

AMUNDI CASH CORPORATE

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 & ASSOCIÉS

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.	34,694,786,907.68
b) Bank assets	3,120,215,339.02
c) Other assets held by the UCI	3,176,671,701.01
d) Total assets held by the UCI (lines a+b+c)	40,991,673,947.71
e) Liabilities	-622,390,466.19
f) Net asset value (lines d+e = net assets of the UCI)	40,369,283,481.52

* 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 CASH CORPORATE P	C	217,176,913.91	22,006.043	9,868.9670
AMUNDI CASH CORPORATE M-C	C	227,433.89	1.147	198,285.8674
AMUNDI CASH CORPORATE IC	C	10,367,480,689.27	44,451.505	233,231.2638
AMUNDI CASH CORPORATE E	C	5,391,449.83	271.482	19,859.3270
AMUNDI CASH CORPORATE ID	C/D	370,744,666.07	1,665.000	222,669.4691
AMUNDI CASH CORPORATE - R (C)	C	25,629,463.21	2,581.430	9,928.3975
AMUNDI CASH CORPORATE I2	C	29,113,021,463.34	2,931,367.429	9,931.5497
AMUNDI CASH CORPORATE DP	C/D	269,611,402.00	1,342.887	200,769.9843

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.	76.89	75.72
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.	9.05	8.92
D) Newly issued eligible financial securities as detailed in section 4 of part I of Article R. 214-11 of the Monetary and Financial Code.		
E) Other assets.	5.54	5.46

* 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 **
Euro	EUR	34,694,786,907.68	85.94	84.64
TOTAL		34,694,786,907.68	85.94	84.64

* 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	34.04	33.52
United Kingdom	10.66	10.50
Luxembourg	9.21	9.07
Netherlands	6.83	6.72
Sweden	5.47	5.39
Ireland	4.66	4.59
United States of America	3.67	3.62
Canada	2.79	2.75
Belgium	2.16	2.13
Germany	2.10	2.07
Japan	1.58	1.55
Spain	1.12	1.10
Italy	0.64	0.63
Australia	0.62	0.61
Republic of Korea	0.32	0.32
Department of Réunion	0.06	0.06
TOTAL	85.94	84.64

* 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	5.54	5.46
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	5.54	5.46

* 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.	24,761,474,475.25	22,521,553,564.97
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.	2,017,834,232.08	1,870,970,000.00
D) Newly issued eligible financial securities as detailed in section 4 of part I of Article R. 214-11 of the Monetary and Financial Code.		
E) Other assets.	400,005,395.29	2,050,425,731.95

Distribution during the period

	Unit	Net unit amount €	Tax credit (1) €	Gross unit amount (2) €
Dividends paid				
	AMUNDI CASH CORPORATE DP			
	AMUNDI CASH CORPORATE ID			
Dividends to pay				
	AMUNDI CASH CORPORATE DP			
	AMUNDI CASH CORPORATE ID			

(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)

	Securities lending	Securities borrowing	Repurchase agreement	Reverse repurchase agreement	TRS
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a) Securities and commodities loaned

Amount					
% of net assets*					

*% excluding cash and cash equivalent

b) Assets committed for each type of operation for financing securities and TRS given as an absolute value

Amount			601,007,901.55		
% of net assets			1.49%		

c) Ten main issuers of collateral received (excluding cash) for all types of financing transactions

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d) Ten largest counterparties by absolute value of assets and liabilities without offsetting

B.R.E.D. PARIS FRANCE			601,007,901.55		
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e) Type and quality of collateral

Type					
- Equities					
- Bonds					
- UCI					
- Transferable debt instruments					
- Cash			600,573,994.20		
Rating					
Collateral currency					
- EURO			600,573,994.20		

f) Settlement and compensation of agreements

Triparties				X	
Central counterparty					
Bilateral	X			X	

	Securities lending	Securities borrowing	Repurchase agreement	Reverse repurchase agreement	TRS
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g) Expiry of the collateral broken down by tranches

Less than 1 day					
1 day to 1 week					
1 week to 1 month					
1 to 3 months					
3 months to 1 year					
Over 1 year					
Open					

h) Expiry of operations for the financing of securities and TRS broken down by tranches

Less than 1 day					
1 day to 1 week			601,007,901.55		
1 week to 1 month					
1 to 3 months					
3 months to 1 year					
Over 1 year					
Open					

i) Data on the reuse of collateral

Maximum amount (%)					
Amount used (%)					
Income for the UCI following the reinvestment of cash guarantees in euros					

j) Data on the holding of collateral received by the UCI

Caceis Bank					
Securities					
Cash					

k) Data on the holding of collateral provided by the UCI

Securities					
Cash					

	Securities lending	Securities borrowing	Repurchase agreement	Reverse repurchase agreement	TRS
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j) Data on the income and costs breakdown

Income					
- UCI			6,002.74		
- Investment Manager					
- Third parties					
Costs					
- UCI			859,512.56		
- Investment Manager					
- Third parties					

e) Data on the type and quality of the collateral

Amundi Asset Management takes care to only accept securities with a high credit quality and seeks to increase the value of its guarantees by applying discounts on the valuation of the securities received. This measure is regularly reviewed and updated.

i) Data on the reuse of collateral

"The regulations applicable to UCITS prohibit the reuse of guarantees received in securities. Guarantees received in cash are reinvested in the following five areas:

- o short term monetary UCITS (as defined by the ESMA in its guidelines on listed funds and other issues relating to UCITS)
- o Deposit
- o High quality long-term State securities
- o High quality short-term State securities
- o Reverse repurchase agreements"

The maximum amount for reuse is 0% for securities and 100% of the amount received for cash.

