

AMUNDI 3 M

AMUNDI'S ASSET MANAGEMENT UCITS

Fund manager

Amundi Asset Management

Delegated fund accountant

CACEIS Fund Administration France

Custodian

CACEIS BANK

Auditors

PRICEWATERHOUSECOOPERS AUDIT

Statement of Net Assets in EUR

Elements of Statement of Net Assets	Semi-Annual Report Amounts*
a) Eligible financial securities mentioned in paragraph 1 of section I of Article L. 214-20 of the French Monetary and Financial Code.	18,079,079,444.15
b) Cash at banks and liquidities	2,947,978,905.17
c) Other Assets held by the UCITS	1,522,247,250.92
d) Total of Assets held by the UCITS (lines a+b+c)	22,549,305,600.24
e) Liabilities	-58,607,871.19
f) Net Asset Value (lines d+e= net asset of the UCITS)	22,490,697,729.05

* Amounts are signed

Number of units or shares outstanding and net asset values per unit or share

Unit	Unit type	Net Assets per unit	Number of units outstanding	Net asset value per share
AMUNDI 3 M E	E	296,744,988.54	29,777.481	9,965.4160
AMUNDI 3 M Part M	M	49,655,534.38	66.693	744,538.9228
AMUNDI 3 M I2	I2	12,772,180,124.40	1,285,176.245	9,938.0767
AMUNDI 3 M P	P	125,603,120.36	1,272,303.948	98.7210
AMUNDI 3 M U	U	93,171,541.85	4,687.000	19,878.7159
AMUNDI 3 M Part S	S	194,798,495.42	195,549.768	996.1581
AMUNDI 3 M I	I	8,214,717,390.85	7,806.274	1,052,322.4512
AMUNDI 3 M DP	DP	624,604,011.44	830.683	751,916.2080
AMUNDI 3 M R	R	119,222,521.81	1,199,858.875	99.3637

Items of portfolio listing

Items of portfolio listing	Percentage Net Assets *	Total Percentage of Assets **
A) Eligible financial securities and money market instruments admitted for trading on a regulated market pursuant to Article L. 422-1 of the French Monetary and Financial Code. and B) Eligible financial securities and money market instruments admitted for trading on another regulated market that is operating regularly, recognised, open to the public and whose registered offices are located in a European Union member state or in another state party to the agreement on the European Economic Area.	72.74	72.55
C) Eligible financial securities and money market instruments officially listed on a stock exchange in a non-member state or traded on another regulated market in a non-member state that is operating regularly, recognised and open to the public, provided that this exchange or market does not appear on a list drawn up by the AMF or that the choice of this exchange or market is established by law, regulations, or the articles of association of the undertaking for collective investment in transferable securities.	7.64	7.62
D) Recently issued financial securities mentioned in paragraph in paragraph 4 of section I of Article R. 214-11 of the French Monetary and Financial Code.		
E) Other assets.	6.45	6.44

* Please see point f) in the statement of asset

** Please see point d) in the statement assets

Breakdown of assets in a), b), c), d) of the securities portfolio, by currency

Securities	Currency	In amount (EUR)	Percentage of Net Assets *	Percentage of Total Assets **
Euro	EUR	18,079,079,444.15	80.38	80.18
TOTAL		18,079,079,444.15	80.38	80.18

* Please see point f) in the statement of asset

** Please see point d) in the statement assets

Breakdown of assets in a), b), c), d) of the securities portfolio, by country of residence of issuer

Country	Percentage of Net Assets *	Percentage of Total Assets **
France	30.80	30.72
Netherlands	8.47	8.45
United kingdom	8.39	8.36
Luxemburg	8.31	8.28
Eire	5.27	5.26
Usa	3.83	3.82
Germany	3.25	3.24
Sweden	2.92	2.91
Italy	2.55	2.55
Spain	1.49	1.49
Canada	1.42	1.41
Belgium	1.29	1.29
Hong kong	1.00	1.00
Australia	0.76	0.76
Japan	0.64	0.63
TOTAL	80.38	80.18

* Please see point f) in the statement of asset

** Please see point d) in the statement assets

Breakdown of other assets by type

Type of assets	Percentage Net Assets *	Total Percentage of Assets **
Collective investment undertakings		
General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries	6.45	6.44
Other Funds intended for non-professionals and equivalents in other EU Member States		
General-purpose professional funds and equivalents in other EU Member States and listed securitisation entities		
Other professional investment funds and equivalents in other EU Member States and listed securitisation agencies		
Other non-European entities		
Other Assets		
Other		
TOTAL	6.45	6.44

* Please see point f) in the statement of asset

** Please see point d) in the statement assets

Movements in portfolio listing during the period in EUR

Items of portfolio listing	Movements (in amount)	
	Acquisitions	Transfers
A) Eligible financial securities and money market instruments admitted for trading on a regulated market pursuant to Article L. 422-1 of the French Monetary and Financial Code. and B) Eligible financial securities and money market instruments admitted for trading on another regulated market that is operating regularly, recognised, open to the public and whose registered offices are located in a European Union member state or in another state party to the agreement on the European Economic Area.	13,774,803,644.34	10,280,583,733.61
C) Eligible financial securities and money market instruments officially listed on a stock exchange in a non-member state or traded on another regulated market in a non-member state that is operating regularly, recognised and open to the public, provided that this exchange or market does not appear on a list drawn up by the AMF or that the choice of this exchange or market is established by law, regulations, or the articles of association of the undertaking for collective investment in transferable securities.	908,746,699.40	503,100,586.76
D) Recently issued financial securities mentioned in paragraph in paragraph 4 of section I of Article R. 214-11 of the French Monetary and Financial Code.		
E) Other assets.	1,065,056,001.16	1,007,469,127.68

Regarding funds not governed by the SFTR - In the accounting currency of the UCI (EUR)

Over the course of the reporting period, the UCI was not involved in any transactions governed by the Securities Financing Transactions Regulation (SFTR).

