong	0.76	0.70
Singapore	0.73	0.68
United Arab Emirates	0.63	0.59
Sweden	0.49	0.45
Mexico	0.48	0.44
Australia	0.44	0.41
Austria	0.37	0.34
Finland	0.03	0.02
Total	83.34	77.16

* **Please see under f) in the asset statement*

** *Please see under d) in the asset statement*

Breakdown of other assets from E) from the securities portfolio, by type

Type of assets	Percentage of net assets *	Total percentage of assets **
Undertakings for collective investment		
UCITS and AIFs generally intended for non-professionals and equivalent in other countries	9.99	9.25
Other funds aimed at non-professionals and equivalent in other EU Member States		
Funds aimed at general professionals and equivalent in other EU Member States and listed securitisation organisations		
Other funds aimed at professionals and equivalent other EU Member States and non-listed securitisation organisations		
Other non-European organisations		
Other Assets		
Others		
Total	9.99	9.25

* **Please see under f) in the asset statement*

** *Please see under d) in the asset statement*

Movements in the securities portfolio during the period in EUR

Elements of the securities portfolio	Movements (amount)	
	Acquisitions	Transfers
A) Qualifying financial securities and money market instruments listed for trading on a regulated market within the meaning of Article L. 422-1 of the Monetary and Financial Code. And B) Qualifying financial securities and money market instruments listed for trading on another regulated market, legally approved, recognised, open to the public and with a registered office located in a Member State of the European Union or in another State that is a party to the European Economic Area agreement.	1,345,527,390.85	1,639,876,652.35
C) Qualifying financial securities and money market instruments listed officially on a securities market in a third country or traded on another market in a third country, that is regulated, legally approved, recognised and open to the public, even if this stock market or market does not appear on the list drawn up by the Financial Markets Authority, or where the choice of this stock market or market is required by law or by the regulations or articles of association of the undertaking for collective investment in transferable securities.	464,689,803.44	617,358,694.67
D) Newly issued financial securities as detailed in section 4 of part I of Article R. 214-11 of the Monetary and Financial Code.		
E) Other assets.	227,512,489.53	258,379,606.70

Distribution during the period

	Unit	Net unit amount €	Tax credit (1) €	Gross unit amount (2) €
Dividends paid				
25/10/2019	AMUNDI 12 M B-D units	50.03		50.03
Dividends to pay				
	AMUNDI 12 M B-D units			

(1) The unit tax credit will only be determined on the date of distribution, in line with the tax provisions in force.

(2) The gross unit amount will only be determined on the date of distribution, in line with the tax provisions in force.

Overview of financing operations and the reuse of financial instruments - Securities Financing Transactions Regulation (SFTR) - in the UCI accounting currency (EUR)

Over the course of the financial year, the UCI did not carry out any operation covered by the SFTR regulations.