The amount used is 0% for securities and 100% for cash received.

k) Data on the holding of collateral provided by the UCI

Amundi Asset Management seeks to work with a low number of depositories, selected to ensure the securities received and cash are properly held.

l) Data on the income and costs breakdown

As part of the securities-lending and repurchase-agreement transactions, Amundi Asset Management has entrusted Amundi Intermédiation to take the following action, acting on behalf of the UCITS of the Amundi Group: selecting counterparties, requesting the implementation of market agreements, checking the counterparty risk, performing the qualitative and quantitative monitoring of collateralisation (dispersion checks, ratings and liquid assets), pensions and securities lending. The income arising from these transactions is returned to the UCITS. These transactions incur costs which are borne by the UCITS. Invoicing by Amundi Intermédiation may not exceed 50% of the income generated by these transactions.

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
Deposits				
D00904310	EUR	100,000,000	99,904,421.19	0.25
D0091601	EUR	100,000,000	99,905,728.11	0.24
D0092024	EUR	77,000,000	77,044,788.33	0.19
D0092223	EUR	60,000,000	59,989,268.33	0.15
TOTAL Deposits			336,844,205.96	0.83
Bonds and similar securities				
Bonds and similar securities traded on a regulated or similar market				
GERMANY				
DEUTSCHE WOHNEN AG ZCP 18-07-20	EUR	50,000,000	50,025,000.00	0.12
VOLKSWAGEN LEASING E3R+0.45% 27-11-20	EUR	100,000,000	100,193,511.44	0.25
TOTAL GERMANY			150,218,511.44	0.37
AUSTRALIA				
MACQUARIE E3R+0.5% 19-07-21	EUR	250,000,000	251,314,375.00	0.62
TOTAL AUSTRALIA			251,314,375.00	0.62
BELGIUM				
EUROCLEAR BANK SANV E3R+0.35% 24-03-20	EUR	50,000,000	50,010,380.00	0.12
TOTAL BELGIUM			50,010,380.00	0.12
CANADA				
BANK OF MONTREAL E3R+0.5% 13-07-20	EUR	200,000,000	200,417,917.78	0.50
BANK OF MONTREAL E3R+0.5% 15-06-20	EUR	150,000,000	150,309,687.00	0.37
BANK OF NOVA SCOTIA TORONTO E3R+0.5% 16-07-20	EUR	150,000,000	150,297,992.00	0.37
BANK OF NOVA SCOTIA TORONTO E3R+0.5% 23-07-20	EUR	150,200,000	150,504,912.51	0.37
NATL BANK OF CANADA E3R+0.5% 06-04-20	EUR	150,000,000	150,224,076.50	0.37
TORONTODOMINION BANK THE E3R+0.5% 13-07-20	EUR	325,000,000	325,922,749.39	0.81
TOTAL CANADA			1,127,677,335.18	2.79
UNITED STATES OF AMERICA				
AT T E3R+0.4% 03-08-20	EUR	350,000,000	350,458,391.50	0.86
CITIGROUP GLOBAL MKTS E3R+0.35% 27-03-20	EUR	250,000,000	250,170,120.00	0.61
FIDELITY NATL INFORMATION SCES E3R+0.4% 21-05-21	EUR	64,300,000	64,355,619.50	0.16
GEN MILLS 0.0000010% 15-01-20	EUR	140,000,000	140,000,000.00	0.35
MCKESSON E3R+0.15% 12-02-20	EUR	22,300,000	22,310,911.61	0.06
MEDTRONIC GLOBAL HOLDINGS SCA E3R+0.2% 07-03-21	EUR	53,000,000	53,131,296.37	0.13
PROLOGIS LP E3R+0.25% 29-01-20	EUR	155,500,000	155,505,450.28	0.39
STRYKER CORPORATION E3R+0.28% 30-11-20	EUR	127,200,000	127,375,218.00	0.32
TOTAL UNITED STATES OF AMERICA			1,163,307,007.26	2.88
FRANCE				
ALD E3R+0.35% 15-06-20 EMTN	EUR	170,000,000	170,039,727.30	0.42