Portfolio Listing in EUR

Name of security	Currency	Quantity	Market value	%
Deposits				
DAT CREDIT MUT310720	EUR	70,000,000	69,979,228.39	0.31
Total deposits			69,979,228.39	0.31
Bonds and similar securities				
Listed bonds and similar securities				
AUSTRALIA				
MACQUARIE E3R+0.5% 19-07-21	EUR	150,000,000	150,801,845.83	0.67
TOTAL AUSTRALIA			150,801,845.83	0.67
CANADA				
BANK OF MONTREAL E3R+0.5% 15-06-20	EUR	100,000,000	100,310,420.56	0.45
BANK OF NOVA SCOTIA TORONTO E3R+0.5% 16-07-20	EUR	41,500,000	41,622,904.83	0.19
BANK OF NOVA SCOTIA TORONTO E3R+0.5% 23-07-20	EUR	26,500,000	26,578,150.44	0.12
NATL BANK OF CANADA E3R+0.5% 06-04-20	EUR	50,000,000	50,145,285.83	0.22
TORONTODOMINION BANK THE E3R+0.5% 13-07-20	EUR	100,000,000	100,408,189.89	0.44
TOTAL CANADA			319,064,951.55	1.42
EIRE				
FCA BANK SPA IRISH BRANCH E3R+0.33% 22-01-20	EUR	15,000,000	15,012,750.00	0.07
FCA BANK SPA IRISH BRANCH E3R+0.4% 16-03-20	EUR	15,000,000	14,999,101.95	0.07
INTESA BANK IRELAND E3R+0.45% 16-08-21	EUR	200,000,000	200,291,000.00	0.89
INTESA SANPAOLO BANK IRELAND PLC E3R 07-02-20	EUR	150,000,000	150,131,194.50	0.67
INTESA SANPAOLO BANK IRELAND PLC E3R 26-03-21	EUR	250,000,000	250,234,500.00	1.10
TOTAL EIRE			630,668,546.45	2.80
FRANCE				
ALD E3R+0.35% 15-06-20 EMTN	EUR	100,000,000	100,045,051.00	0.44
COMPAGNIE DE SAINT GOBAIN E3R+0.35% 22-03-21	EUR	100,000,000	100,000,000.00	0.44
RENAULT CREDIT INTL BANQUE 0.03% 13-11-20	EUR	43,900,000	43,959,872.38	0.20
UNIBAIL RODAMCO SE E3R+0.1% 30-05-20	EUR	50,000,000	50,094,033.00	0.22
UNIBAIL RODAMCO SE E3R+0.33% 21-06-21	EUR	100,000,000	100,100,000.00	0.46
VILOGIA STE ANONYME D HLM 0.0% 08-10-21	EUR	50,000,000	50,100,000.00	0.22
TOTAL FRANCE			444,298,956.38	1.98
GERMANY				
DEUTSCHE WOHNEN AG ZCP 18-07-20	EUR	50,000,000	50,025,000.00	0.22
UNICREDIT BANK AG E3R+0.15% 25-10-19	EUR	105,000,000	105,019,794.60	0.46
VOLKSWAGEN LEASING E3R+0.45% 27-11-20	EUR	100,000,000	100,192,755.89	0.45
TOTAL GERMANY			255,237,550.49	1.13
ITALY				
MEDIOBANCA CREDITO FINANZ E3R+0.6% 08-08-21	EUR	100,000,000	100,100,000.00	0.45

