

AMUNDI ABS

UCITS governed by French law

Management Company
Amundi Asset Management

Incumbent sub-delegatee of accounting function
CACEIS Fund Administration France

Custodian:
CACEIS BANK

Auditor
PRICEWATERHOUSECOOPERS AUDIT

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.	1,712,337,641.63
b) Bank assets	2,686,051.58
c) Other assets held by the UCI	565,895,667.07
d) Total assets held by the UCI (lines a+b+c)	2,280,919,360.28
e) Liabilities	-378,054,787.73
f) Net asset value (lines d+e = net assets of the UCI)	1,902,864,572.55

* 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 ABS R-C units in EUR	C	17,491,538.78	173,422.36100	100.86
AMUNDI ABS I-C units in EUR	C	1,741,749,341.40	7,129.46831	244,302.83
AMUNDI ABS I3-C units in EUR	C	22,537,309.99	225.11000	100,116.87
AMUNDI ABS L units in EUR	C	115,281,664.18	1,144,710.40400	100.70
AMUNDI ABS D units in EUR	D	793,623.10	4.00000	198,405.77
AMUNDI ABS I GBP units in GBP	D	4,271,457.46	21.50000	198,672.44

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.	89.72	74.85
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.	0.27	0.23
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.	10.89	9.08

* 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	As an amount (EUR)	Percentage of net assets *	Total percentage of assets **
Danish krone	DKK	58,129,224.43	3.05	2.55
Norwegian Krone	NOK	18,556,550.63	0.98	0.81
Euro	EUR	1,382,804,910.61	72.67	60.62
Pound Sterling	GBP	252,846,955.96	13.29	11.09
TOTAL		1,712,337,641.63	89.99	75.07

* 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 **
Ireland	29.30	24.44
Spain	14.62	12.20
United Kingdom	13.97	11.65
Italy	13.56	11.31
Netherlands	10.95	9.14
Denmark	3.05	2.55
France	1.37	1.14
Luxembourg	0.99	0.83
Sweden	0.98	0.81
Portugal	0.61	0.51
Germany	0.32	0.26
United States of America	0.27	0.23
TOTAL	89.99	75.07

* 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	3.53	2.94
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	6.70	5.59
Other funds aimed at professionals and equivalent other EU Member States and non-listed securitisation organisations		
Other non-European organisations		
Other Assets		
Others		
TOTAL	10.23	8.54

* 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 (as an 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.	635,118,142.43	901,324,100.70
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.	9,923,760.00	9,952,266.49
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.	760,892,235.77	707,425,227.79

Distribution during the period

	Unit	Net unit amount €	Tax credit (1) €	Gross unit amount (2) €
Dividends paid				
13/09/2019	AMUNDI ABS D units	739.51		739.51
14/06/2019	AMUNDI ABS GBP I units	6,483.14		6,483.14
13/09/2019	AMUNDI ABS GBP I units	800.58		800.58
Dividends to pay				
13/12/2019	AMUNDI ABS D units	1,125.48	(1)	(2)
13/12/2019	AMUNDI ABS GBP I units	1,614.35	(1)	(2)

(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				
DILO R E3R+2.2% 28-02-51	EUR	1,000,000	1,006,749.25	0.05
RED AND BLACK AUTO GERMANY 6 UG E1R+0.9% 15-10-28	EUR	2,800,000	2,803,611.16	0.16
RED AND BLACK AUTO GERMANY 6 UG E1R+1.4% 15-10-28	EUR	800,000	801,146.00	0.04
RED AND BLACK AUTO GERMANY 6 UG E1R+2.25% 15-10-28	EUR	1,400,000	1,402,477.02	0.07
TOTAL GERMANY			6,013,983.43	0.32
DENMARK				
BRF 2 10/01/37	DKK	12,568,302.4	1,749,095.18	0.09
BRF 2 1/2 10/01/47	DKK	51,829.57	7,230.23	
BRFKR 1.0% 01-10-32	DKK	0.04	0.01	
BRFKR 1.5% 01-10-37	DKK	73,258.35	10,121.31	
BRFKR 2.0% 01-10-47	DKK	14,415,994.66	1,990,692.53	0.10
BRFKR 2.0% 01-10-50	DKK	17,029,068.14	2,346,881.03	0.12
BRFKR 2.0% 01-10-50	DKK	11,895,498.35	1,631,530.99	0.09
BRFKREDIT AS 2.0% 01-10-47	DKK	11,514,423.59	1,583,067.09	0.08
JYSKE REALKREDIT AS 1.5% 01-10-50	DKK	9,098,948.8	1,239,592.66	0.07
JYSKE REALKREDIT AS 1.5% 01-10-50	DKK	3,490,261.76	473,341.07	0.02
NDASS 2 10/01/37	DKK	13,652,152.92	1,897,914.19	0.10
NDASS 2 1/2 10/01/47	DKK	57,882.18	8,084.27	
NORD KRED REA 1.5% 01-10-37	DKK	2,054,852.98	284,837.23	0.01
NORDEA KREDIT REALKREDIT 1.0% 01-10-50	DKK	500,000	66,404.60	
NORDEA KREDIT REALKREDIT 1.5% 01-10-40	DKK	16,683,402.23	2,308,610.76	0.12
NORDEA KREDIT REALKREDIT 1.5% 01-10-50	DKK	19,766,542.84	2,696,516.24	0.15
NORDEA KREDIT REALKREDIT 1.5% 01-10-50	DKK	3,472,808.66	471,636.94	0.02
NORDEA KREDIT REALKREDIT 2.0% 01-10-47	DKK	16,376,314.25	2,262,267.46	0.12
NORDEA KREDIT REALKREDIT 2.0% 01-10-47	DKK	12,761,757.87	1,754,467.37	0.09
NORDEA KREDIT REALKREDIT 2.0% 01-10-50	DKK	19,941,080.71	2,757,399.31	0.15
NORDEA KREDIT REALKREDIT 2.0% 01-10-50	DKK	17,758,284.86	2,439,878.78	0.13
NYKR REAL AS 2.5% 01-10-47	DKK	5,078,720.53	709,476.53	0.04
NYKR REAL AS 3.0% 01-10-44	DKK	7,356,365.08	1,050,155.19	0.06
NYKRE 1 1/2 10/01/37	DKK	0.03		
NYKRE 2 10/01/47	DKK	18,580,050.31	2,569,818.00	0.14
NYKRE 2 1/2 10/01/47	DKK	1,740,581.08	242,030.96	0.01
NYKRE 3 10/01/47	DKK	2,047,641.61	291,044.23	0.02
NYKREDIT 1.0% 01-10-32	DKK	0.3	0.04	
NYKREDIT 1.0% 01-10-50	DKK	13,000,000	1,725,980.81	0.09