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
COMPAGNIE DE SAINT GOBAIN E3R+0.35% 22-03-21	EUR	160,000,000	160,000,000.00	0.40
UNIBAIL RODAMCO SE E3R+0.1% 30-05-20	EUR	150,000,000	150,166,858.50	0.37
UNIBAIL RODAMCO SE E3R+0.33% 21-06-21	EUR	190,000,000	190,190,000.00	0.47
VILOGIA STE ANONYME D HLM 0.0% 08-10-21	EUR	50,000,000	50,100,000.00	0.12
TOTAL FRANCE			720,496,585.80	1.78
IRELAND				
FCA BANK SPA IRISH BRANCH E3R+0.4% 16-03-20	EUR	77,000,000	76,998,577.30	0.19
INTESA SANPAOLO BANK IRELAND PLC E3R 07-02-20	EUR	250,000,000	250,275,390.00	0.62
INTESA SANPAOLO BANK IRELAND PLC E3R 26-03-21	EUR	400,000,000	400,375,377.78	0.99
TOTAL IRELAND			727,649,345.08	1.80
ITALY				
MEDIOBANCABCA CREDITO FINANZ E3R+0.6% 08-08-21	EUR	200,000,000	200,200,000.00	0.50
TOTAL ITALY			200,200,000.00	0.50
JAPAN				
CENTRAL NIPPON EXPRESSWAY 0.001% 07-08-20	EUR	150,000,000	150,297,573.77	0.37
CENTRAL NIPPON EXPRESSWAY 0.001% 23-10-20	EUR	105,000,000	105,181,827.92	0.26
SUMITOMO MITSUI BANKING E3R+0.5% 13-07-20	EUR	245,000,000	245,497,545.73	0.61
SUMITOMO MITSUI BANKING E3R+0.5% 22-05-20	EUR	50,500,000	50,579,091.25	0.13
SUMITOMO TRUST AND BANKING E3R+0.5% 25-09-20	EUR	85,700,000	85,859,972.10	0.21
TOTAL JAPAN			637,416,010.77	1.58
LUXEMBOURG				
INTE BANK LUXEMBOURG E3R+0.35% 13-04-20	EUR	242,000,000	242,106,434.02	0.60
INTE BANK LUXEMBOURG E3R+0.45% 16-08-21	EUR	500,000,000	500,780,458.33	1.25
INTE BANK LUXEMBOURG E3R+0.75% 26-09-21	EUR	200,000,000	200,707,800.00	0.50
INTE BANK LUXEMBOURG ZCP 15-10-20	EUR	300,000,000	300,705,000.00	0.74
MOHAWK CAPITAL FINANCE E3RJ+0.3% 18-05-20	EUR	85,000,000	85,000,000.00	0.21
MOHAWK CAPITAL FINANCE SA E3R+0.2% 04-09-21	EUR	68,300,000	68,468,701.00	0.17
PURPLE PROTECTED ASSET OIS+0.08% 29-10-20	EUR	788,000,000	788,000,000.00	1.96
SG ISSUER SA ZCP 16-11-20 EMTN	EUR	400,000,000	399,656,000.00	0.99
TYCO ELECTRONICS GROUP 0.0% 10-06-21	EUR	130,000,000	130,065,000.00	0.32
TOTAL LUXEMBOURG			2,715,489,393.35	6.74
NETHERLANDS				
BMW FIN E3R+0.2% 06-02-20 EMTN	EUR	75,000,000	75,035,900.25	0.19
BMW FIN E3R+0.2% 06-03-20 EMTN	EUR	11,000,000	11,007,610.35	0.03
BMW FIN E3R+0.25% 12-06-20	EUR	200,000,000	200,187,446.00	0.50
BMW FIN E3R+0.25% 21-09-20	EUR	100,000,000	100,006,074.00	0.25
BMW FIN E3R+0.25% 24-01-20	EUR	125,000,000	125,040,182.50	0.31
BMW FIN E3R+0.25% 27-03-20	EUR	100,000,000	100,096,776.00	0.25
DE VOLKSBANK NV E3R+0.6% 30-09-21	EUR	100,000,000	100,582,265.11	0.25