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
Bonds and similar securities				
Bonds and similar securities traded on a regulated or similar market				
GERMANY				
HSH NORDBANK AG 0.5% 23-05-22	EUR	32,200,000	32,498,954.41	0.79
SCBGER 0 1/4 10/15/24	EUR	23,000,000	22,991,435.42	0.56
TLG IMMOBILIEN AG 0.375% 23-09-22	EUR	29,900,000	30,048,115.49	0.73
VOLK FIN 0.75% 14-10-21 EMTN	EUR	5,000,000	5,071,298.01	0.12
VOLKSWAGEN BANK 0.625% 08-09-21	EUR	21,400,000	21,645,436.67	0.53
VOLKSWAGEN FINANCIAL SERVICES AG 0.25% 16-10-20	EUR	40,000,000	40,137,874.68	0.99
VOLKSWAGEN FINANCIAL SERVICES AG 0.625% 01-04-22	EUR	15,750,000	15,973,365.93	0.39
VOLKSWAGEN LEASING 0.25% 16-02-21	EUR	20,750,000	20,862,365.49	0.51
VOLKSWAGEN LEASING 0.5% 20-06-22	EUR	31,800,000	32,075,882.88	0.78
TOTAL GERMANY			221,304,728.98	5.40
AUSTRALIA				
TOYOTA FINANCE AUSTRALIA 0.0% 09-04-21	EUR	18,000,000	18,031,977.00	0.44
AUSTRALIA TOTAL			18,031,977.00	0.44
AUSTRIA				
RAIFFEISEN BANK INTL AG 0.25% 05-07-21	EUR	15,100,000	15,197,034.24	0.37
TOTAL AUSTRIA			15,197,034.24	0.37
BELGIUM				
KBC GROUPE 1.125% 25-01-24	EUR	51,200,000	53,620,164.13	1.31
UCBBB 4 1/8 01/04/21	EUR	14,342,000	15,491,576.80	0.38
TOTAL BELGIUM			69,111,740.93	1.69
CANADA				
BANK OF NOVA SCOTIA TORONTO 0.5% 30-04-24	EUR	28,970,000	29,429,572.43	0.72
ROYAL BANK OF CANADA 0.125% 23-07-24	EUR	20,000,000	19,914,770.28	0.49
TORONTODOMINION BANK THE 0.375% 25-04-24	EUR	37,110,000	37,476,235.49	0.91
TOTAL CANADA			86,820,578.20	2.12
CHINA				
CHINA DEVELOPMENT BANK 0.375% 16-11-21	EUR	12,030,000	12,118,278.51	0.30
CHINA DEVELOPMENT BANK 0.5% 01-06-21	EUR	23,000,000	23,227,646.58	0.56
EXPORT IMPORT BANK CHINA 0.25% 02-12-19	EUR	20,000,000	20,051,389.04	0.49
TOTAL CHINA			55,397,314.13	1.35
DENMARK				
JYSKE BANK DNK 0.875% 03-12-21	EUR	42,900,000	43,961,117.96	1.06
NYKREDITO.5% 19-01-22 EMTN	EUR	42,300,000	42,849,801.44	1.05

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
SYDBANK AS 1.25% 04-02-22 EMTN	EUR	33,200,000	34,242,251.57	0.84
TOTAL DENMARK			121,053,170.97	2.95
UNITED ARAB EMIRATES				
ICBC ABU DHABI E3R+0.6% 23-05-20	EUR	26,000,000	26,020,532.29	0.63
TOTAL UNITED ARAB EMIRATES			26,020,532.29	0.63
SPAIN				
BANCO NTANDER E3R+0.75% 28-03-23	EUR	40,000,000	40,329,013.07	0.97
BANCO NTANDER E3R+1.02% 21-03-22	EUR	13,600,000	13,765,078.48	0.34
BANCO NTANDER 3.5% 11-04-22	USD	9,000,000	8,423,392.11	0.21
BANCO SANTANDER SA 0.25% 19-06-24	EUR	24,100,000	24,220,043.50	0.59
NT CONS FIN 0.375% 27-06-24	EUR	32,200,000	32,311,579.27	0.79
NT CONS FIN 0.5% 04-10-21 EMTN	EUR	25,000,000	25,274,401.18	0.62
NT CONS FIN 0.875% 24-01-22	EUR	32,000,000	32,839,549.90	0.80
NT CONS FIN 0.875% 30-05-23	EUR	5,500,000	5,652,053.33	0.14
NT CONS FIN 1.0% 27-02-24 EMTN	EUR	26,000,000	26,923,181.65	0.66
TELEFO 2.595 10/23/20	CHF	4,000,000	3,739,891.64	0.09
TOTAL SPAIN			213,478,184.13	5.21
UNITED STATES OF AMERICA				
AT T 0.5% 04-12-19	CHF	8,040,000	7,332,463.63	0.18
BAXTER INTL 0.4% 15-05-24	EUR	25,740,000	25,939,493.61	0.63
CITIGROUP 0.75% 26-10-23 EMTN	EUR	50,000,000	51,164,076.07	1.25
FIDELITY NATL INFORMATION 0.125% 03-12-22	EUR	32,000,000	31,988,011.52	0.78
GM 0.2 09/02/22	EUR	28,200,000	27,966,663.04	0.68
GOLD SACH GR 0.125% 19-08-24	EUR	20,940,000	20,749,354.92	0.51
HYUNDAI CAPITAL AMERICA L3RUSD+0.82% 12-03-21	USD	15,000,000	13,703,324.40	0.33
HYUNDAI CAPITAL AMERICA L3RUSD+1.0% 18-09-20	USD	13,350,000	12,235,917.56	0.30
MCKESSON 0.625% 17-08-21	EUR	19,386,000	19,605,746.25	0.48
METROPOLITAN LIFE GLOBAL FUNDING I 0.375% 09-04-24	EUR	13,900,000	14,084,630.52	0.34
MOHA INDU 2.0% 14-01-22	EUR	20,075,000	21,151,939.68	0.52
MORG STA 2.375% 31-03-21 EMTN	EUR	11,000,000	11,542,995.67	0.28
MORGAN STANLEY CAPITAL SERVICE 1.0% 02-12-22	EUR	28,000,000	29,030,746.59	0.71
WELLS FARGO AND 0.5% 26-04-24	EUR	31,530,000	31,998,823.70	0.78
WHR 0 5/8 03/12/20	EUR	4,973,000	5,006,512.67	0.12
TOTAL UNITED STATES OF AMERICA			323,500,699.83	7.89
FINLAND				
NORDEA BANK 4% 29/03/21 EMTN	EUR	1,000,000	1,078,514.34	0.03
TOTAL FINLAND			1,078,514.34	0.03
FRANCE				
AFFP 3 7/8 06/18/21	EUR	9,100,000	9,739,399.29	0.24