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
NYKREDIT 1.0% 01-10-50	DKK	20,000	2,631.46	
NYKREDIT 1.5% 01-10-50	DKK	19,481,593.06	2,659,525.96	0.15
NYKREDIT 1.5% 01-10-50	DKK	3,478,007.05	472,474.22	0.02
NYKREDIT 2.0% 01-10-47	DKK	13,440,403.28	1,849,828.59	0.10
NYKREDIT 2.0% 01-10-50	DKK	19,144,860.51	2,646,899.56	0.14
NYKREDIT 2.0% 01-10-50	DKK	12,666,045.86	1,740,040.62	0.09
NYKREDIT 3.0% 01-10-47	DKK	16,292,491.17	2,319,915.73	0.12
RDKRE 2 1/2 10/01/47	DKK	4,531,921.26	633,751.19	0.03
RDKRE 2 1/2 10/01/47	DKK	1,215,213.15	169,028.60	0.01
REAL DANM AS 2.0% 01-10-47	DKK	13,976,485.03	1,927,958.16	0.10
REALKREDIT DANMARK AS 1.0% 01-10-32	DKK	652,444.02	89,800.36	
REALKREDIT DANMARK AS 1.5% 01-10-37	DKK	2,020,732.2	278,905.30	0.01
REALKREDIT DANMARK AS 1.5% 01-10-50	DKK	9,535,380.36	1,298,471.58	0.07
REALKREDIT DANMARK AS 1.5% 01-10-50	DKK	3,358,105.01	455,599.07	0.02
REALKREDIT DANMARK AS 2.0% 01-10-47	DKK	12,396,670.42	1,702,326.70	0.09
REALKREDIT DANMARK AS 2.0% 01-10-50	DKK	16,652,941.19	2,283,532.06	0.12
REALKREDIT DANMARK AS 2.0% 01-10-50	DKK	14,831,956	2,043,738.89	0.11
REALKREDIT DANMARK AS 3.0% 01-10-47	DKK	6,915,188.89	986,721.37	0.05
TOTAL DENMARK			58,129,224.43	3.05
SPAIN				
AYT GENOVA FRN 15/05/39 VIII A2	EUR	22,000,000	5,674,259.68	0.30
AYT HIPOTECARIO E3R+0.16% 20/01/43	EUR	2,500,000	334,531.58	0.02
AYT HIPOTECARIO E3R+0.9% 20-06-36	EUR	1,000,000	952,454.60	0.05
AYT HIPOTECARIO TV M5 CL A 06/44	EUR	30,100,000	5,736,340.18	0.30
AYT HYPO E3R+0.17% 20-06-36	EUR	10,000,000	530,279.11	0.03
AYT PROMOCIONES INMOBILIARIAS III FTA E3R+0.22% 15-12-46	EUR	21,000,000	1,403,232.54	0.07
BANC 8 E3R+0.23% 25-10-37	EUR	14,000,000	13,627,600.00	0.72
BANCAJA 10 FTA E3R+2.5% 25-11-36	EUR	3,100,000	740,921.57	0.04
BANCAJA 3 Eurib3 26/12/43 A2	EUR	20,000,000	3,659,947.84	0.19
BANCAJA 8 FTA E3R+1.75% 25-10-37	EUR	4,000,000	3,905,242.22	0.21
BANCAJA 9 A2 E3R 25/09/43	EUR	5,000,000	937,884.69	0.05
BANCO BILBAO VIZCAYA ARGENTARIA SA 4.1% 20-07-31	EUR	9,500,000	9,867,729.48	0.52
BCJAF 11 A2 E3R 27/04/50	EUR	40,500,000	8,488,977.94	0.45
BKNTR 13 Eurib3 18/07/49 A2	EUR	35,000,000	10,457,336.45	0.55
DRIVER ESPANA FIVE FTA E1R+0.54% 21-12-28	EUR	2,500,000	2,492,379.92	0.13
FDO TITULATIVOS UCI 17 E3R+0.16% 17-12-49	EUR	13,800,000	5,840,956.44	0.31
FOND DE TIT E3R+0.19% 28-04-50	EUR	15,000,000	3,394,763.93	0.18
FONDO DE TITULIZACION RMBS PRADO V E3R+0.38% 15-03-55	EUR	5,000,000	4,294,412.12	0.23

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
FONDO DE TITULIZACION RMBS PRADO VI E3R+0.0% 15-03-55	EUR	2,200,000	2,018,803.00	0.11
FONDO RURAL HIPOTECARIO IX E3R+0.52% 17-02-50	EUR	9,800,000	4,469,211.71	0.23
FONDO TDA CAM 5 CL.B E3R 26/10/43	EUR	4,000,000	3,539,424.00	0.19
FONDO UCI 10 TV04-36 S.A	EUR	62,700,000	7,667,746.12	0.40
FT RMBS PRADO III E3R+0.65% 15-03-56	EUR	5,000,000	3,547,163.12	0.19
FTA HIPOCAT 10 E3R+0.14% 24-10-39	EUR	65,400,000	12,809,088.57	0.67
FTA STDER2 Eurib3 05/10/20 A	EUR	5,000,000	865,902.64	0.05
FTA UCI E3R+0.65% 19-06-35	EUR	20,700,000	3,884,058.56	0.20
FTA UCI 14 Eurib3 20/06/43 A	EUR	64,300,000	13,473,250.83	0.71
FTA UCI 15 Eurib3 18/12/48 A	EUR	100,000,000	25,943,188.58	1.35
FTA UCI 9 Eurib3 06/17 A *EUR —> 19/06/2035	EUR	34,400,000	3,066,640.72	0.16
FTDA CONSUMO SANTANDER 2 6.5% 18-04-31	EUR	5,000,000	5,266,090.67	0.28
HIPOCAT 6 FTA E3R+1.1% 31-12-34	EUR	1,600,000	535,280.22	0.03
HIPOCAT 6 FTA E3R+1.7% 31-12-34	EUR	4,000,000	1,355,137.33	0.07
IM PASTOR 2 E3R+0.85% 22-09-41	EUR	2,900,000	2,871,265.77	0.15
IM PASTOR 2 E3R+2.8% 22-09-41	EUR	1,500,000	1,513,938.32	0.08
MBS BANCAJA 3 FTA E3R+0.29% 26-12-43	EUR	5,000,000	1,638,681.83	0.09
MBS BANCAJA 4 FONDO DE TITULIZAC DE ACT E3R+0.15% 23-07-50	EUR	10,000,000	2,787,622.36	0.15
MBS BANCAJA 4 FONDO DE TITULIZAC DE ACT E3R+0.22% 23-07-50	EUR	3,000,000	1,139,992.70	0.06
PEPPER IBERIA UNSECURED 2019 DAC E1 R+0.51% 07-04-28	EUR	4,290,000	4,302,093.51	0.23
RURA H E3R+0.55% 19-01-44	EUR	7,200,000	2,416,152.44	0.13
RURAL HIPOTECARIO I FTH E3R+0.32% 17-02-50	EUR	5,000,000	2,335,696.90	0.12
SABADELL CONSUMO 1 FDT E3R+0.41% 24-03-31	EUR	3,700,000	3,706,151.25	0.19
SABADELL CONSUMO 1 FDT E3R+1.4% 24-03-31	EUR	1,800,000	1,814,818.50	0.10
SABADELL CONSUMO 1 FDT E3R+2.45% 24-03-31	EUR	1,000,000	1,003,846.40	0.05
TDA CAM 7A2 E3R 26/02/2049	EUR	7,000,000	1,555,061.23	0.08
TDA CAM4 SERIE A TV 06/39	EUR	10,000,000	891,111.72	0.05
TDA IBERCAJA 1 E3R+1.5% 26-10-42	EUR	1,000,000	366,765.02	0.02
TDA 14 E3R+0.65% 27-12-30	EUR	1,400,000	1,026,098.76	0.05
TDA 14MIXTO FONDO DE TITULIZACION E3R+0.65% 27-12-30	EUR	300,000	266,975.39	0.01
TDA 18MIXTO FTA E3R+0.25% 22-06-45	EUR	18,000,000	1,355,483.83	0.07
TDA 19 A E3R 22/03/36	EUR	62,900,000	6,039,649.83	0.32
TDA 19MIXTO FONDO DE TITULIZACION DE E3R+3.5% 22-03-36	EUR	2,500,000	2,373,089.20	0.12
TDA 20 MIXTO E3R+0.17% 26-04-36	EUR	34,100,000	3,053,239.66	0.16
TDA 20 MIXTO E3R+0.55% 26-04-36	EUR	3,100,000	3,009,914.24	0.16
TDA 27 FONDO DE TITULIZACION E3R+0.15% 28-12-50	EUR	47,500,000	4,467,852.41	0.23
TDA 29 E3R+0.2% 28-02-50	EUR	28,000,000	12,560,724.73	0.66
TITULIZACION DE ACTIVOS 22MIXTO FTA E3R+0.37% 28-06-46	EUR	2,300,000	2,230,724.00	0.12