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
HEINEKEN NV 0.0% 28-05-21 EMTN	EUR	100,000,000	100,150,000.00	0.25
ING BANK NV E3R+0.4% 04-06-20	EUR	150,000,000	150,150,570.00	0.37
ING BANK NV E3R+0.4% 26-11-20	EUR	80,500,000	80,704,708.28	0.20
NATLENERLANDEN BANK NV E3R+0.4% 11-12-20	EUR	57,000,000	57,085,753.33	0.14
THERMO FISHER SCIENTIFIC FINANCE I BV E3R+0.3% 07-08-20	EUR	290,000,000	290,285,650.00	0.71
TOTAL NETHERLANDS			1,390,332,935.82	3.45
UNITED KINGDOM				
BARCLAYS BANK PLC ZCP 07-05-20	EUR	62,500,000	62,533,125.00	0.15
BARCLAYS BANK PLC ZCP 10-06-20	EUR	125,000,000	125,147,500.00	0.31
BARCLAYS BANK PLC ZCP 10-07-20	EUR	100,000,000	100,133,000.00	0.25
GSK CAP E3R+0.6% 23-09-21 EMTN	EUR	147,100,000	148,026,741.60	0.37
HITACHI CAPITAL UK E3RJ+0.75% 30-04-20	EUR	80,000,000	80,179,503.82	0.20
HITACHI CAPITAL UK E3R+0.5% 12-05-20	EUR	100,000,000	100,050,030.67	0.25
HSBC BK E3R+0.45% 22-05-20	EUR	246,000,000	246,417,884.30	0.60
MIZUHO INTL E3R+0.45% 15-06-20	EUR	100,000,000	100,198,310.67	0.25
TOTAL UNITED KINGDOM			962,686,096.06	2.38
SWEDEN				
HEMSO FASTIGHETS AB E3R+0.48% 19-03-21	EUR	100,000,000	100,002,666.67	0.25
SCANIA CV AB E3R+0.4% 23-01-20	EUR	225,000,000	225,020,697.75	0.57
SCANIA CV AB E3R+0.51% 26-04-21	EUR	100,000,000	99,978,844.44	0.25
SCANIA CV AB E3R+60.0% 27-08-21	EUR	145,000,000	145,469,091.11	0.36
TOYOTA INDUS FIN INTL AB E3R+0.175% 13-11-20	EUR	70,000,000	70,095,319.00	0.17
TOYOTA INDUS FIN INTL AB E3R+0.175% 14-06-21	EUR	50,000,000	50,075,000.00	0.12
TOYOTA INDUS FIN INTL AB E3R+0.175% 15-11-21	EUR	50,000,000	50,150,000.00	0.12
TOTAL SWEDEN			740,791,618.97	1.84
TOTAL Bonds and similar securities traded on regulated or similar markets			10,837,589,594.73	26.85
TOTAL Bonds and similar securities			10,837,589,594.73	26.85
Debt securities				
Debt securities traded on a regulated market or related market				
GERMANY				
DEKABANK DEUTSCHE GIROZENTRALE 030220 FIX -0.195	EUR	150,000,000	150,039,881.27	0.37
LANDESBANK BADEN WUERTTEMBERG 270420 FIX	EUR	94,000,000	94,107,962.75	0.23
LANDESBANK HESSE 081020 FIX -0.38	EUR	200,000,000	200,597,110.73	0.50
LANDESBANK HESSEN THUERINGEN 010920 FIX -0.44	EUR	200,000,000	200,433,717.41	0.50
VOLK AKTI ZCP 09-04-20	EUR	38,000,000	38,007,918.32	0.09
TOTAL GERMANY			683,186,590.48	1.69
BELGIUM				
BELFIUS BANK 100920 FIX -0.44	EUR	100,000,000	100,311,411.20	0.25
BELFIUS BANK 160920 FIX -0.39	EUR	200,000,000	200,564,924.54	0.50

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
BNP PARIBAS FORTIS SA 110920 FIX -0.43	EUR	520,000,000	521,588,672.16	1.29
TOTAL BELGIUM			822,465,007.90	2.04
DEPARTMENT OF REUNION				
CRCAM DE LA REUNION 090420 OIS 0.2	EUR	25,000,000	24,962,704.37	0.06
TOTAL DEPARTMENT OF REUNION			24,962,704.37	0.06
SPAIN				
SANT CONS FINA SA ZCP 09-04-20	EUR	250,000,000	250,266,845.63	0.62
SANTANDER CONSUMER FINANCE S.A 270720 FI	EUR	200,000,000	200,429,673.00	0.50
TOTAL SPAIN			450,696,518.63	1.12
UNITED STATES OF AMERICA				
FIDELITY NATIONAL FINANCIAL INC 070120 FIX -0.12	EUR	250,000,000	250,005,833.47	0.62
TOTAL UNITED STATES OF AMERICA			250,005,833.47	0.62
FRANCE				
ATOS SE 300120 FIX -0.135	EUR	56,000,000	56,006,300.71	0.14
AUXI E3R+0.13% 06-02-20	EUR	40,000,000	39,983,622.22	0.10
AXA BANQUE 140420 FIX -0.41	EUR	50,000,000	50,059,863.25	0.12
BFCM B OIS+0.19% 01-10-20	EUR	500,000,000	499,705,758.89	1.25
BFCM BANQ FEDE CRE ZCP 30-01-20	EUR	50,000,000	50,014,513.38	0.12
BFCM (BANQUE F 120220 OIS 0.1	EUR	200,000,000	199,481,818.19	0.49
BFCM (BANQUE FE 100820 OIS 0.17	EUR	250,000,000	249,742,949.17	0.62
BFCM (BANQUE FE 120321 OIS 0.22	EUR	50,000,000	49,912,576.50	0.12
BFCM (BANQUE FE 220720 OIS 0.18	EUR	100,000,000	99,891,604.44	0.25
BFCM (BANQUE FE 230420 OIS 0.16	EUR	600,000,000	599,186,800.83	1.49
BFCM (BANQUE FE 270720 OIS 0.17	EUR	310,000,000	309,658,564.71	0.77
BFCM (BANQUE FEDE 070220 FIX -0.135	EUR	405,000,000	405,128,290.63	1.00
BNP PARIBAS 021020 OIS 0.16	EUR	500,000,000	499,632,182.78	1.25
BNP PARIBAS 050820 OIS 0.155	EUR	200,000,000	199,794,126.22	0.49
BNP PARIBAS 090420 OIS 0.17	EUR	300,000,000	299,567,601.00	0.74
BPCE 030720 OIS 0.19	EUR	495,000,000	494,436,739.50	1.23
BPCE 050620 OIS 0.18	EUR	450,000,000	449,446,632.13	1.11
BPCE 311219 OIS 0.215	EUR	450,000,000	449,220,801.75	1.11
BRED BANQUE POPULAIRE 070520 OIS 0.18	EUR	96,000,000	95,880,255.46	0.24
BRED BANQUE POPULAIRE 180920 FIX -0.34	EUR	64,000,000	64,158,757.28	0.16
CAIS R OIS+0.2% 09-04-20	EUR	40,000,000	39,941,258.33	0.10
CAISSE REGIONAL 050620 OIS 0.18	EUR	50,000,000	49,934,099.25	0.12
CAISSE REGIONAL 070220 OIS 0.22	EUR	50,000,000	49,921,338.33	0.12
CAISSE REGIONAL 240720 OIS 0.17	EUR	50,000,000	49,944,114.08	0.12
CRCAM ANJOU ET MAINE 240120 OIS 0.22	EUR	50,000,000	49,918,740.00	0.12
CRCAM ALPES PROVENCE 240120 OIS 0.22	EUR	20,000,000	19,967,496.00	0.05