Portfolio Listing in EUR

Name of security	Currency	Quantity	Market value	%
MERCEDESSENZ FINANCIAL SERVICES ITALIA E3R+0.35% 11-10-19	EUR	50,000,000	50,006,776.50	0.22
TOTAL ITALY			150,106,776.50	0.67
JAPAN				
CENTRAL NIPPON EXPRESSWAY 0.001% 07-08-20	EUR	50,000,000	50,099,065.57	0.22
SUMITOMO MITSUI BANKING E3R+0.5% 13-07-20	EUR	50,000,000	50,152,025.61	0.23
SUMITOMO TRUST AND BANKING E3R+0.5% 25-09-20	EUR	42,800,000	42,908,796.70	0.19
TOTAL JAPAN			143,159,887.88	0.64
LUXEMBURG				
INTE BANK LUXEMBOURG E3R+0.35% 13-04-20	EUR	26,000,000	26,022,476.22	0.12
INTE BANK LUXEMBOURG E3R+0.75% 26-09-21	EUR	50,000,000	50,176,927.78	0.22
INTE BANK LUXEMBOURG ZCP 15-10-20	EUR	100,000,000	100,235,000.00	0.45
INTESA SANPAOLO BANK LUXEMBOURG SA E3R+0.5% 08-07-20	EUR	200,000,000	200,141,866.67	0.88
MOHAWK CAPITAL FINANCE E3RJ+0.3% 18-05-20	EUR	63,000,000	63,000,000.00	0.28
PURPLE PROTECTED ASSET OIS+0.0% 29-07-20	EUR	150,000,000	149,952,750.00	0.67
PURPLE PROTECTED ASSET OIS+0.1% 27-04-20	EUR	150,000,000	149,829,750.00	0.67
SG ISSUER SA ZCP 19-04-20	EUR	150,000,000	150,000,000.00	0.66
TYCO ELECTRONICS GROUP 0.0% 10-06-21	EUR	80,000,000	80,040,000.00	0.36
TOTAL LUXEMBURG			969,398,770.67	4.31
NETHERLANDS				
AKZO NOBEL NV E3R+0.2% 08-11-19	EUR	4,500,000	4,502,385.54	0.02
BMW FIN E3R+0.25% 19-10-20	EUR	125,000,000	125,276,796.25	0.56
BMW FIN E3R+0.25% 21-09-20	EUR	100,000,000	100,022,407.00	0.44
BMW FIN E3R+0.25% 24-01-20	EUR	35,000,000	35,046,440.10	0.16
BMW FIN E3R+0.25% 27-03-20	EUR	50,000,000	50,101,865.50	0.22
DE VOLKSBANK NV E3R+0.4% 27-04-20	EUR	79,000,000	79,157,881.50	0.35
HEINEKEN NV 0.0% 28-05-21 EMTN	EUR	100,000,000	100,150,000.00	0.45
ING BANK NV E3R+0.4% 26-11-20	EUR	40,300,000	40,422,497.49	0.18
ING BANK NV E3R+0.5% 13-07-20	EUR	50,000,000	50,154,676.44	0.22
NATLENERLANDEN BANK NV E3R+0.4% 11-12-20	EUR	57,000,000	57,085,500.00	0.25
THERMO FISHER SCIENTIFIC FINANCE I BV E3R+0.3% 07-08-20	EUR	185,000,000	185,182,225.00	0.83
TOTAL NETHERLANDS			827,102,674.82	3.68
SWEDEN				
SCANIA CV AB E3R+0.4% 23-01-20	EUR	50,000,000	50,016,655.83	0.22
SCANIA CV AB E3R+0.51% 26-04-21	EUR	50,000,000	49,992,283.33	0.22
SCANIA CV AB E3R+60.0% 27-08-21	EUR	50,000,000	50,161,377.78	0.22
TOYOTA INDUS FIN INTL AB E3R+0.175% 14-06-21	EUR	50,000,000	50,075,000.00	0.22
TOYOTA INDUS FIN INTL AB E3R+0.175% 15-11-19	EUR	20,000,000	20,007,597.20	0.09

Portfolio Listing in EUR

Name of security	Currency	Quantity	Market value	%
VOLVO TREASURY AB E3R+0.4% 16-11-20	EUR	100,000,000	100,133,012.00	0.45
TOTAL SWEDEN			320,385,926.14	1.42
UNITED KINGDOM				
BARCLAYS BANK PLC ZCP 07-05-20	EUR	134,000,000	134,151,420.00	0.60
BARCLAYS BANK PLC ZCP 10-06-20	EUR	134,000,000	134,163,480.00	0.60
GSK CAP E3R+0.6% 23-09-21 EMTN	EUR	147,100,000	148,061,984.97	0.65
HITACHI CAPITAL UK E3RJ+0.75% 30-04-20	EUR	30,000,000	30,106,167.47	0.13
HITACHI CAPITAL UK PLC E3R+0.25% 10-10-19	EUR	22,500,000	22,500,000.00	0.10
HSBC BK E3R+0.45% 22-05-20	EUR	98,000,000	98,268,996.93	0.44
SANTANDER UK E3R+0.4% 14-08-20	EUR	125,000,000	125,244,202.50	0.56
TOTAL UNITED KINGDOM			692,496,251.87	3.08
USA				
AT T E3R+0.4% 03-08-20	EUR	125,000,000	125,240,693.47	0.56
CITIGROUP GLOBAL MKTS E3R+0.35% 27-03-20	EUR	50,000,000	50,072,827.50	0.22
FIDELITY NATL INFORMATION SCES E3R+0.4% 21-05-21	EUR	44,800,000	44,838,752.00	0.20
FORD MOTOR CREDIT E3R+0.35% 12-12-19	EUR	40,000,000	39,967,991.20	0.18
FORD MOTOR CREDIT E3R+0.35% 16-12-19	EUR	112,200,000	112,106,557.60	0.50
GEN MILLS 0.0000010% 15-01-20	EUR	50,000,000	50,000,000.00	0.22
MEDTRONIC GLOBAL HOLDINGS SCA E3R+0.2% 07-03-21	EUR	26,500,000	26,579,931.69	0.12
PROLOGIS LP E3R+0.25% 29-01-20	EUR	46,000,000	46,026,375.48	0.20
STRYKER CORPORATION E3R+0.28% 30-11-20	EUR	65,300,000	65,389,950.75	0.29
UNITED TECHNOLOGIES E3R+0.15% 13-11-19	EUR	21,500,000	21,512,074.62	0.10
TOTAL USA			581,735,154.31	2.59
Total listed bond and similar securities			5,484,457,292.89	24.39
Total bonds and similar securities			5,484,457,292.89	24.39
Credit instruments				
Credit instruments traded in a regulated market or equivalent				
AUSTRALIA				
AMCOR LIMITED 141019 FIX -0.23	EUR	20,000,000	20,001,789.05	0.09
TOTAL AUSTRALIA			20,001,789.05	0.09
BELGIUM				
BELFIUS BANK 100920 FIX -0.44	EUR	40,000,000	40,169,873.93	0.18
BNP PARIBAS FORTIS SA 021219 FIX -0.15	EUR	100,000,000	100,050,071.56	0.44
BNP PARIBAS FORTIS SA 031019 FIX -0.2	EUR	150,000,000	150,004,441.76	0.67
TOTAL BELGIUM			290,224,387.25	1.29
EIRE				
ARABELLA FINANCE 041019 FIX -0.15	EUR	100,000,000	100,001,666.69	0.44
TOTAL EIRE			100,001,666.69	0.44