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
TITULIZACION DE ACTIVOS 22MIXTO FTA E3R+0.45% 28-06-46	EUR	4,000,000	3,586,827.47	0.19
UCI 11 A TV09/41	EUR	166,500,000	22,900,545.54	1.19
UCI 16A2 E3R 06/49	EUR	44,000,000	16,167,289.53	0.85
TOTAL SPAIN			278,161,848.90	14.62
UNITED STATES OF AMERICA				
CASTLE PARK CLO E3R+2.3% 15-01-28	EUR	2,500,000	2,512,015.00	0.13
EGLXY 2018 6X CNE MTGE E3R+1.55% 11-04-31	EUR	2,750,000	2,652,501.56	0.14
TOTAL UNITED STATES OF AMERICA			5,164,516.56	0.27
FRANCE				
CFHL 2 E3R+1.8% 28-06-55	EUR	12,500,000	13,087,020.83	0.69
CFHL 2 E3R+2.35% 28-06-55	EUR	2,400,000	2,540,840.00	0.13
CFHL 2 E3R+2.85% 28-06-55	EUR	8,500,000	8,795,839.67	0.46
CFHL 2 E3R+4.45% 28-06-55	EUR	2,000,000	1,657,058.19	0.09
TOTAL FRANCE			26,080,758.69	1.37
IRELAND				
ARBOUR CLO E3R+0.85% 15-05-30	EUR	6,000,000	6,003,029.76	0.32
ARBOUR CLO E3R+1.5% 15-05-30	EUR	3,500,000	3,478,798.18	0.18
ARBOUR CLO E3R+2.15% 15-05-30	EUR	1,000,000	1,002,338.02	0.05
ARBOUR CLO IV DAC E3R+0.87% 15-01-30	EUR	7,000,000	7,007,508.31	0.37
ARBOUR CLO IV DAC E3R+1.55% 15-01-30	EUR	3,000,000	3,005,732.91	0.16
ARBOUR CLO IV DAC E3R+2.25% 15-01-30	EUR	1,000,000	1,002,773.98	0.05
ARMADA EURO CLO I DAC E3R+0.93% 24-10-30	EUR	8,000,000	8,007,940.88	0.42
ATLA M E3R+0.15% 20-12-64	EUR	8,905,000	3,742,178.43	0.20
ATLA M E3R+0.2% 20-08-61	EUR	24,000,000	8,121,836.43	0.43
ATLA M E3R+0.33% 18-09-60	EUR	16,000,000	5,161,801.37	0.27
AURIUM CLO I DAC E3R+1.05% 23-03-32	EUR	5,000,000	5,000,000.00	0.26
AURIUM CLO I DAC E3R+1.75% 23-03-32	EUR	3,000,000	3,000,174.00	0.16
AURIUM CLO I DAC E3R+2.3% 23-03-32	EUR	9,250,000	9,269,721.93	0.49
AURIUM CLO II DAC E3R+0.68% 13-10-29	EUR	9,500,000	9,496,279.92	0.50
AURIUM CLO II DAC E3R+1.35% 13-10-29	EUR	3,000,000	3,006,264.64	0.16
AURIUM CLO II DAC E3R+1.8% 13-10-29	EUR	5,000,000	4,989,136.56	0.26
AURIUM CLO II DAC E3R+1.8% 13-10-29	EUR	1,200,000	1,197,392.78	0.06
AURIUM CLO III DAC E3R+0.67% 16-04-30	EUR	7,000,000	7,003,000.21	0.37
AURIUM CLO III DAC E3R+2.05% 15-04-30	EUR	3,625,000	3,618,129.06	0.19
AVOCA CLO XI E3R+0.69% 15-07-30	EUR	7,000,000	7,007,670.75	0.37
AVOCA CLO XVII DAC E3R+2.5% 15-10-32	EUR	500,000	499,368.96	0.03
AVOCA XIV E3R+1.7% 12-01-31	EUR	3,500,000	3,437,533.87	0.18
AZOR M E3R+0.76% 20-09-47	EUR	5,400,000	4,802,818.16	0.25
AZOR M E3R+1.75% 20-09-47	EUR	2,500,000	2,511,474.94	0.13