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
CRCAM AQUITAINE 090420 OIS 0.2	EUR	5,000,000	4,992,703.21	0.01
CRCAM AQUITAINE 201120 OIS 0.2	EUR	20,000,000	19,994,478.47	0.05
CRCAM AQUITAINE 240120 OIS 0.22	EUR	20,000,000	19,967,496.00	0.05
CRCAM BRIE PICARDIE 031220 OIS 0.2	EUR	140,000,000	139,972,983.50	0.35
CRCAM BRIE PICARDIE 050220 OIS 0.22	EUR	50,000,000	49,921,338.33	0.12
CRCAM BRIE PICARDIE 180920 OIS 0.18	EUR	50,000,000	49,960,710.17	0.12
CRCAM NORMANDIE SEINE 091020 OIS 0.19	EUR	25,000,000	24,984,621.37	0.06
CRCAM NORMANDIE SEINE 240720 OIS 0.17	EUR	50,000,000	49,943,850.92	0.12
CRCAM NORMANDIE SEINE 290420 OIS 0.19	EUR	15,000,000	14,978,035.09	0.04
CRCAM PARIS ILE DE FRANCE 240120 OIS 0.22	EUR	100,000,000	99,836,657.00	0.25
CRCAM PYRENEES GASCOGNE 070220 OIS 0.22	EUR	40,000,000	39,937,070.67	0.10
CRCAM PYRENEES GASCOGNE 170120 OIS 0.22	EUR	25,000,000	24,959,370.00	0.06
CRCAM PYRENEES GASCOGNE 240120 OIS 0.22	EUR	25,000,000	24,959,370.00	0.06
CRCAM PYRENEES GASCOGNE 270520 OIS 0.18	EUR	30,000,000	29,958,923.71	0.07
CREDIT AGRICOLE SA 070820 OIS 0.16	EUR	120,000,000	119,869,939.20	0.30
CREDIT AGRICOLE SA 110820 OIS 0.16	EUR	575,000,000	574,386,262.25	1.43
CREDIT AGRICOLE SA 131020 OIS 0.19	EUR	100,000,000	99,942,308.17	0.25
CREDIT INDUSTRIEL ET COMMERCIAL 021020 OIS 0.19	EUR	300,000,000	299,826,924.50	0.74
CREDIT INDUSTRIEL ET COMMERCIAL 030820 OIS 0.17	EUR	80,000,000	79,922,017.16	0.20
CREDIT INDUSTRIEL ET COMMERCIAL 100720 OIS 0.18	EUR	240,000,000	239,723,615.20	0.59
CREDIT INDUSTRIEL ET COMMERCIAL 180520 O	EUR	150,000,000	149,794,618.54	0.37
CREDIT LYONNAIS 230420 OIS 0.205	EUR	50,000,000	49,931,298.50	0.12
GROU E E3R+0.66% 18-06-21	EUR	50,000,000	50,122,862.02	0.12
HSBC FRANCE 080920 OIS 0.15	EUR	96,500,000	96,409,681.15	0.24
HSBC FRANCE 130720 FIX -0.3375	EUR	350,000,000	350,545,293.65	0.87
HSBC FRANCE 150920 OIS 0.15	EUR	200,000,000	199,821,243.33	0.49
HSBC FRANCE 310720 FIX -0.33	EUR	243,000,000	243,373,597.74	0.60
ICADE SA ZCP 31-01-20	EUR	30,000,000	30,006,847.40	0.07
LA BANQUE POSTALE 180320 OIS 0.155	EUR	50,000,000	49,912,609.67	0.12
LA BANQUE POSTALE 311219 OIS 0.185	EUR	150,000,000	149,703,601.00	0.37
LIXX E3R+0.13% 06-02-20	EUR	40,000,000	39,983,622.22	0.10
NATIXIS 030420 OIS 0.2	EUR	639,000,000	638,182,606.46	1.59
NATIXIS 070820 OIS 0.19	EUR	200,000,000	199,807,232.00	0.49
NATIXIS 290720 OIS 0.19	EUR	300,000,000	299,695,412.08	0.74
NORD EST 080720 FIX -0.075	EUR	240,000,000	240,236,176.72	0.60
NORD EST 100920 FIX -0.2575	EUR	102,000,000	102,185,651.46	0.25
NORD EST 110920 FIX -0.2575	EUR	153,000,000	153,279,575.56	0.38
NORD EST 150920 FIX -0.2625	EUR	250,000,000	250,473,028.75	0.62
SOCI G E3R+0.28% 24-09-21	EUR	83,000,000	82,998,257.00	0.21