Portfolio Listing in EUR

Name of security	Currency	Quantity	Market value	%
FRANCE				
ALTAREA 021219 FIX -0.11	EUR	26,000,000	26,005,005.96	0.12
ALTAREA 041119 FIX -0.11	EUR	20,000,000	20,002,139.12	0.09
ATOS SE 300120 FIX -0.135	EUR	10,000,000	10,004,577.09	0.04
AUCHAN HOLDING SA 191119 FIX -0.11	EUR	10,000,000	10,001,528.01	0.04
BANQUE PALATINE 220720 OIS 0.195	EUR	15,000,000	14,994,651.12	0.07
BFCM (BANQUE F 120220 OIS 0.1	EUR	50,000,000	49,915,391.51	0.22
BFCM (BANQUE FE 220720 OIS 0.18	EUR	200,000,000	199,924,943.11	0.89
BFCM (BANQUE FE 230420 OIS 0.16	EUR	200,000,000	199,837,971.89	0.89
BFCM (BANQUE FE 270720 OIS 0.17	EUR	250,000,000	249,908,212.50	1.12
BNP PA OIS+0.155% 05-08-20	EUR	240,000,000	239,938,447.60	1.07
BNP PARIBAS 130320 OIS 0.17	EUR	111,000,000	110,913,736.44	0.49
BOLLORE ZCP 29-10-19	EUR	800,000	800,067.67	
BOLLORE 131219 FIX -0.125	EUR	5,000,000	5,001,285.05	0.02
BOLLORE 131219 FIX -0.125	EUR	1,000,000	1,000,257.01	
BOLLORE 241219 FIX -0.135	EUR	50,000,000	50,015,942.58	0.22
BOLLORE 271219 FIX -0.135	EUR	28,000,000	28,009,243.05	0.12
BPCE 030220 OIS 0.215	EUR	150,000,000	149,894,411.04	0.67
BPCE 030720 OIS 0.19	EUR	250,000,000	249,886,241.67	1.12
BPCE 310320 OIS 0.2	EUR	200,000,000	199,916,057.50	0.89
BPCE 311219 OIS 0.215	EUR	75,000,000	74,921,191.84	0.33
BRED BANQUE POPULAIRE 070520 OIS 0.18	EUR	72,000,000	71,972,565.92	0.32
BRED BANQUE POPULAIRE 180920 FIX -0.34	EUR	42,500,000	42,642,568.32	0.19
CAISSE REGIONAL 110220 OIS 0.22	EUR	20,000,000	19,980,704.10	0.09
CAISSE REGIONAL 240720 OIS 0.17	EUR	35,000,000	34,986,578.90	0.16
CAISSE REGIONAL 260820 OIS 0.17	EUR	30,000,000	29,993,429.62	0.13
CARMILA SA 031019 FIX -0.215	EUR	10,000,000	10,000,179.17	0.04
CARMILA SA 091019 FIX -0.22	EUR	8,000,000	8,000,440.02	0.04
COVIVIO SA 201219 FIX -0.315	EUR	21,600,000	21,615,319.86	0.10
COVIVIO SA 291019 FIX -0.325	EUR	7,000,000	7,001,833.12	0.03
CRCA A OIS+0.17% 06-12-19	EUR	30,000,000	29,951,148.45	0.13
CRCA A OIS+0.19% 13-12-19	EUR	50,000,000	49,927,997.67	0.22
CRCA A OIS+0.21% 05-03-20	EUR	20,000,000	19,981,499.00	0.09
CRCA N OIS+0.16% 08-11-19	EUR	20,000,000	19,962,680.97	0.09
CRCAM AQUITAINE 051219 OIS 0.17	EUR	15,000,000	14,977,499.22	0.07
CRCAM AQUITAINE 070220 OIS 0.22	EUR	14,500,000	14,492,235.91	0.06
CRCAM AQUITAINE 090420 OIS 0.2	EUR	35,000,000	34,971,732.76	0.16
CRCAM AQUITAINE 120520 OIS 0.19	EUR	55,000,000	54,961,461.50	0.24
CRCAM AQUITAINE 130320 FIX -0.14	EUR	25,000,000	25,016,051.97	0.11