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
BABSON CLO EUR 20191 DAC BV E3R+2.45% 21-10-32	EUR	3,000,000	3,014,770.83	0.16
BLACK DIAMOND CLO E3R+0.86% 20-01-32	EUR	10,000,000	9,995,642.78	0.53
BLACK DIAMOND CLO E3R+1.95% 20-01-32	EUR	9,000,000	8,871,850.00	0.47
BLACK DIAMOND CLO 20151 DESIG ACTIV COM E3R+0.65% 03-10-29	EUR	13,000,000	12,984,281.47	0.68
BLACK DIAMOND CLO 20151 DESIG ACTIV COM E3R+1.15% 03-10-29	EUR	4,300,000	4,304,515.21	0.23
BLACK DIAMOND CLO 20151 DESIG ACTIV COM E3R+1.6% 03-10-29	EUR	3,000,000	3,013,711.95	0.16
BLACK DIAMOND CLO 20191 DESIGNATED E3R+2.8% 15-05-32	EUR	7,000,000	7,059,013.73	0.37
BLACKROCK EUROPEAN CLO IV DAC E3R+0.85% 15-07-30	EUR	11,000,000	10,996,323.94	0.58
BLACKROCK EUROPEAN CLO VI DAC E3R+0.87% 15-07-32	EUR	4,420,000	4,413,657.30	0.23
BLACKROCK EUROPEAN CLO VIII DAC E3R+2.65% 20-07-32	EUR	1,200,000	1,214,266.20	0.06
CADOGAN SQUARE CLO IX DESIGNATED ACT E3R+0.85% 15-07-30	EUR	7,555,000	7,562,854.27	0.40
CADOGAN SQUARE CLO IX DESIGNATED ACT E3R+1.5% 15-07-30	EUR	1,500,000	1,498,588.37	0.08
CAPITAL FOUR CLO I DAC E3R+0.93% 15-01-33	EUR	4,300,000	4,300,000.00	0.23
CAPITAL FOUR CLO I DAC E3R+2.55% 15-01-33	EUR	5,000,000	5,000,000.00	0.26
CARLYLE EURO CLO 20192 DAC E3R+1.11% 15-08-32	EUR	6,000,000	6,006,846.60	0.32
CARLYLE EURO CLO 20192 DAC E3R+2.5% 15-08-32	EUR	1,000,000	985,646.20	0.05
CARLYLE GLOB MKT STRAT EUR CLO 20161 DAC E3R+1.32% 17-05-31	EUR	3,000,000	2,974,127.20	0.16
CARLYLE GLOB MKT STRAT EUR CLO 20161 DAC E3R+1.75% 17-05-31	EUR	2,000,000	1,958,934.45	0.10
CASPK 1X A1ER E3R+1.0% 15-01-28	EUR	5,000,000	3,579,147.51	0.19
CGMSE 20153X A2 E3R+0.75% 15-07-30	EUR	2,000,000	1,995,195.23	0.10
CGMSE 20153X A2 E3R+1.65% 15-07-30	EUR	3,000,000	2,913,300.64	0.15
CITIZEN IRISH AUTO RECEIVABLES TR 2018 E1R+1.2% 15-12-27	EUR	2,000,000	2,018,703.22	0.11
CITIZEN IRISH AUTO RECEIVABLES TR 2018 E1R+1.7% 15-12-27	EUR	1,500,000	1,514,615.18	0.08
CITIZEN IRISH AUTO RECEIVABLES TR 2018 E1R+2.2% 15-12-27	EUR	1,000,000	991,444.40	0.05
CITIZEN IRISH AUTO RECEIVABLES TRUST E1R+1.25% 15-06-24	EUR	5,000,000	5,008,615.78	0.26
CITIZEN IRISH AUTO RECEIVABLES TRUST E1R+1.8% 15-06-24	EUR	2,400,000	2,403,866.03	0.13
CORDATUS CLO PLC 5X E3R+1.5% 21-07-30	EUR	3,000,000	3,000,375.03	0.16
CORDATUS CLO VIII E3R+0.69% 23-04-30	EUR	9,000,000	9,006,382.50	0.47
DECO 2011-E5X A1X	EUR	18,720,000	0.19	
DELTA SPARK DAC E1R+0.55% 22-07-23	EUR	10,000,000	2,630,376.06	0.14
DILOSK RMBS 3 E3R+0.75% 31-12-58	EUR	3,700,000	3,638,945.35	0.19
EOS EUROPEAN LOAN CONDUIT NO35 E3R+1.0% 23-04-29	EUR	5,100,000	5,033,478.70	0.26
FINNISH RETAIL AND OFFICE SECURED NOTE E3R+0.75% 21-01-28	EUR	9,200,000	7,357,844.79	0.39
GLG EURO CLO IV DAC E3R+1.6% 15-05-31	EUR	6,100,000	5,798,119.09	0.30

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
HARVEST CLO XII E3R+0.87% 18-11-30	EUR	5,000,000	4,995,252.68	0.26
HIPO N E3R+0.24% 30-09-48	EUR	8,000,000	1,520,652.27	0.08
HIPOTOTTA N05 PLC E3R+0.26% 28-02-60	EUR	34,750,000	9,017,289.31	0.47
KANAAL CMBS FINANCE 20191 E3R+1.0% 22-08-28	EUR	16,000,000	15,465,545.85	0.81
KANAAL CMBS FINANCE 20191 E3R+1.6% 22-08-28	EUR	3,000,000	2,889,430.69	0.15
KANAAL CMBS FINANCE 20191 E3R+2.0% 22-08-28	EUR	7,000,000	6,773,016.17	0.36
LUSI 4 B E3R 15/09/48	EUR	6,435,000	4,425,811.48	0.23
LUSITANO MORTGAGES NO 4 PLC E3R+0.0% 15-09-48	EUR	15,495,000	3,357,508.18	0.18
MAGEL 4 B E3R 20/07/59	EUR	15,000,000	3,920,954.86	0.21
MAGELLAN MORTGAGE TV 15/05/58	EUR	187,580,000	35,212,742.41	1.85
MAGELLAN MORTGAGES 4 PLC E3R STEP UP 20/07/2059	EUR	155,480,000	33,734,846.43	1.77
NEWHAVEN II CLO DESIGNATED AC E3R+0.7% 16-02-32	EUR	6,000,000	5,969,506.15	0.31
NEWHAVEN II CLO DESIGNATED AC E3R+1.05% 16-02-32	EUR	3,000,000	2,919,857.81	0.15
OAK HILL EUROPEAN CREDIT PARTNERS 165X E3R+1.55% 21-02-30	EUR	1,000,000	1,002,773.25	0.05
OAK HILL EUROPEAN CREDIT PARTNERS 165X E3R+2.35% 21-02-30	EUR	1,500,000	1,497,347.29	0.08
OCP EURO CLO 20172 DAC E3R+0.82% 15-01-32	EUR	6,000,000	5,992,486.88	0.31
OCP EURO CLO 20172 DAC E3R+1.35% 15-01-32	EUR	2,000,000	1,986,776.63	0.10
OCP EURO CLO 20172 DAC E3R+1.8% 15-01-32	EUR	2,500,000	2,492,392.03	0.13
OCP EURO CLO 2019 3 E3R+2.5% 20-04-30	EUR	800,000	807,569.32	0.04
OCP EURO 20171 DAC E3R+0.9% 18-06-30	EUR	14,000,000	14,020,658.68	0.74
OCP EURO 20171 DAC E3R+1.65% 18-06-30	EUR	2,000,000	2,018,327.44	0.11
OCP EURO 20171 DAC E3R+2.2% 18-06-30	EUR	3,500,000	3,528,904.82	0.19
OZLME III DAC E3R+1.65% 24-08-30	EUR	1,175,000	1,142,051.75	0.06
PELICAN M3 Eurib3 09/54 A *EUR	EUR	4,000,000	939,789.28	0.05
PROVIDUS CLO E3R+1.01% 15-07-31	EUR	3,000,000	3,010,801.84	0.16
PROVIDUS CLO I DAC E3R+1.6% 14-05-31	EUR	5,000,000	4,853,820.35	0.26
PROVIDUS CLO I DAC E3R+1.6% 14-05-31	EUR	3,000,000	2,912,292.21	0.15
PURPLE FINANCE CLO 1 E3R+0.8% 25-01-31	EUR	12,000,000	11,971,262.25	0.63
PURPLE FINANCE CLO 1 E3R+1.3% 25-01-31	EUR	3,000,000	2,954,109.90	0.16
PURPLE FINANCE CLO 1 E3R+1.75% 25-01-31	EUR	7,700,000	7,511,477.81	0.39
PURPLE FINANCE CLO 2 DAC E3R+1.0% 20-04-32	EUR	9,000,000	9,011,250.11	0.47
PURPLE FINANCE CLO 2 DAC E3R+2.35% 20-04-32	EUR	3,700,000	3,710,575.39	0.19
SCF RAHOITUSPALVELUT VII DAC 1.4% 25-11-27	EUR	14,000,000	14,150,777.98	0.74
SCF RAHOITUSPALVELUT VIII DAC E1R+0.73% 25-10-29	EUR	4,000,000	4,006,243.33	0.21
SCF RAHOITUSPALVELUT VIII DAC 1.4% 25-10-29	EUR	1,500,000	1,504,034.75	0.08
SCORPIO EUROPEAN LOAN CONDUIT NO 34 DAC L3RGBP+1.2% 17-05-29	GBP	3,000,000	3,524,705.85	0.19
SMALL BUSINESS ORIGINATION LOAN TRUST 19 L1RGBP+1.05% 15-12-	GBP	3,000,000	2,603,025.26	0.14
ST PAULS CLO S8X B2 E3R+1.2% 17-01-30	EUR	6,250,000	6,175,818.41	0.32