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
ALD E3R+0.62% 16-07-21 EMTN	EUR	20,200,000	20,300,414.67	0.50
ATOS ORIGIN 2.375% 02-07-20	EUR	19,600,000	19,945,390.35	0.49
BANK OF CHINA PARIS BRANCH E3R+0.47% 22-11-20	EUR	22,000,000	22,011,345.94	0.54
BNP 1 1/8 10/10/23	EUR	4,000,000	4,142,158.26	0.10
CREDIT AGRICOLE 4.5% 30/06/2020	EUR	19,470,000	20,124,116.31	0.49
GROUPE AUCHAN E3R+0.15% 01-02-20	EUR	25,000,000	25,001,543.25	0.61
HAVAS 1.875% 08-12-20	EUR	34,400,000	35,502,353.55	0.86
ILIAD 0.625% 25-11-21	EUR	35,200,000	35,275,094.84	0.86
PSA BANQUE FRANCE 0.5% 12-04-22	EUR	9,100,000	9,213,812.50	0.22
RENAULT 0.36% 06-07-20	JPY	700,000,000	5,796,090.46	0.14
TOTAL FRANCE			207,051,719.42	5.05
HONG KONG				
CNAC HK FINBRIDGE 1.75% 14-06-22	EUR	7,500,000	7,782,182.75	0.19
CNRC CAPITAL LTD 1.871% 07-12-21	EUR	22,172,000	23,232,848.12	0.57
TOTAL HONG KONG			31,015,030.87	0.76
CAYMAN ISLANDS				
HUTC WHAM FIN 1.375% 31-10-21	EUR	40,900,000	41,947,582.37	1.03
MIZUHO FINANCIAL GROUP (CAYMAN) LTD 4.2% 18/07/22	USD	5,300,000	5,069,212.51	0.12
QNB FIN 2.125% 07-09-21 EMTN	USD	30,000,000	27,159,420.03	0.66
TOTAL CAYMAN ISLANDS			74,176,214.91	1.81
IRELAND				
ABBOTT IRELAND FINANCING DAC 0.0% 27-09-20	EUR	8,000,000	8,011,717.68	0.20
ABBOTT IRELAND FINANCING DAC 0.1% 19-11-24	EUR	27,930,000	27,859,047.81	0.68
FCA BANK SPA IRISH BRANCH E3R+0.33% 17-06-21	EUR	15,000,000	14,993,647.05	0.37
FCA BANK SPA IRISH BRANCH 0.25% 12-10-20	EUR	22,000,000	22,072,397.13	0.54
FCA BANK SPA IRISH BRANCH 1.0% 21-02-22	EUR	12,676,000	13,010,159.14	0.32
FCA BANK SPA IRISH BRANCH 1.25% 21-06-22	EUR	5,000,000	5,158,385.57	0.13
FCA BANK SPA IRISH BRANCH 1.375% 17-04-20	EUR	12,150,000	12,321,757.10	0.30
FCA CAPI 1.25% 23-09-20 EMTN	EUR	7,021,000	7,113,497.61	0.17
GE CAPITAL EURO FUNDING 5.375%09-230120 EMTN	EUR	19,910,000	20,970,665.53	0.51
INTESA SANPAOLO BANK IRELAND PLC E3R 07-02-20	EUR	15,000,000	15,020,277.40	0.37
INTESA SANPAOLO BANK IRELAND PLC E3R 26-03-21	EUR	30,000,000	30,079,990.80	0.72
TOTAL IRELAND			176,611,542.82	4.31
ITALY				
BTPS 1.05 12/01/19	EUR	15,000,000	15,078,939.00	0.37
BUONI POLIENNALI DEL TES 4% 10-20	EUR	80,000,000	83,277,617.58	2.02
CAMPARI 2.75% 09/30/20	EUR	10,652,000	10,923,003.25	0.27
INTE E3R+1.05% 15-06-20 EMTN	EUR	7,339,000	7,379,569.39	0.18
INTE 0.38% 01-03-21 EMTN	JPY	1,500,000,000	12,286,032.53	0.30