Portfolio Listing in EUR

Name of security	Currency	Quantity	Market value	%
CRCAM NORMANDIE SEINE 100120 OIS 0.21	EUR	29,000,000	28,966,619.45	0.13
CRCAM NORMANDIE SEINE 290420 OIS 0.19	EUR	70,000,000	69,945,242.32	0.31
CRCAM PYRENEES GASCOGNE 140420 OIS 0.2	EUR	20,000,000	19,983,847.29	0.09
CRCAM TOULOUSE / MIDI TOULOUZA 110220 OIS 0.22	EUR	25,000,000	24,975,880.12	0.11
CRED L E3R+0.1% 02-12-19	EUR	25,000,000	24,993,726.78	0.11
CREDIT AGRICOLE SA 070820 OIS 0.16	EUR	80,000,000	79,974,090.13	0.36
CREDIT INDUSTRIEL ET COMMERCIAL 100720 OIS 0.18	EUR	200,000,000	199,911,381.50	0.89
CREDIT INDUSTRIEL ET COMMERCIAL 180520 O	EUR	150,000,000	149,900,817.71	0.67
CREDIT INDUSTRIEL ET 0.17 030820	EUR	90,000,000	89,978,380.35	0.40
FINA E3R+0.13% 06-02-20	EUR	40,000,000	39,984,722.22	0.18
GROU E E3R+0.66% 02-07-21	EUR	50,000,000	50,037,147.54	0.22
GROU E E3R+0.66% 09-07-21	EUR	50,000,000	50,033,418.03	0.22
GROU E E3R+0.66% 25-06-21	EUR	50,000,000	50,001,805.56	0.22
HSBC FRANCE ZCP 31-07-20	EUR	145,000,000	145,411,881.78	0.65
HSBC FRANCE 130720 FIX -0.3375	EUR	150,000,000	150,435,672.11	0.67
HSBC FRANCE 150920 OIS 0.15	EUR	100,000,000	99,989,217.94	0.44
ILIAD SA 030220 FIX -0.145	EUR	20,000,000	20,010,155.15	0.09
JCDECAUX SA 221119 FIX -0.175	EUR	10,000,000	10,002,577.05	0.04
LA BANQUE POSTALE 180320 OIS 0.155	EUR	50,000,000	49,962,165.45	0.22
LA BANQUE POSTALE 311219 OIS 0.185	EUR	50,000,000	49,935,883.50	0.22
LAGARDERE SCA 141019 FIX -0.12	EUR	15,000,000	15,000,700.03	0.07
LAGARDERE SCA 151019 FIX -0.125	EUR	45,000,000	45,002,343.87	0.20
LAGARDERE SCA 231019 FIX -0.125	EUR	20,000,000	20,001,597.35	0.09
LAGARDERE SCA 251119 FIX -0.145	EUR	34,000,000	34,007,670.62	0.15
LAGARDERE SCA 261119 FIX -0.165	EUR	3,000,000	3,000,783.95	0.01
LAGARDERE SCA 291019 FIX -0.12	EUR	15,000,000	15,001,450.14	0.07
NATIXIS 030420 OIS 0.2	EUR	350,000,000	349,854,824.09	1.57
NATIXIS 290720 OIS 0.19	EUR	200,000,000	199,933,570.00	0.89
NORD EST 080720 FIX -0.075	EUR	50,000,000	50,029,392.27	0.22
NORD EST 100720 FIX -0.075	EUR	200,000,000	200,118,403.39	0.89
NORD EST 100920 FIX -0.2575	EUR	80,000,000	80,198,480.10	0.36
NORD EST 110920 FIX -0.2575	EUR	120,000,000	120,298,582.75	0.53
NORD EST 150920 FIX -0.2625	EUR	200,000,000	200,513,188.44	0.89
NORD EST 260620 FIX 0.01	EUR	150,000,000	149,988,750.84	0.67
RENAULT SA ZCP 20-12-19	EUR	1,000,000	1,000,720.52	
RENAULT SA ZCP 29-11-19	EUR	1,000,000	1,000,533.62	
RENAULT SA 021219 FIX -0.325	EUR	75,000,000	75,033,448.22	0.33
SAFRAN SA 301019 FIX -0.275	EUR	55,000,000	55,012,607.06	0.24
SOCI G E3R+0.28% 24-09-21	EUR	42,000,000	41,999,209.00	0.19

Portfolio Listing in EUR

Name of security	Currency	Quantity	Market value	%
SOCIETE FONCIERE LYONNAISE 071119 FIX -0.18	EUR	12,000,000	12,002,280.43	0.05
SOCIETE GENERALE SA 021120 OIS 0.22	EUR	250,000,000	249,952,256.28	1.12
SOCIETE GENERALE SA 211220 OIS 0.22	EUR	470,000,000	469,969,799.29	2.10
SOCIETE GENERALE SA 311219 OIS 0.18	EUR	150,000,000	149,789,146.77	0.67
SONEPAR 240220 FIX -0.15	EUR	19,000,000	19,011,644.63	0.08
SONEPAR 241019 FIX -0.14	EUR	20,000,000	20,001,866.84	0.09
STE NTL D ETUDE & 211019 FIX -0.275	EUR	50,000,000	50,008,022.12	0.22
TECH EURO SNC ZCP 31-10-19	EUR	10,000,000	10,002,153.24	0.04
VEOLIA ENVIRONNEMENT SA 210720 FIX -0.28	EUR	19,000,000	19,041,375.40	0.08
TOTAL FRANCE			6,462,536,661.48	28.74
GERMANY				
CONTINENTAL AG 291119 FIX -0.14	EUR	30,000,000	30,007,001.63	0.13
DEKABANK DEUTSCHE GIROZENTRALE 030220 FIX -0.195	EUR	100,000,000	100,111,473.12	0.45
DEKABANK DEUTSCHE GIROZENTRALE 121119 FIX -0.2325	EUR	100,000,000	100,051,918.39	0.44
E.ON SE. 281019 FIX -0.3	EUR	33,500,000	33,507,818.49	0.15
LANDESBANK HESSEN THUERINGEN 010920 FIX -0.44	EUR	150,000,000	150,564,244.57	0.67
VOLK AKTI ZCP 09-04-20	EUR	7,000,000	7,002,801.12	0.03
TOTAL GERMANY			421,245,257.32	1.87
HONG KONG				
AGRICULTURAL B 290620 FIX 0.0	EUR	25,000,000	24,999,999.98	0.11
AGRICULTURAL BANK 070720 FIX -0.005	EUR	100,000,000	100,003,902.93	0.44
BANK OF CHINA HONG KONG BRANCH 230620 FI	EUR	100,000,000	100,117,627.10	0.45
TOTAL HONG KONG			225,121,530.01	1.00
ITALY				
SNAM SPA 230120 FIX -0.19	EUR	40,000,000	40,024,292.52	0.18
UNICREDIT SPA 110920 FIX -0.32	EUR	250,000,000	250,773,496.92	1.11
TOTAL ITALY			290,797,789.44	1.29
LUXEMBURG				
AGRICULTURAL B 310720 FIX 0.0	EUR	40,000,000	39,999,999.97	0.18
AGRICULTURAL BAN 180920 FIX -0.14	EUR	60,000,000	60,082,713.87	0.27
AGRICULTURAL BANK 070920 FIX -0.125	EUR	20,000,000	20,006,318.91	0.09
ARCELOR FINANCE S.A. 160420 FIX -0.135	EUR	20,000,000	20,016,994.66	0.09
ARCELOR FINANCE S.A. 230420 FIX -0.185	EUR	9,000,000	9,010,108.95	0.04
ARCELOR FINANCE S.A. 250520 FIX -0.2	EUR	33,000,000	33,027,726.08	0.15
ARCELOR FINANCE S.A. 260520 FIX -0.195	EUR	40,000,000	40,033,022.52	0.18
ARCELORMITTAL 080620 FIX -0.245	EUR	5,500,000	5,509,448.70	0.02
ARCELORMITTAL 270420 FIX -0.195	EUR	50,000,000	50,060,600.03	0.22
INDUSTRIAL AND C 140920 FIX -0.32	EUR	50,000,000	50,156,041.02	0.22
INDUSTRIAL AND C 150920 FIX -0.28	EUR	25,000,000	25,068,436.83	0.11