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
TAURUS CMBSGERMANY20061 E3R+1.0% 18-05-30	EUR	15,200,000	14,885,148.10	0.78
TAURUS 20183 DEU DAC E3R+1.1% 17-02-29	EUR	2,000,000	2,005,672.23	0.11
TAURUS 20192 UK DAC L3RGBP+1.2% 17-11-29	GBP	4,200,000	4,932,682.66	0.26
TAURUS 20193 UK DAC L3RGBP+1.1% 22-06-29	GBP	4,800,000	5,649,285.98	0.30
TAURUS 20193 UK DAC L3RGBP+1.7% 22-06-29	GBP	2,000,000	2,356,114.23	0.12
TORO EUROPEAN CLO 2 E3R+0.9% 15-10-30	EUR	6,000,000	6,006,750.08	0.32
TORO EUROPEAN CLO 3 DAC E3R+2.35% 15-04-30	EUR	900,000	902,218.42	0.05
ULYSSES EUROPEAN LOAN CONDUIT N 27 E3R+0.75% 26-01-21	EUR	7,500,000	7,247,751.86	0.38
ULYSSES EUROPEAN LOAN CONDUIT N 27 E3R+1.15% 26-01-21	EUR	5,750,000	5,541,399.36	0.29
TOTAL IRELAND			557,477,054.27	29.30
ITALY				
ALBA 8 SPV E3R+1.5% 27-10-39	EUR	17,500,000	17,723,753.64	0.93
ASSETBACKED EUROPEAN SECUR TRANS 7 SA E1R+0.7% 15-04-32	EUR	13,400,000	13,503,795.51	0.71
ASTI GROUP RMBS II SRL E3R+0.9% 30-12-72	EUR	42,000,000	42,350,583.33	2.22
AUTOFLORENCE E1R+0.75% 30-04-34	EUR	15,900,000	16,010,732.90	0.84
AUTOFLORENCE E1R+1.4% 30-04-34	EUR	5,000,000	5,051,772.78	0.27
AUTOFLORENCE E1R+2.2% 30-04-34	EUR	2,700,000	2,716,722.30	0.14
AUTOFLORENCE E1R+3.2% 30-04-34	EUR	2,300,000	2,314,500.48	0.12
AUTOFLORENCE E1R+4.5% 30-04-34	EUR	2,800,000	2,812,037.20	0.15
BRIGNOLE CO 191 E1 R 24-07-34	EUR	8,500,000	8,536,886.03	0.45
BRIGNOLE CO 191 E1 R 24-07-34	EUR	2,000,000	2,003,170.24	0.11
BRIGNOLE CO 191 E1 R 24-07-34	EUR	2,000,000	2,002,297.31	0.11
BRIGNOLE CO 191 E1 R 24-07-34	EUR	1,358,000	1,361,174.51	0.07
BRIGNOLE CQ 20191 E1R 24-03-36	EUR	900,000	901,166.56	0.05
BRIGNOLE CQ 20191 E1R+0.7% 24-03-36	EUR	3,200,000	3,212,645.05	0.17
DECO 2019 VIVALDI SRL E3R+1.9% 22-08-31	EUR	6,000,000	6,017,516.67	0.32
ERIDANO SPV SRL E1 R+1.5% 28-12-32	EUR	8,500,000	4,486,311.09	0.24
ERNA SRL E3R+2.25% 25-07-31	EUR	8,000,000	7,897,191.72	0.42
FANES SRL E3R+0.8% 24-12-61	EUR	13,250,000	10,043,255.64	0.53
F-E MORTGAGES E3R 03-43	EUR	1,500,000	1,513,796.82	0.08
GOLDEN BAR SECURITISATION SRL 20191 E3R+0.67% 20-07-39	EUR	5,000,000	5,028,180.83	0.26
GOLDEN BAR SECURITISATION SRL 20191 E3R+1.75% 20-07-39	EUR	3,000,000	3,008,915.00	0.16
GRECALE RMBS 2015 SRL E3R+0.4% 22-12-67	EUR	7,500,000	2,465,887.21	0.13
PATR U L6REUR+0.96% 31-12-21	EUR	3,175,000	513,866.62	0.03
PATR U L6R+0.8% 31-12-21	EUR	15,000,000	2,465,201.26	0.13
PATR U L6R+0.90% 31-12-21	EUR	18,000,000	2,943,383.72	0.15
PATR U L6R+1.0% 31-12-21	EUR	6,600,000	1,029,452.35	0.05