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
INTE 3.125% 14-07-22	USD	19,300,000	17,833,836.62	0.44
ITALIE E6R+0.8% 15-12-20	EUR	20,000,000	20,168,792.78	0.49
ITALIE 3.75%06-010821	EUR	25,000,000	26,879,331.52	0.66
UNICREDIT 3.75% 12-04-22	USD	8,000,000	7,453,099.32	0.18
UNICREDIT 6.572% 14-01-22 EMTN	USD	25,150,000	25,037,909.60	0.61
TOTAL ITALY			226,318,131.59	5.52
JAPAN				
MERCEDESSENZ FINANCE 0.0% 21-08-22	EUR	15,000,000	14,910,142.65	0.36
MITSUBISHI UFJ FINANCIAL GROUP 0.339% 19-07-24	EUR	40,790,000	40,905,351.07	1.00
MITSUBISHI UFJ FINANCIAL GROUP 0.68% 26-01-23	EUR	19,280,000	19,695,794.83	0.48
MITSUBISHI UFJ FINANCIAL GROUP 0.98% 09-10-23	EUR	17,100,000	17,631,389.23	0.43
MIZUHO FINANCIAL GROUP INC 0.523% 10-06-24	EUR	50,790,000	51,343,721.43	1.26
MIZUHO FINANCIAL GROUP 0.118% 06-09-24	EUR	50,000,000	49,494,719.98	1.21
MIZUHO FINANCIAL GROUP 1.02% 11-10-23	EUR	19,600,000	20,220,692.87	0.49
SUMITOMO MITSUI FINANCIAL GROUP L3RUSD+0.78% 12-07-22	USD	8,611,000	7,882,174.75	0.19
SUMITOMO MITSUI FINANCIAL GROUP 0.465% 30-05-24	EUR	40,500,000	40,916,203.11	1.00
SUMITOMO MITSUI FINANCIAL GROUP 0.606% 18-01-22	EUR	29,812,000	30,343,665.81	0.74
SUMITOMO MITSUI FINANCIAL GROUP 0.819% 23-07-23	EUR	36,000,000	36,903,466.42	0.90
TAKEDA PHARMACEUTICAL 0.375% 21-11-20	EUR	21,000,000	21,103,525.32	0.51
TOTAL JAPAN			351,350,847.47	8.57
LUXEMBOURG				
ARCELOR MITTAL 2.5% 03/07/20 EMTN	CHF	3,000,000	2,791,013.56	0.07
BANK OF CHINA LUXEMBOURG SA E3R+0.67% 20-04-20	EUR	15,361,000	15,377,346.05	0.38
BECTON DICKINSON EURO FINANCE SARL 0.174% 04-06-21	EUR	22,700,000	22,783,104.23	0.56
CPI PROPERTY GROUP 1.45% 14-04-22	EUR	48,586,000	50,282,171.00	1.22
ICBC LUX E3R+0.55% 12-10-20	EUR	34,100,000	34,132,660.53	0.83
LOGICOR FINANCING SARL 0.5% 30-04-21	EUR	16,700,000	16,859,756.77	0.41
MOHAWK CAPITAL FINANCE E3RJ+0.3% 18-05-20	EUR	12,000,000	12,000,851.76	0.29
TYCO ELECTRONICS GROUP 0.0% 10-06-21	EUR	25,000,000	25,000,000.00	0.61
TOTAL LUXEMBOURG			179,226,903.90	4.37
MEXICO				
PEMEX PETROLEOS MEXICANOS 1.5% 08-12-20	CHF	21,000,000	19,557,559.76	0.48
MEXICO TOTAL			19,557,559.76	0.48
NORWAY				
SANTANDER CONSUMER BANK AS 0.125% 11-09-24	EUR	20,800,000	20,658,452.85	0.50
SANTANDER CONSUMER BANK AS 0.75% 01-03-23	EUR	37,700,000	38,673,247.45	0.94
SANTANDER CONSUMER BANK AS 0.875% 21-01-22	EUR	14,000,000	14,361,052.05	0.35
SR BANK SPAREBANKEN ROGALAND 0.375% 10-02-22	EUR	7,000,000	7,082,139.26	0.17