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
SOCI G OIS+0.25% 22-03-21	EUR	1,150,000,000	1,149,926,696.76	2.86
SOCIETE FONCIERE LYONNAISE 150120 FIX -0.345	EUR	25,000,000	25,003,594.27	0.06
SOCIETE GENERALE SA 021120 OIS 0.22	EUR	300,000,000	299,890,648.77	0.74
SOCIETE GENERALE SA 060121 OISEST 0.305	EUR	300,000,000	299,974,213.42	0.74
SOCIETE GENERALE SA 311219 OIS 0.18	EUR	350,000,000	349,264,230.00	0.87
UNIF U E3R+0.13% 06-02-20	EUR	40,000,000	39,983,622.22	0.10
VALEO SA 030720 FIX -0.165	EUR	31,000,000	31,026,307.72	0.08
VEOLIA ENVIRONNEMENT SA 210720 FIX -0.28	EUR	21,500,000	21,523,030.41	0.05
TOTAL FRANCE			13,021,631,038.77	32.25
IRELAND				
ARABELLA FINANC 070120 FIX -0.3	EUR	130,000,000	130,007,583.78	0.32
BARCLAYS BANK IRELAND PLC 070820 OIS 0.34	EUR	60,000,000	59,978,169.60	0.15
BARCLAYS BANK IRELAND PLC 100220 OIS 0.18	EUR	23,000,000	22,976,911.68	0.06
INTESA SANPAOLO BANK IRELAND PLC 290620	EUR	200,000,000	199,999,999.90	0.50
UNICREDIT BANK IRELAND PLC 100920 FIX -0.32	EUR	440,000,000	440,995,670.22	1.09
TOTAL IRELAND			853,958,335.18	2.12
ITALY				
SNAM SPA 230120 FIX -0.19	EUR	60,000,000	60,007,284.22	0.15
TOTAL ITALY			60,007,284.22	0.15
LUXEMBOURG				
DH EUROPE FINANCE II SARL 170120 FIX -0.25	EUR	15,000,000	15,001,771.04	0.04
INDUSTRIAL AND 160920 FIX -0.3	EUR	30,000,000	30,065,141.14	0.07
INDUSTRIAL AND C 150920 FIX -0.28	EUR	25,000,000	25,050,462.77	0.06
INDUSTRIAL AND CO 020920 FIX -0.265	EUR	50,000,000	50,031,583.10	0.12
INTE SANP BANK LUX ZCP 21-04-20	EUR	300,000,000	300,152,334.78	0.75
INTESA SANPAOLO 190220 FIX -0.19	EUR	150,000,000	150,039,593.78	0.37
MEDIOBANCA INTERNATIONAL (LUX) 130320 FIX 0.25	EUR	215,000,000	215,434,479.17	0.54
MEDIOBANCA INTERNATIONAL (LUX) 280220 FIX 0.25	EUR	85,000,000	85,180,625.00	0.21
XYLEM INTERNATIONAL SARL 060320 FIX -0.23	EUR	57,000,000	57,024,045.14	0.14
TOTAL LUXEMBOURG			927,980,035.92	2.30
NETHERLANDS				
IBERDROLA SA 190320 FIX -0.35	EUR	70,000,000	70,053,805.21	0.17
ING BANK NV 081020 OIS 0.17	EUR	200,000,000	199,867,748.72	0.50
ING BANK NV 120620 OIS 0.18	EUR	500,000,000	499,776,557.78	1.23
ING BANK NV 180820 OIS 0.185	EUR	250,000,000	249,837,818.75	0.62
REPS INTE FINA BV ZCP 30-07-20	EUR	25,000,000	25,033,168.95	0.06
REPSOL INTERNATIONAL FINANCE BV 030820 FIX -0.255	EUR	42,000,000	42,064,358.47	0.10
REPSOL INTERNATIONAL FINANCE BV 050820 FIX -0.24	EUR	105,000,000	105,152,822.10	0.26
TELEFONICA EUROPE BV 100220 FIX -0.27	EUR	44,000,000	44,013,534.16	0.11