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
PIETRA NERA SRL E3R+1.15% 22-05-30	EUR	30,000,000	29,728,655.52	1.55
PIETRA NERA SRL E3R+1.75% 22-05-30 MIN 1.75%	EUR	4,400,000	4,303,191.69	0.23
POPOLARE BARI RMBS SRL E3R+0.4% 30-04-58	EUR	15,300,000	9,599,504.35	0.50
QUARZO SRL E3R+0.7% 15-10-36	EUR	21,400,000	21,517,938.49	1.12
QUARZO SRL E3R+0.95% 30-03-35	EUR	11,310,000	9,447,673.36	0.50
SUNRISE SPV Z80 SRL E1 R+0.7% 30-10-44	EUR	15,300,000	15,411,227.94	0.81
VOBA FINANCE SRL E3R+0.58% 29-11-60	EUR	5,000,000	130,350.43	0.01
TOTAL ITALY			258,052,738.55	13.56
LUXEMBOURG				
ARROW CMBS 2018 DAC E3R+1.1 % 22-05-30	EUR	6,000,000	5,620,404.22	0.29
BL CONSUMER ISSUANCE PLATFORM E1R+2.4% 25-03-34	EUR	1,300,000	1,310,886.29	0.07
BUMPER DE SA E1R+0.8% 22-05-28	EUR	3,800,000	3,805,008.61	0.20
CARTESIAN RESIDENTIAL MORTGAGE E3R+1.8% 18-07-44	EUR	500,000	504,315.43	0.03
CARTESIAN RESIDENTIAL MORTGAGE E3R+2.85% 18-07-44	EUR	2,144,000	2,168,121.00	0.11
DRIVER UK MULTI COMPARTIMENT L1RGBP+0.9% 25-02-26	GBP	2,500,000	1,500,021.61	0.08
VOLKSWAGEN CAR LEASE S29 E1R+0.78% 21-06-25	EUR	4,000,000	4,002,102.00	0.21
TOTAL LUXEMBOURG			18,910,859.16	0.99
NETHERLANDS				
ALME LOAN FUNDING IV BV E3R+0.75% 15-01-32	EUR	2,000,000	1,996,203.20	0.10
AURORUS E1R+1.65% 08-12-77	EUR	2,400,000	2,413,359.63	0.13
BARINGS EURO CLO 20181 E3R+1.0% 15-04-31	EUR	4,700,000	4,673,633.06	0.25
BARINGS EURO CLO 20181 E3R+1.5% 15-04-31	EUR	5,600,000	5,387,112.71	0.28
BNPP AM EURO CLO 2017 BV E3R+0.65% 15-10-31	EUR	3,500,000	3,498,095.16	0.18
BNPP AM EURO CLO 2018 BV E3R+0.93% 15-04-31	EUR	7,500,000	7,494,145.59	0.39
CADOGAN SQUARE CLC VII E3R+1.75% 25-05-31	EUR	1,100,000	1,076,713.05	0.06
CADOGAN SQUARE CLO VI BV E3R+0.9% 15-10-30	EUR	7,000,000	7,008,840.39	0.37
CADOGAN SQUARE CLO VI BV E3R+2.0% 15-10-30	EUR	6,250,000	6,213,098.83	0.33
CAIRN CLO BV 20166X E3R+1.65% 25-07-29	EUR	1,500,000	1,507,322.21	0.08
CAIRN CLO BV 20166X E3R+2.0% 25-07-29	EUR	1,500,000	1,497,835.28	0.08
CHAPEL Eurib3 07/66 B	EUR	2,000,000	1,993,862.56	0.10
CHAPEL 07 Eurib3 07/66 C *EUR	EUR	4,000,000	3,917,448.13	0.21
CHAPEL 20031 BV E3R+1.2% 17-11-64	EUR	4,500,000	1,883,923.62	0.10
CHAPEL 2007 BV E3R+0.36% 17-07-66	EUR	62,100,000	3,541,498.64	0.19
DOMI 191 E3R+0.85% 15-06-51	EUR	3,400,000	3,223,930.11	0.17
DUTCH PROPERTY FINANCE 20171 BV E3R+1.3% 28-01-48	EUR	7,570,000	7,664,289.99	0.40
DUTCH PROPERTY FINANCE 20181 BV E3R+0.63% 28-04-51	EUR	7,000,000	6,372,859.15	0.33
DUTCH PROPERTY FINANCE 20191 BV E3R+0.75% 28-10-52	EUR	10,600,000	9,987,529.26	0.52
EUROGALAXY V CLO BV E3R+0.82% 10-11-30	EUR	7,500,000	7,502,904.17	0.39
GREE S E3R+0.3% 22-10-52	EUR	500,000	333,719.92	0.02