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
SR BANK SPAREBANKEN ROGALAND 0.625% 25-03-24	EUR	38,650,000	39,564,814.16	0.98
TOTAL NORWAY			120,339,705.77	2.94
NETHERLANDS				
BMW FIN 0.0% 24-03-23 EMTN	EUR	10,000,000	9,980,048.50	0.24
BMW FIN 0.625% 06-10-23 EMTN	EUR	30,000,000	30,605,120.43	0.76
DAIMLER INTL FINANCE BV 0.25% 06-11-23	EUR	26,150,000	26,168,552.74	0.64
DAIMLER INTL FINANCE BV 0.25% 09-08-21	EUR	5,000,000	5,025,495.64	0.12
DE VOLKSBANK NV 0.01% 16-09-24	EUR	18,800,000	18,648,472.16	0.45
ING GROEP NV 1.0% 20-09-23	EUR	27,500,000	28,367,852.10	0.69
LEASEPLAN CORPORATION NV E3R+0.5% 25-01-21	EUR	30,450,000	30,517,165.32	0.74
LEASEPLAN CORPORATION NV 0.75% 03-10-22	EUR	17,150,000	17,416,844.62	0.42
LEASEPLAN CORPORATION NV 1.0% 24-05-21	EUR	15,200,000	15,510,139.80	0.38
LEASEPLAN CORPORATION NV 1.0% 25-02-22	EUR	18,100,000	18,588,966.45	0.45
NIBC BANK NV E3R+0.5% 30-07-20	EUR	20,000,000	20,013,576.87	0.49
NIBC BANK NV 1.5% 31-01-22	EUR	35,050,000	36,561,848.06	0.90
TOTAL NETHERLANDS			257,404,082.69	6.28
REPUBLIC OF KOREA				
SHINHAN BANK 0.25% 16-10-24	EUR	57,000,000	56,925,305.29	1.39
REPUBLIC OF KOREA TOTAL			56,925,305.29	1.39
UNITED KINGDOM				
BARC 1.875% 23-03-21 EMTN	EUR	20,950,000	21,721,475.93	0.53
FCE BANK E3R+0.5% 26-08-20	EUR	15,759,000	15,730,285.26	0.38
FCE BANK 0.869% 13-09-21 EMTN	EUR	2,000,000	2,003,836.75	0.05
FCE BANK 1.114% 13-05-20 EMTN	EUR	8,000,000	8,085,206.49	0.20
FCE 1.528% 09-11-20 EMTN	EUR	12,600,000	12,762,381.65	0.31
HITACHI CAPITAL UK 0.125% 29-11-22	EUR	10,200,000	10,200,099.35	0.25
IMPERIAL TOBACCO FINANCE 5% 02/12/2019	EUR	15,000,000	15,745,890.41	0.38
INDUST COMMERCIAL BANK OF CHINA LONDON L3RUSD+0.77% 14-12-20	USD	45,000,000	41,122,352.62	1.01
LLOYDS BANK CORPORATE MARKETS PLC 0.25% 04-10-22	EUR	15,300,000	15,340,753.75	0.37
NATWEST MKTS E3R+0.9% 27-09-21	EUR	16,800,000	16,949,999.98	0.41
WESTPAC SECURITIES NZ 0.3% 25-06-24	EUR	20,000,000	20,075,939.50	0.49
WPP FINANCE 2013 E3R+0.32% 18-05-20	EUR	8,100,000	8,102,092.47	0.20
TOTAL UNITED KINGDOM			187,840,314.16	4.58
SINGAPORE				
BRIGHT FOOD SINGAPORE HLDG 1.125% 18-07-20	EUR	29,763,000	30,051,015.14	0.73
TOTAL SINGAPORE			30,051,015.14	0.73