Portfolio Listing in EUR

Name of security	Currency	Quantity	Market value	%
INTESA SANPAOLO 190220 FIX -0.19	EUR	100,000,000	100,075,000.65	0.44
MEDIOBANCA INTERNATIONAL (LUX) 280220 FIX 0.25	EUR	100,000,000	100,148,611.11	0.45
TOTAL LUXEMBURG			553,195,023.30	2.46
NETHERLANDS				
GRANDVISION FINANCE BV 071119 FIX -0.215	EUR	30,000,000	30,006,809.88	0.13
GRANDVISION FINANCE BV 231019 FIX -0.215	EUR	20,000,000	20,002,747.60	0.09
GRANDVISION FINANCE BV 301019 FIX -0.215	EUR	11,500,000	11,502,060.79	0.05
ING BANK NV 060120 OIS 0.19	EUR	157,000,000	156,853,240.15	0.70
ING BANK NV 070420 OIS 0.18	EUR	193,000,000	192,886,356.24	0.85
ING BANK NV 120620 OIS 0.18	EUR	150,000,000	150,050,426.63	0.67
ING BANK NV 180820 OIS 0.185	EUR	150,000,000	150,023,938.88	0.67
ING BANK NV 291019 FIX 0.18	EUR	100,000,000	100,037,176.51	0.44
TELEFONICA EUROPE BV 100220 FIX -0.27	EUR	17,000,000	17,016,974.43	0.08
TELEFONICA EUROPE BV 100220 FIX -0.2725	EUR	17,000,000	17,017,131.76	0.08
TELEFONICA EUROPE BV 100220 FIX -0.275	EUR	16,000,000	16,016,272.09	0.07
TELEFONICA EUROPE BV 150120 FIX -0.26	EUR	26,500,000	26,520,903.08	0.12
VOLKSWAGEN INTE 111019 FIX 0.07	EUR	50,000,000	50,003,022.28	0.22
TOTAL NETHERLANDS			937,937,060.32	4.17
SPAIN				
INMOBILIARIA COLONIAL SOCIMI SA 041219 FIX -0.27	EUR	9,000,000	9,004,389.64	0.04
TOTAL SPAIN			9,004,389.64	0.04
SWEDEN				
SCANIA CV AB 020420 FIX -0.075	EUR	50,000,000	50,019,278.26	0.22
SCANIA CV AB 080920 FIX -0.275	EUR	15,000,000	15,029,500.00	0.07
SCANIA CV AB 090920 FIX -0.275	EUR	20,000,000	20,039,925.13	0.09
SCANIA CV AB 190520 FIX -0.08	EUR	50,000,000	50,063,381.35	0.22
SVENSKA HANDELSBANKEN AB 080120 FIX -0.225	EUR	200,000,000	200,199,348.50	0.89
TOTAL SWEDEN			335,351,433.24	1.49
UNITED KINGDOM				
BAT INTERNATIONAL FINANCE PLC 251019 FIX -0.215	EUR	30,000,000	30,004,479.84	0.13
CREDIT SUISSE AG LONDON BRANCH 040920 FIX -0.45	EUR	3,000,000	3,010,057.94	0.01
CREDIT SUISSE AG LONDON BRANCH 190820 FIX -0.45	EUR	250,000,000	250,835,598.60	1.13
CREDIT SUISSE AG LONDON BRANCH 240820 FIX -0.45	EUR	47,000,000	47,152,585.26	0.21
CREDIT SUISSE AG LONDON BRANCH 280820 FIX -0.45	EUR	47,000,000	47,154,892.86	0.21
INDUST & COMMERC 170120 FIX -0.3	EUR	30,000,000	30,027,274.77	0.13
INDUST & COMMERC 090320 FIX -0.245	EUR	20,000,000	20,021,937.93	0.09
UBS BK OF SWITZERLAND LON 061119 FIX -0.	EUR	129,000,000	129,040,174.65	0.57
UNICREDIT SPA 090420 FIX 0.01	EUR	175,000,000	175,093,383.14	0.78
TOTAL UNITED KINGDOM			732,340,384.99	3.26