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
GREEN STORM 2017 E3R+0.6% 22-04-64	EUR	1,000,000	1,011,697.42	0.05
GREEN STORM 2018 BV E3R+0.6% 22-05-65	EUR	500,000	508,571.76	0.03
GREEN STORM 2019 BV E3R+0.6% 22-05-66	EUR	1,000,000	1,021,386.22	0.05
JUBILEE CDO BV E3R+0.98% 15-01-28	EUR	9,200,000	9,132,446.82	0.48
JUBILEE CLO 2014X11 BV E3R+0.87% 15-04-30	EUR	3,350,000	3,351,367.77	0.18
JUBILEE CLO 2016XVII BV E3R+0.95% 15-04-31	EUR	3,000,000	3,014,160.34	0.16
JUBILEE CLO 2017XVIII BV E3R+0.87% 15-01-30	EUR	1,800,000	1,802,045.42	0.09
MONASTERY 2004I BV E3R+0.8% 17-03-37	EUR	2,000,000	1,737,385.22	0.09
MONASTERY 2006I BV E3R+0.35% 17-11-44	EUR	101,000,000	32,228,515.06	1.69
MONASTERY 2006I BV E3R+0.36% 17-11-44	EUR	13,600,000	11,766,923.44	0.62
MONASTERY 2006I BV E3R+0.46% 17-11-44	EUR	6,100,000	4,963,152.91	0.26
MONASTERY 2006I BV E3R+1.1% 17-11-44	EUR	8,900,000	6,924,019.45	0.36
MONAST04 1 Eurib3 12/11 A2*EUR	EUR	70,000,000	7,601,575.75	0.40
OZLME E3R+0.82% 18-01-30	EUR	7,000,000	7,006,696.67	0.37
TIKEHAU CLO II BV E3R+0.88% 07-12-29	EUR	3,000,000	3,008,016.07	0.16
TIKEHAU CLO II BV E3R+2.25% 07-12-29	EUR	3,000,000	2,999,574.37	0.16
TIKEHAU CLO III BV E3R+0.87% 01-12-30	EUR	6,000,000	6,003,556.95	0.32
TIKEHAU CLO III BV E3R+0.9% 15-10-31	EUR	6,000,000	6,006,808.28	0.32
TIKEHAU CLO IV BV E3R+2.15% 15-10-31	EUR	1,875,000	1,876,517.46	0.10
TULPENHUIS 2019I A MTGE E3R+0.65% 18-10-56	EUR	7,200,000	7,238,811.60	0.38
TOTAL NETHERLANDS			208,391,553.64	10.95
PORTUGAL				
TAGUSSOCIEDADE DE TIT DE CRED VOLTA V 0.85% 12-02-22	EUR	7,500,000	4,238,445.23	0.22
VOLT ELEC REC 2.423% 12-02-21	EUR	10,000,000	3,232,415.78	0.17
VOLTA ELECTRICITY RECEIVABLES VOLTA VI 1.1% 13-02-23	EUR	5,000,000	4,128,635.16	0.22
TOTAL PORTUGAL			11,599,496.17	0.61
UNITED KINGDOM				
AUTO ABS UK LOANS 2019 PLC AUTRE V+0.66% 27-11-27	GBP	7,000,000	8,216,213.05	0.43
BPMO 1 B E3R 04-43	EUR	2,000,000	1,978,295.60	0.10
BRASS NO8 CL A2 SONIO +0.72% 16-11-66	GBP	2,000,000	2,353,217.96	0.12
BRUNEL RESIDENCE TV07 - 13/01/2039	EUR	5,500,000	1,407,729.00	0.07
BRUNEL RESIDENTIAL MORTGAGE SECU E3M 13/01/39 1X C	EUR	4,500,000	1,157,118.30	0.06
BRUNEL RESIDENTIAL MORTGAGE SECURITISATI L3RGBP+0.34% 13-01-	GBP	4,000,000	1,208,635.82	0.06
CARDIFF AUTOMOBILE RECEIVABLES SONIO+0.63% 16-09-25	GBP	9,200,000	10,804,387.61	0.57
DRIVER UK L1RGBP+1.25% 25-03-25	GBP	4,200,000	1,311,386.29	0.07
DRIVER 5 UK L1RGBP+0.9% 25-07-25	GBP	1,000,000	457,092.43	0.02
E CARAT 8 L1RGBP+0.85% 08-03-24	GBP	5,916,000	6,941,492.96	0.36
FINSBURY SQUARE 2017 1 L3RGBP+1.45% 12-03-59	GBP	2,590,000	3,055,488.21	0.16
FINSBURY SQUARE 2017 1 PLC L3RGBP+0.7% 12-03-59	GBP	7,000,000	2,225,295.84	0.12

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
FINSBURY SQUARE 2018 PLC L3RGBP+0.65% 12-09-65	GBP	2,100,000	2,144,720.44	0.11
FINSBURY SQUARE 20193 PLC AUTRE R+1.01% 16-12-69	GBP	2,000,000	2,349,388.78	0.12
GLOBALDRIVE AUTO RECEIVABLES UK 2017A L1RGBP+0.8% 20-06-25	GBP	5,750,000	6,745,768.50	0.35
GLOBALDRIVE AUTO RECEIVABLES UK 2018A L1RGBP+0.94% 20-06-26	GBP	3,000,000	3,516,016.21	0.18
GLOBALDRIVE AUTO RECEIVABLES UK 2019A P AUTRE R+1.5% 20-09-2	GBP	7,400,000	8,692,613.14	0.46
GRIFONAS FINANCE NO1 PLC E6R+0.28% 28-08-39	EUR	53,000,000	16,785,999.13	0.88
HARBEN FINANCE 20171 L3RGBP+1.8% 20-08-56	GBP	1,594,000	1,863,727.92	0.10
HARBEN FINANCE 20171 PLC L3RGBP+0.8% 20-08-56	GBP	15,000,000	12,891,056.28	0.68
LANARK MASTER ISSUER L3RGBP+0.55% 22-12-69	GBP	2,150,000	2,517,428.57	0.13
LANARK MASTER ISSUER PLC SONIO+0.77% 22-12-69	GBP	6,400,000	7,532,818.86	0.40
LWMC 2016 FL1 A MTGE E3R+0.95% 15-08-48	GBP	3,500,000	1,020,809.01	0.05
LWMC 2017 FL1 A MTGE L3RGBP+0.85% 15-11-49	GBP	8,000,000	2,380,825.48	0.13
MOTOR 20161 3.75% 25-11-25	GBP	101,000	119,867.00	0.01
MOTOR 20161 5.25% 25-11-25	GBP	1,200,000	1,429,815.12	0.08
OAK NO 3 PLC SONIO+0.8% 28-07-61	GBP	4,000,000	4,700,062.41	0.25
OAT HILL N 1 PLC L3RGBP+0.65% 25-02-46	GBP	10,100,000	9,859,469.50	0.52
PARAGON MORTGAGES N015 L3RGBP+0.26% 15-12-39	GBP	13,500,000	7,352,619.96	0.39
PARAGON MORTGAGES N025 L3RGBP+0.65% 15-05-50	GBP	6,400,000	6,966,298.42	0.37
PARAGON MORTGAGES N026 PLC SONIO+1.05% 15-05-45	GBP	6,000,000	5,904,027.65	0.31
PARAGON MORTGAGES PLC 12X A2B 11/38	EUR	8,800,000	3,169,066.71	0.17
PARAGON MORTGAGES PLC 13X A2B 01/39	EUR	23,371,000	9,019,728.09	0.47
PARGN 11X A2A L3RGBP 15/10/41	GBP	4,900,000	1,695,070.72	0.09
PRECISE MORTGAGE FUNDING 20171B PLC L3RGBP+0.75% 12-03-54	GBP	3,500,000	3,313,817.36	0.17
RIBBON FINANCE 2018 L3RGBP+1.4% 20-04-28	GBP	2,000,000	2,272,757.51	0.12
RIBBON FINANCE 2018 PLC L3RGBP+0.78% 20-04-28	GBP	15,235,000	17,371,917.19	0.91
RIPON MORTGAGES L3RGBP+1.2% 20-08-56	GBP	4,480,000	5,249,934.23	0.28
RIPON MORTGAGES L3RGBP+1.2% 20-08-56	GBP	3,400,000	3,977,904.82	0.21
RIPON MORTGAGES L3RGBP+1.5% 20-08-56	GBP	15,000,000	17,524,214.75	0.93
RIPON MORTGAGES L3RGBP+1.5% 20-08-56	GBP	1,100,000	1,287,272.56	0.07
RIPON MORTGAGES L3RGBP+1.8% 20-08-56	GBP	2,600,000	3,041,960.30	0.16
RIPON MORTGAGES PLC L3RGBP+0.8% 20-08-56	GBP	5,000,000	4,284,455.77	0.23
RIPON MORTGAGES PLC L3RGBP+0.8% 20-08-56	GBP	2,700,000	2,315,512.61	0.12
SILVERSTONE MASTER ISSUER PLC SONIO+0.75% 21-01-70	GBP	4,000,000	4,389,840.24	0.23
TOWD POINT MORT FD 2017 A11X A1 L3RGBP+0.85% 20-05-45	GBP	5,000,000	4,734,925.39	0.25
TOWD POINT MORTGAGE FUNDING 2019 GRANI L3RGBP+1.75% 20-10-51	GBP	17,500,000	20,637,772.61	1.09
TOWD POINT MORTGAGE FUNDING 2019 GRANI L3RGBP+2.1% 20-10-51	GBP	6,500,000	7,662,570.40	0.40
TOWD POINT MORTGAGE FUNDING 2019 GRANI L3RGBP+2.5% 20-10-51	GBP	1,000,000	1,182,798.44	0.06