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
SWEDEN				
SCANIA CV AB E3R+0.45% 17-03-21	EUR	20,000,000	20,029,349.98	0.49
TOTAL SWEDEN			20,029,349.98	0.49
TOTAL Bonds and similar securities traded on regulated or similar markets			3,088,892,198.81	75.36
TOTAL Bonds and similar securities			3,088,892,198.81	75.36
Debt securities				
Debt securities traded on a regulated market or related market				
GERMANY				
RWE AG 021219 FIX -0.1	EUR	30,000,000	30,001,057.66	0.73
THYSSENKRUPP AG 240120 FIX 0.16	EUR	20,000,000	19,994,588.13	0.49
TOTAL GERMANY			49,995,645.79	1.22
FRANCE				
ALTAREA ZCP 13-03-20	EUR	20,000,000	20,027,974.91	0.49
ALTAREIT 030220 FIX 0.095	EUR	20,000,000	20,003,806.36	0.49
ALTAREIT 200120 FIX 0.1	EUR	15,000,000	15,002,901.73	0.37
ALTRAN TECHNOLOGIES 280220 FIX 0.045	EUR	18,000,000	17,997,952.73	0.44
BOLLORE SA 280220 FIX -0.155	EUR	20,000,000	20,007,636.80	0.49
COMPAGNIE DES ALPES 181219 FIX -0.08	EUR	30,000,000	30,001,796.40	0.72
INGENICO GROUP SA 210520 FIX -0.085	EUR	20,000,000	20,009,767.13	0.49
TELEPERFORMANCE SE 271219 FIX -0.18	EUR	4,000,000	4,000,561.98	0.10
TOTAL FRANCE			147,052,398.04	3.59
IRELAND				
FRESENIUS FINANCE IRELAND PLC 090420 FIX 0.08	EUR	15,000,000	15,005,629.71	0.37
TOTAL IRELAND			15,005,629.71	0.37
ITALY				
FINCANTIERI SPA 041219 FIX 0.46	EUR	10,000,000	9,999,697.51	0.24
FINCANTIERI SPA 191219 FIX 0.01	EUR	20,000,000	19,999,888.89	0.50
FINCANTIERI SPA 290920 FIX 0.2	EUR	10,000,000	9,966,056.43	0.24
TOTAL ITALY			39,965,642.83	0.98
LUXEMBOURG				
EUROFINS SCIENTIFIC SA 161219 FIX -0.04	EUR	10,000,000	10,000,515.17	0.24
EUROFINS SCIENTIFIC SA 290120 FIX -0.045	EUR	15,000,000	15,002,673.80	0.37
EUROFINS SCIENTIFIC 200520 FIX -0.075	EUR	10,000,000	10,002,395.18	0.24
TOTAL LUXEMBOURG			35,005,584.15	0.85
NETHERLANDS				
SYNGENTA FINANCE NV 041219 FIX 0.02	EUR	5,000,000	5,000,229.29	0.12
SYNGENTA FINANCE NV 091219 FIX -0.11	EUR	30,000,000	30,001,226.30	0.73
TOTAL NETHERLANDS			35,001,455.59	0.85
TOTAL Debt secs traded on regul. or rel. mkts			322,026,356.11	7.86