Portfolio Listing in EUR

Name of security	Currency	Quantity	Market value	%
USA				
FIDE NATI INFO ZCP 28-10-19	EUR	18,000,000	18,002,800.44	0.08
FIDELITY NATIONAL FINANCIAL INC 070120 FIX -0.12	EUR	179,000,000	179,059,089.50	0.80
FIDELITY NATIONAL FINANCIAL INC 141019 FIX -0.2	EUR	21,000,000	21,001,633.46	0.09
FIDELITY NATIONAL INFORMATION 240120 FIX -0.28	EUR	36,000,000	36,032,509.33	0.16
GENERAL ELECTRIC COMPANY 131219 FIX -0.29	EUR	25,000,000	25,014,911.67	0.11
TOTAL USA			279,110,944.40	1.24
Total credit instruments traded on a regulated or similar market			10,656,868,317.13	47.38
Credit instruments not traded in a regulated market or equivalent				
EIRE				
FCA BANK SPA IRISH BRANCH TF 10-07-20 FI	EUR	40,000,000	39,984,228.44	0.18
FCA BANK SPA IRISH BRANCH TF 10-07-20 FI	EUR	15,000,000	14,994,085.67	0.07
FCA BANK SPA IRISH BRANCH 180320 FIX 0.2	EUR	100,000,000	99,952,800.07	0.44
UNICREDIT BANK IRELAND PLC 010720 FIX -0	EUR	300,000,000	300,229,341.86	1.33
TOTAL EIRE			455,160,456.04	2.02
FRANCE				
BFCM BANQ FEDE CRE ZCP 30-01-20	EUR	20,500,000	20,526,828.42	0.09
TOTAL FRANCE			20,526,828.42	0.09
GERMANY				
CONTINENTAL AG ZCP 21-08-20	EUR	12,000,000	12,016,322.17	0.05
VOLKSWAGEN AKTIENGESELLSCHAFT 030920 FIX -0.29	EUR	13,000,000	13,033,044.47	0.06
VOLKSWAGEN AKTIENGESELLSCHAFT 040920 FIX -0.285	EUR	30,000,000	30,058,415.02	0.14
TOTAL GERMANY			55,107,781.66	0.25
ITALY				
SNAM SPA ZCP 03-10-19	EUR	98,000,000	98,001,919.20	0.43
SNAM SPA 241019 FIX -0.23	EUR	35,000,000	35,005,367.49	0.16
TOTAL ITALY			133,007,286.69	0.59
LUXEMBURG				
AGRICULTURAL BAN 240920 FIX -0.12	EUR	20,000,000	20,024,028.83	0.09
BNP PARIBAS 021019 FIX -0.2	EUR	25,500,000	25,500,448.74	0.11
INTE SANP BANK LUX ZCP 21-04-20	EUR	300,000,000	299,915,024.08	1.34
TOTAL LUXEMBURG			345,439,501.65	1.54
NETHERLANDS				
NATURGY FINANCE BV 081019 FIX -0.3	EUR	25,000,000	25,001,819.47	0.11
TELEFONICA EUROPE BV 230120 FIX -0.275	EUR	50,000,000	50,040,260.03	0.23
VOLK INTE FINA NV ZCP 11-10-19	EUR	30,000,000	30,001,826.57	0.13
VOLK INTE FINA NV ZCP 17-10-19	EUR	10,000,000	10,000,908.97	0.04

Portfolio Listing in EUR

Name of security	Currency	Quantity	Market value	%
VOLKSWAGEN INTER 071019 FIX -0.075	EUR	26,000,000	26,001,014.59	0.12
TOTAL NETHERLANDS			141,045,829.63	0.63
SPAIN				
INMOBILIARIA COLONIAL SOCIMI SA 231019 F	EUR	26,000,000	26,002,990.34	0.12
SANT CONS FINA SA ZCP 09-04-20	EUR	150,000,000	150,216,311.49	0.66
SANTANDER CONSUMER FINANCE S.A 281119 FIX -0.03	EUR	150,000,000	150,061,938.69	0.67
TOTAL SPAIN			326,281,240.52	1.45
UNITED KINGDOM				
AMCOR UK FINANCE PLC 111219 FIX -0.23	EUR	35,000,000	35,016,107.41	0.16
BAT INTERNATIONAL FINANCE PLC 081019 FIX	EUR	5,000,000	5,000,238.90	0.02
BAT INTERNATIONAL FINANCE PLC 251019 FIX	EUR	30,000,000	30,004,375.64	0.13
BAT INTERNATIONAL FINANCE PLC 251019 FIX	EUR	25,000,000	25,003,820.03	0.11
BAT INTERNATIONAL FINANCE PLC 281019 FIX	EUR	10,000,000	10,001,711.40	0.04
BAT INTERNATIONAL FINANCE PLC 281019 FIX	EUR	7,500,000	7,501,254.38	0.03
BAT INTERNATIONAL FINANCE PLC 281019 FIX	EUR	7,500,000	7,501,225.20	0.03
ENEL FINANCE INTERNATIONAL SA 060320 FIX 0.09	EUR	55,000,000	54,978,283.58	0.24
IMPERIAL BRANDS FINANCE PLC 010420 FIX 0.13	EUR	40,000,000	39,973,439.87	0.18
INDUST & COMMERC 060120 FIX -0.29	EUR	23,000,000	23,013,557.03	0.10
INDUST & COMMERC 160320 FIX -0.27	EUR	40,000,000	40,050,463.58	0.18
INDUST & COMMERC 200320 FIX -0.235	EUR	20,000,000	20,022,480.80	0.09
UBS BK OF SWIT LON ZCP 06-01-20	EUR	75,000,000	75,076,912.84	0.34
UBS BK OF SWIT LON ZCP 29-11-19	EUR	88,000,000	88,041,038.86	0.40
TOTAL UNITED KINGDOM			461,184,909.52	2.05
Total credit instruments not traded on a regulated or similar market			1,937,753,834.13	8.62
Total credit instruments			12,594,622,151.26	56.00
Collective investment undertakings				
General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries				
FRANCE				
AMUNDI TRESO COURT TERME I C	EUR	26,587	496,087,699.74	2.20
BFT MONETAIRE COURT TERME I2 C	EUR	30,125	298,457,713.75	1.33
CPR CASH I SI	EUR	49	547,769,599.09	2.43
MONETAIRE BIO	EUR	7,641	89,495,976.60	0.40
TOTAL FRANCE			1,431,810,989.18	6.36

