

HALF-YEARLY  
INFORMATION  
DECEMBER 2017

# AMUNDI DYNARBITRAGE VOLATILITE

UCITS governed by French law

Management Company  
**Amundi Asset Management**

Sub-delegation of accounting function in title  
**CACEIS Fund Administration France**

Custodian:  
**CACEIS BANK**

Auditor  
**PRICEWATERHOUSECOOPERS AUDIT**

# UCITS AMUNDI DYNARBITRAGE VOLATILITE

## 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.	
b) Bank assets	0.59
c) Other assets held by the UCI	25,002,274.00
d) Total assets held by the UCI (lines a+b+c)	25,002,274.59
e) Liabilities	-69,858.68
f) Net asset value (lines d+e = net assets of the UCI)	24,932,415.91

\* 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 DYNARBITRAGE VOLATILITE I	C	23,458,744.96	3,772.671	6,218.07
AMUNDI DYNARBITRAGE VOLATILITE P	C	1,473,670.95	12,373.044	119.10

## Elements of the securities portfolio

Elements of the securities portfolio	Percentage of net assets *	Total percentage of assets **
<p>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.</p> <p>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.</p>		
<p>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.</p>		
<p>D) Newly issued financial securities as detailed in section 4 of part I of article R. 214-11 of the Monetary and Financial Code.</p>		
<p>E) Other assets: These are the assets listed in part II of article R. 214-11 of the Monetary and Financial Code.</p>		

\* 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 **
NIL				

\* 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 **
NIL		

\* 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 **
Master UCI		
Others		
TOTAL		

\* 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 (in 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.		
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.		
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: These are the assets listed in part II of article R. 214-11 of the Monetary and Financial Code.		

## **Transparency of financing operations on securities and the reuse of financial instruments – SFTR regulations – in UCI accounting currency (EUR)**

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



# UCITS AMUNDI DYNARBITRAGE VOLATILITE

## Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% Net Assets
<b>Undertakings for collective investment</b>				
<b>UCITS and FIA generally intended for non-professionals and equivalent in other countries</b>				
<b>LUXEMBOURG</b>				
AMUNDI -ABS.VOLAT.ARBITR.OR-CAP	EUR	24,327.569	24,973,952.51	100.17
<b>LUXEMBOURG TOTAL</b>			<b>24,973,952.51</b>	<b>100.17</b>
<b>TOTAL UCITS and FIA generally intended for non-professionals and equivalent in other countries</b>			<b>24,973,952.51</b>	<b>100.17</b>
<b>TOTAL Undertakings for Collective Investment</b>			<b>24,973,952.51</b>	<b>100.17</b>
<b>Debts</b>			<b>28,321.49</b>	<b>0.11</b>
<b>Debts</b>			<b>-69,723.36</b>	<b>-0.28</b>
<b>Financial accounts</b>			<b>-134.73</b>	
<b>Net assets</b>			<b>24,932,415.91</b>	<b>100.00</b>

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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