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
Debt securities not traded on a regulated or similar market				
NETHERLANDS				
SYNGENTA FINANCE NV 031219 FIX 0.02	EUR	5,000,000	5,000,186.76	0.12
TOTAL NETHERLANDS			5,000,186.76	0.12
TOTAL Debt securities not traded on regulated or similar markets			5,000,186.76	0.12
TOTAL Debt securities			327,026,542.87	7.98
Undertakings for collective investment				
UCITS and AIFs generally intended for non-professionals and equivalent in other countries				
FRANCE				
AMUNDI CASH CORPORATE I2 C	EUR	1,968.378	19,554,182.58	0.48
AMUNDI STAR 1 PART I C	EUR	400	40,273,992.00	0.98
AMUNDI 3 - 6 M I-C	EUR	980.964	99,893,031.35	2.44
AMUNDI 3-6 M I-2	EUR	20,000	199,793,414.00	4.87
BFT CREDIT 12 MOIS ISR Z-C	EUR	500	49,946,660.00	1.22
TOTAL FRANCE			409,461,279.93	9.99
TOTAL UCITS and AIFs generally intended for non-professionals and equivalent in other countries			409,461,279.93	9.99
TOTAL Undertakings for collective investment			409,461,279.93	9.99
Sale transactions of financial instruments				
Bonds and similar securities traded on regulated or similar markets				
CHINA CONSTRUCTION BANK EUROPE SA 0.625% 17-02-20	EUR	0	-277.40	
DE VOLKSBANK NV 0.125% 28-09-20	EUR	0	-206.29	
ING GROEP NVO.75% 09-03-22	EUR	0	-2,459.01	
SG 1.0% 01-04-22 EMTN	EUR	0	-688.52	
TOTAL Bonds and similar securities traded on regulated or similar markets			-3,631.22	
TOTAL Sale transactions of financial instruments			-3,631.22	
Futures				
Other forward-based financial instruments				
Credit Default Swap				
BANC BI 4.375 10-14_	EUR	20,000,000	126,878.89	
BANC BI 4.375 10-14_	EUR	20,000,000	126,878.89	
BBVA 0.75 09-22_2006	EUR	20,000,000	247,876.89	0.02
CASI GU 4.407 08-19_	EUR	15,000,000	-16,770.83	
CDS BNP. S11_201220	EUR	20,000,000	195,858.89	
INTESA SP 4.375% 20_	EUR	20,000,000	128,656.89	
ITALIE 6 7/8% 23_201	USD	30,000,000	60,450.15	
ITALIE 6 7/8% 23_201	USD	25,000,000	50,375.12	
ITALIE 6 7/8% 23_201	USD	24,000,000	48,360.12	

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
ITALIE 6 7/8% 23_201	USD	20,000,000	40,300.10	
MEDI CR 0.625 09-22_	EUR	20,000,000	129,202.89	
MEDI CRED FLR 05-17_	EUR	20,000,000	247,670.89	0.01
MEDI CRED FLR 05-17_	EUR	20,000,000	46,980.89	
SANT ISSU FLR 12-16_	EUR	20,000,000	128,266.89	
SANT ISSU FLR 12-16_	EUR	20,000,000	128,266.89	
SG 3.25 01-22_200621	EUR	20,000,000	287,114.89	0.02
TOTAL Credit Default Swap			1,976,368.45	0.05
Currency swaps				
E3M/0.0/FIX/-0.319	EUR	30,000,000	-61,151.34	
OIS/0.0/FIX/-0.019	EUR	15,000,000	-308,161.51	-0.01
OIS/0.0/FIX/-0.024	EUR	28,000,000	-481,880.21	-0.01
OIS/0.0/FIX/0.024	EUR	30,000,000	-451,631.75	-0.01
OIS/0.0/FIX/0.027	EUR	20,000,000	-311,164.57	-0.01
OIS/0.0/FIX/-0.039	EUR	24,000,000	-400,076.08	-0.01
OIS/0.0/FIX/-0.04	EUR	50,000,000	-637,020.51	-0.02
OIS/0.0/FIX/-0.051	EUR	40,000,000	-510,197.31	-0.01
OIS/0.0/FIX/-0.059	EUR	20,000,000	-169,575.90	
OIS/0.0/FIX/-0.071	EUR	19,000,000	-337,849.61	-0.01
OIS/0.0/FIX/-0.093	EUR	30,000,000	-442,586.06	-0.01
OIS/0.0/FIX/0.099	EUR	35,000,000	-786,701.93	-0.02
OIS/0.0/FIX/-0.104	EUR	35,000,000	-266,098.39	-0.01
OIS/0.0/FIX/-0.12	EUR	10,000,000	-70,973.42	
OIS/0.0/FIX/-0.12	EUR	20,000,000	-202,503.61	
OIS/0.0/FIX/-0.13	EUR	25,000,000	-369,697.03	-0.01
OIS/0.0/FIX/-0.132	EUR	20,000,000	-139,384.04	
OIS/0.0/FIX/-0.138	EUR	40,000,000	-383,661.43	-0.01
OIS/0.0/FIX/0.138	EUR	22,000,000	-534,327.39	-0.01
OIS/0.0/FIX/-0.141	EUR	20,000,000	-282,534.29	-0.01
OIS/0.0/FIX/-0.148	EUR	40,000,000	-551,559.21	-0.01
OIS/0.0/FIX/-0.15	EUR	40,000,000	-546,462.46	-0.01
OIS/0.0/FIX/-0.158	EUR	20,000,000	-241,144.36	-0.01
OIS/0.0/FIX/-0.16	EUR	35,000,000	-224,889.13	-0.01
OIS/0.0/FIX/-0.196	EUR	20,000,000	-157,605.71	
OIS/0.0/FIX/-0.2	EUR	24,000,000	-182,936.09	
OIS/0.0/FIX/-0.200	EUR	50,000,000	-384,298.53	-0.01
OIS/0.0/FIX/-0.201	EUR	30,000,000	-227,267.19	-0.01
OIS/0.0/FIX/-0.201	EUR	35,000,000	-382,530.93	-0.01
OIS/0.0/FIX/-0.214	EUR	37,000,000	-253,797.91	-0.01