Portfolio Listing in EUR

Name of security	Currency	Quantity	Market value	%
LUXEMBURG				
AMUNDI MONEY MARKET IV	EUR	19,645.487	19,632,500.59	0.09
TOTAL LUXEMBURG			19,632,500.59	0.09
TOTAL General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries			1,451,443,489.77	6.45
Total collective investment undertakings			1,451,443,489.77	6.45
Transactions involving transfer of financial instruments				
Listed bonds and similar securities				
ENEL 4,25%03-13 EMTN SR	EUR	-45,000,000		
ENI 4 5/8%03-13 EMTN	EUR	-20,000,000		
Total listed bond and similar securities				
Total transactions involving transfer of financial instruments				
Hedges				
Other hedges				
Interest rate swaps				
OIS/0.0/FIX/-0.335	EUR	50,035,024	-17,225.22	
OIS/0.0/FIX/-0.337	EUR	26,019,514	-8,158.99	
OIS/0.0/FIX/-0.339	EUR	25,551,671	-7,205.40	
OIS/0.0/FIX/-0.339	EUR	30,022,391	-9,085.97	
OIS/0.0/FIX/-0.341	EUR	10,007,004	-2,987.03	
OIS/0.0/FIX/-0.343	EUR	150,303,947	-36,690.91	
OIS/0.0/FIX/-0.345	EUR	100,235,637	-32,068.21	
OIS/0.0/FIX/-0.346	EUR	20,524,903	-11,524.05	
OIS/0.0/FIX/-0.346	EUR	100,182,331	-28,264.81	
OIS/0.0/FIX/-0.346	EUR	129,248,300	-38,402.91	
OIS/0.0/FIX/-0.346	EUR	150,045,513	-51,469.26	
OIS/0.0/FIX/-0.346	EUR	100,197,556	-57,372.23	
OIS/0.0/FIX/-0.348	EUR	88,160,452	-28,594.07	
OIS/0.0/FIX/-0.351	EUR	200,456,037	-85,104.87	
OIS/0.0/FIX/-0.352	EUR	75,121,529	-30,565.15	
OIS/0.0/FIX/-0.353	EUR	100,140,196	-27,652.42	
OIS/0.0/FIX/-0.386	EUR	50,040,477	-35,449.48	
OIS/0.0/FIX/-0.431	EUR	25,015,426	2,204.35	
OIS/0.0/FIX/-0.454	EUR	26,535,262	3,829.44	
OIS/0.0/FIX/-0.475	EUR	20,020,646	2,057.57	
OIS/0.0/FIX/-0.486	EUR	50,070,376	13,741.66	
OIS/0.0/FIX/-0.497	EUR	150,513,627	10,143.97	
OIS/0.0/FIX/-0.507	EUR	75,060,987	13,762.69	

Portfolio Listing in EUR

Name of security	Currency	Quantity	Market value	%
OIS/0.0/FIX/-0.511	EUR	50,075,133	16,264.00	
OIS/0.0/FIX/-0.518	EUR	9,012,736	3,543.47	
OIS/0.0/FIX/-0.526	EUR	23,022,069	5,747.01	
OIS/0.0/FIX/-0.527	EUR	145,486,774	36,063.45	
OIS/0.0/FIX/-0.54	EUR	19,053,943	8,473.27	
OIS/0.0/FIX/-0.579	EUR	40,060,106	27,188.25	
OIS/0.0/FIX/-0.581	EUR	33,050,677	22,940.37	
OIS/0.0/FIX/-0.604	EUR	20,055,766	15,037.48	
OIS/0.0/FIX/-0.607	EUR	15,041,824	11,841.00	
OIS/0.0/FIX/-0.609	EUR	150,672,165	129,989.85	
OIS/0.0/FIX/-0.614	EUR	251,082,794	216,871.72	
OIS/0.0/FIX/-0.615	EUR	30,085,744	26,115.76	
OIS/0.0/FIX/-0.624	EUR	13,037,809	12,585.57	
OIS/0.0/FIX/-0.627	EUR	20,025,518	19,824.42	
OIS/0.0/FIX/-0.634	EUR	47,211,270	51,563.27	
OIS/0.0/FIX/-0.634	EUR	47,208,899	51,447.72	
OIS/0.0/FIX/-0.637	EUR	3,013,750	3,397.50	
TOTAL Interest rate swap			196,812.81	
Total other hedges			196,812.81	
Total hedges			196,812.81	
Receivables			119,898.97	
Debts			-58,100,050.20	-0.26
Financial accounts			2,947,978,905.16	13.11
Net assets			22,490,697,729.05	100.00

Amundi Asset Management, French “société par actions simplifiée”-SAS. 1 086 262 605 € capital amount.
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