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
TELEFONICA EUROPE BV 100220 FIX -0.2725	EUR	43,000,000	43,013,349.07	0.11
TELEFONICA EUROPE BV 100220 FIX -0.275	EUR	43,000,000	43,013,471.58	0.11
TELEFONICA EUROPE BV 150120 FIX -0.26	EUR	43,500,000	43,504,420.23	0.11
TOTAL NETHERLANDS			1,365,331,055.02	3.38
UNITED KINGDOM				
CREDIT SUISSE AG LONDON BRANCH 040920 FIX -0.45	EUR	8,000,000	8,014,953.09	0.02
CREDIT SUISSE AG LONDON BRANCH 070820 FIX -0.45	EUR	300,000,000	300,539,841.35	0.74
CREDIT SUISSE AG LONDON BRANCH 081020 FIX -0.36	EUR	400,000,000	401,131,189.96	0.99
CREDIT SUISSE AG LONDON BRANCH 190820 FIX -0.45	EUR	150,000,000	150,281,615.06	0.37
CREDIT SUISSE AG LONDON BRANCH 240820 FIX -0.45	EUR	106,000,000	106,191,236.70	0.26
CREDIT SUISSE AG LONDON BRANCH 280820 FIX -0.45	EUR	106,000,000	106,194,527.22	0.26
ENEL FINANCE INTERNATIONAL SA 060320 FIX 0.09	EUR	100,000,000	99,983,502.72	0.25
IMPERIAL BRANDS FINANCE PLC 010420 FIX 0.13	EUR	51,000,000	50,983,062.29	0.13
LANDESBANK HESSEN THUERINGEN 270720 FIX	EUR	500,000,000	501,200,270.23	1.24
NORDEA BANK AB LONDON BRANCH 071020 FIX -0.41	EUR	500,000,000	501,605,276.22	1.24
RECKITT BENCKISE 060220 FIX -0.27	EUR	32,000,000	32,008,882.46	0.08
RECKITT BENCKISE 070420 FIX -0.27	EUR	25,000,000	25,018,388.52	0.06
RECKITT BENCKISE 230120 FIX -0.26	EUR	30,000,000	30,004,984.16	0.07
RECKITT BENCKISE 230120 FIX -0.26	EUR	6,000,000	6,000,996.83	0.01
UBS BK OF SWIT LON ZCP 06-01-20	EUR	113,000,000	113,006,783.61	0.28
UNICREDIT BANK AG (LONDON BRANCH) 041120 OIS 0.2	EUR	246,000,000	245,901,047.52	0.61
UNICREDIT SPA 090420 FIX 0.01	EUR	540,000,000	540,225,093.79	1.35
TOTAL UNITED KINGDOM			3,218,291,651.73	7.96
SWEDEN				
SCANIA CV AB 020420 FIX -0.075	EUR	50,000,000	50,009,689.38	0.12
SCANIA CV AB 070720 FIX -0.26	EUR	20,000,000	20,027,337.32	0.05
SKANDINAVISKA ENSKILDA BANKEN AB 090920 FIX -0.43	EUR	150,000,000	150,304,787.30	0.37
SKANDINAVISKA ENSKILDA BANKEN AB 100920 FIX -0.43	EUR	135,000,000	135,270,316.76	0.34
SVENSKA HANDELSBANKEN AB 030420 FIX -0.2	EUR	111,000,000	111,065,250.83	0.28
SVENSKA HANDELSBANKEN AB 040820 FIX -0.38	EUR	20,000,000	20,034,275.92	0.05
SVENSKA HANDELSBANKEN AB 080120 FIX -0.225	EUR	260,000,000	260,019,707.76	0.64
SVENSKA HANDELSBANKEN AB 090720 FIX -0.31	EUR	197,000,000	197,346,945.58	0.49
SVENSKA HANDELSBANKEN AB 300620 FIX -0.2	EUR	23,000,000	23,028,080.44	0.06
TOTAL SWEDEN			967,106,391.29	2.40
TOTAL Debt secs traded on regul. or rel. mkts			22,645,622,446.98	56.09
Debt securities not traded on a regulated or similar market				
GERMANY				
VOLKSWAGEN AG ZCP 14-09-20	EUR	13,500,000	13,527,630.18	0.03
TOTAL GERMANY			13,527,630.18	0.03