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
TURBO FINANCE PLC 7 L1RGBP+1.5% 20-06-23	GBP	5,000,000	5,776,125.31	0.30
TURBO FINANCE 6 PLC L1RGBP+1.4% 20-02-23	GBP	1,200,000	1,001,726.74	0.05
TOTAL UNITED KINGDOM			265,799,057.20	13.97
SWEDEN				
SCANDINAVIAN CONSUMER LOANS VI NIBO1R+0.9% 15-12-40	NOK	74,000,000	6,262,831.36	0.33
SCANDINAVIAN CONSUMER LOANS VI NIBO1R+1.4% 15-12-40	NOK	2,000,000	197,444.98	0.01
SCANDINAVIAN CONSUMER LOANS VI NIBO1R+1.8% 15-12-40	NOK	28,000,000	2,766,339.31	0.15
SCANDINAVIAN CONSUMER LOANS VI NIBO1R+2.5% 15-12-40	NOK	94,040,000	9,329,934.98	0.49
TOTAL SWEDEN			18,556,550.63	0.98
TOTAL Bonds and similar securities traded on regulated or similar markets			1,712,337,641.63	89.99
TOTAL Bonds and similar securities			1,712,337,641.63	89.99
Undertakings for collective investment				
Undefined				
LUXEMBOURG				
AMUNDI MM FD SHT TERM GBP -IV-	GBP	10,283	12,475,247.41	0.66
TOTAL LUXEMBOURG			12,475,247.41	0.66
TOTAL Undefined			12,475,247.41	0.66
UCITS and AIFs generally intended for non-professionals and equivalent in other countries				
FRANCE				
AMUNDI CASH CORPORATE IC	EUR	67.938	15,849,738.38	0.83
AMUNDI STAR 1 PART I C	EUR	400	40,273,992.00	2.12
MONETAIRE BIO	EUR	941.805	11,022,640.85	0.58
TOTAL FRANCE			67,146,371.23	3.53
TOTAL UCITS and AIFs generally intended for non-professionals and equivalent in other countries			67,146,371.23	3.53
Fund aimed at general professionals and equivalent in other EU Member States and listed securitisation organisations				
FRANCE				
AUTO ABS E1R+0.97% 28-05-30	EUR	10,000,000	10,030,800.17	0.53
BPCE HOME LOANS FCT 2019 E3R+0.6% 31-10-54	EUR	20,000,000	20,257,993.56	1.06
CFHL-1 20 EURIBOR 3 MOIS +1.2 27/04/2054	EUR	9,100,000	9,175,779.85	0.48
CFHL1 2014 FCT E3R+1.5% 28-04-54	EUR	10,000,000	10,130,192.22	0.53
CFHL1 2014 FCT E3R+2.0% 28-04-54	EUR	9,400,000	9,575,584.17	0.50
CFHL1 2014 FCT E3R+3.0% 28-04-54	EUR	8,300,000	8,571,783.96	0.45
FCT AUTONORIA 2019 E1R+1.2% 25-09-35	EUR	2,000,000	2,008,164.67	0.11
FCT AUTONORIA 2019 E1R+2.7% 25-09-35	EUR	1,300,000	1,302,553.46	0.07
HARMONY FRENCH HOME LOAN E3R+0.7% 27-11-62	EUR	25,600,000	25,932,800.00	1.36
NORIA 2018 - 1 C MTGE	EUR	5,000,000	3,950,268.13	0.21
NORIA 2018 - 1 D MTGE	EUR	10,800,000	8,538,464.98	0.45

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
NORIA 2018 - 1 F MTGE	EUR	20	1,581,862.70	0.08
SAPPHIREONE MORTGAGES FCT 20162 E3R+2.25% 25-06-61	EUR	2,600,000	2,637,531.72	0.14
SAPPHIREONE MORTGAGES FCT 20163A E3R+1.75% 27-06-61	EUR	24	2,447,910.00	0.13
YOUNI 2019 1 E MTGE	EUR	1,400,000	1,406,314.69	0.07
TOTAL FRANCE			117,548,004.28	6.17
LUXEMBOURG				
ECARAT E1 R+0.7% 20-12-28	EUR	15	1,517,349.08	0.08
ECARAT E1 R+1.1% 20-12-28	EUR	14	1,401,275.75	0.07
ECARAT E1 R+1.5% 20-12-28	EUR	20	2,003,203.50	0.11
ECARAT E1 R+2.35% 20-12-28	EUR	1,600,000	1,603,350.96	0.08
ECARAT E1 R+3.5% 20-12-28	EUR	35	3,510,939.43	0.19
TOTAL LUXEMBOURG			10,036,118.72	0.53
TOTAL Funds aimed at general professionals and equivalent in other EU Member States and listed securitisation organisations			127,584,123.00	6.70
TOTAL Undertakings for collective investment			207,205,741.64	10.89
Sale transactions of financial instruments				
Bonds and similar securities traded on regulated or similar markets				
OZLME E3R+2.35% 18-01-30	EUR	0	-685.42	
TOTAL Bonds and similar securities traded on regulated or similar markets			-685.42	
TOTAL Sale transactions of financial instruments			-685.42	
Futures				
Futures liabilities				
Futures liabilities on regulated or similar markets				
XEUR FGBL BUN 1219	EUR	-95	31,700.00	
XEUR FGBM BOB 1219	EUR	-200	80,000.00	
TOTAL Futures liabilities on regulated markets			111,700.00	0.01
TOTAL Futures liabilities			111,700.00	0.01
Other forward-based financial instruments				
Credit Default Swap				
ITRAXX EUROPE S32 V1	EUR	-200,000,000	-5,692,804.44	-0.30
ITRAXX EUROPE S32 V1	EUR	-300,000,000	-8,539,206.67	-0.45
TOTAL Credit Default Swap			-14,232,011.11	-0.75
TOTAL Other futures			-14,232,011.11	-0.75
TOTAL Futures			-14,120,311.11	-0.74
Margin call				
C.A. Indo margin calls in EUR	EUR	-111,700	-111,700.00	-0.01
TOTAL Margin call			-111,700.00	-0.01
Receivables			358,578,225.43	18.84

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
Debts			-363,710,391.20	-19.11
Financial accounts			2,686,051.58	0.14
Net assets			1,902,864,572.5	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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