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
OIS/0.0/FIX/-0.226	EUR	35,000,000	-178,572.28	
OIS/0.0/FIX/0.23	EUR	20,000,000	-560,214.53	-0.01
OIS/0.0/FIX/-0.242	EUR	35,000,000	-285,546.36	-0.01
OIS/0.0/FIX/-0.245	EUR	30,000,000	-244,382.03	-0.01
OIS/0.0/FIX/-0.265	EUR	25,000,000	-107,895.98	
OIS/0.0/FIX/0.279	EUR	30,000,000	-901,096.11	-0.03
OIS/0.0/FIX/0.2953	EUR	17,000,000	-514,246.77	-0.01
OIS/0.0/FIX/-0.298	EUR	35,000,000	-160,533.78	
OIS/0.0/FIX/-0.312	EUR	30,000,000	-100,216.23	
OIS/0.0/FIX/-0.414	EUR	30,000,000	18,537.35	
OIS/0.0/FIX/-0.414	EUR	15,000,000	2,471.87	
OIS/0.0/FIX/-0.417	EUR	45,000,000	36,954.63	
OIS/0.0/FIX/-0.585	EUR	30,000,000	96,819.06	
OIS/0.0/FIX/-0.608	EUR	30,000,000	310,403.84	0.01
OIS/0.0/FIX/-0.627	EUR	65,000,000	672,283.12	0.02
OIS/0.0/FIX/-0.651	EUR	70,000,000	795,691.35	0.01
OIS/0.0/FIX/-0.651	EUR	50,000,000	264,974.41	0.01
OIS/0.0/FIX/-0.652	EUR	70,000,000	780,002.72	0.02
OIS/0.0/FIX/-0.652	EUR	60,000,000	754,206.20	0.02
OIS/0.0/FIX/-0.653	EUR	40,000,000	397,793.93	0.01
OIS/0.0/FIX/-0.658	EUR	90,000,000	1,085,156.78	0.02
TOTAL Interest rate swaps			-8,137,076.71	-0.20
TOTAL Other futures			-6,160,708.26	-0.15
TOTAL Futures			-6,160,708.26	-0.15
Receivables			345,683,272.21	8.43
Debts			-315,174,562.93	-7.69
Financial accounts			249,022,964.94	6.08
Net assets			4,098,747,356.3	100.00

Amundi Asset Management, public limited company with capital of €1,086,262,605.
Portfolio Management Company authorised by the AMF under no. GP 04000036.
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