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
UNITED STATES OF AMERICA				
FIDE NATI INFO ZCP 31-12-19	EUR	70,000,000	70,000,000.00	0.17
TOTAL UNITED STATES OF AMERICA			70,000,000.00	0.17
IRELAND				
UNICREDIT BANK IRELAND PLC 010720 FIX -0	EUR	300,000,000	300,340,321.85	0.74
TOTAL IRELAND			300,340,321.85	0.74
LUXEMBOURG				
AGRICULTURAL BAN 240920 FIX -0.12	EUR	30,000,000	30,026,823.96	0.07
DH EURO FINA SARL ZCP 06-01-20	EUR	36,000,000	36,001,800.09	0.09
DH EUROPE FINANCE SARL 120620 FIX -0.19	EUR	6,500,000	6,505,630.99	0.02
TOTAL LUXEMBOURG			72,534,255.04	0.18
REPUBLIQUE DE COREE				
WOORI BANK ZCP 13-02-20	EUR	80,000,000	80,028,365.61	0.20
WOORI BANK 110320 FIX -0.32	EUR	50,000,000	50,031,575.48	0.12
TOTAL REPUBLIC OF KOREA			130,059,941.09	0.32
UNITED KINGDOM				
RECK BENC TREA SER ZCP 23-01-20	EUR	41,500,000	41,506,894.76	0.10
RECKITT BENCKISE 060420 FIX -0.27	EUR	50,000,000	50,036,401.48	0.13
RECKITT BENCKISE 120320 FIX -0.36	EUR	32,000,000	32,023,056.60	0.08
TOTAL UNITED KINGDOM			123,566,352.84	0.31
SWEDEN				
SVENSKA HANDELSBANKEN AB 071020 FIX -0.395	EUR	500,000,000	501,546,364.97	1.25
TOTAL SWEDEN			501,546,364.97	1.25
TOTAL Debt securities not traded on regulated or similar markets			1,211,574,865.97	3.00
TOTAL Debt securities			23,857,197,312.95	59.09
Undertakings for collective investment				
UCITS and AIFs generally intended for non-professionals and equivalent in other countries				
FRANCE				
AMUNDI CASH INSTITUTIONS SRI I2 C	EUR	39,756.402	394,576,095.80	0.98
AMUNDI TRESO COURT TERME I C	EUR	5,338.4	99,502,211.79	0.25
AMUNDI 3 M 12	EUR	90,302.033	896,770,174.12	2.22
BFT AUREUS -12 C	EUR	85,089.146	845,360,829.73	2.09
TOTAL FRANCE			2,236,209,311.44	5.54
TOTAL UCITS and AIFs generally intended for non-professionals and equivalent in other countries			2,236,209,311.44	5.54
TOTAL Undertakings for collective investment			2,236,209,311.44	5.54

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
Sale transactions of financial instruments				
Bonds and similar securities traded on a regulated or similar market				
ENEL 4,25%03-13 EMTN SR	EUR	-30,000,000		
TOTAL Bonds and similar securities traded on regulated or similar markets				
TOTAL Sale transactions of financial instruments				
Securities delivered under repurchase agreements				
NETHERLANDS				
ING BANK NV E3R+0.5% 13-07-20	EUR	200,000,000	200,453,987.33	0.49
TOTAL NETHERLANDS			200,453,987.33	0.49
UNITED KINGDOM				
SANTANDER UK E3R+0.4% 14-08-20	EUR	200,000,000	200,268,196.22	0.50
TOTAL UNITED KINGDOM			200,268,196.22	0.50
SWEDEN				
VOLVO TREASURY AB E3R+0.4% 16-11-20	EUR	200,000,000	200,285,718.00	0.50
TOTAL SWEDEN			200,285,718.00	0.50
TOTAL Securities delivered under repurchase agreements			601,007,901.55	1.49
Debts representing securities delivered under repurchase agreements			-600,580,000.00	-1.49
Payments for securities delivered under repurchase agreements			6,005.80	
Futures				
Other forward-based financial instruments				
Currency swaps				
OIS/0.0/FIX/-0.346	EUR	50,060,740	-25,111.83	
OIS/0.0/FIX/-0.346	EUR	150,296,334	-76,066.00	
OIS/0.0/FIX/-0.351	EUR	260,592,848	-108,140.75	
OIS/0.0/FIX/-0.352	EUR	113,183,105	-45,337.00	
OIS/0.0/FIX/-0.454	EUR	43,557,883	7,127.61	
OIS/0.0/FIX/-0.487	EUR	23,066,286	13,576.28	
OIS/0.0/FIX/-0.495	EUR	197,619,427	125,701.84	
OIS/0.0/FIX/-0.497	EUR	351,198,464	226,257.61	
OIS/0.0/FIX/-0.527	EUR	243,815,766	211,867.90	
OIS/0.0/FIX/-0.54	EUR	21,561,041	22,423.97	
OIS/0.0/FIX/-0.599	EUR	150,655,014	224,532.40	
OIS/0.0/FIX/-0.602	EUR	135,592,766	207,650.72	
OIS/0.0/FIX/-0.609	EUR	200,896,220	325,300.19	
OIS/0.0/FIX/-0.610	EUR	301,253,969	444,835.09	
OIS/0.0/FIX/-0.614	EUR	150,649,676	235,445.27	
OIS/0.0/FIX/-0.627	EUR	50,134,332	90,105.13	
OIS/0.0/FIX/-0.634	EUR	106,476,482	194,909.67	
OIS/0.0/FIX/-0.634	EUR	106,471,134	192,760.60	

Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
OIS/0.0/FIX/-0.637	EUR	8,036,667	15,237.21	
SWAP 04082020	EUR	20,076,928	22,214.10	
TOTAL Interest rate swaps			2,305,290.01	0.01
TOTAL Other futures			2,305,290.01	0.01
TOTAL Futures			2,305,290.01	0.01
Receivables			50,336.47	
Debts			-21,561,816.41	-0.05
Financial accounts			3,120,215,339.02	7.73
Net assets			40,369,283,481.52	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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