

SEMI-ANNUAL
REPORT
JUNE 2020

AMUNDI CASH INSTITUTIONS SRI

AMUNDI'S ASSET MANAGEMENT UCITS

Fund manager

Amundi Asset Management

Delegated fund accountant

CACEIS Fund Administration France

Custodian

CACEIS BANK

Auditors

PRICEWATERHOUSECOOPERS AUDIT

UCITS AMUNDI CASH INSTITUTIONS SRI

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.	12,687,463,198.95
b) Cash at banks and liquidities	2,475,824,320.72
c) Other Assets held by the UCITS	3,290,943,144.04
d) Total of Assets held by the UCITS (lines a+b+c)	18,454,230,663.71
e) Liabilities	-5,970,969.02
f) Net Asset Value (lines d+e= net asset of the UCITS)	18,448,259,694.69

* 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 CASH INSTITUTIONS SRI DP	C	7,494,679.99	94.005	79,726.3974
AMUNDI CASH INSTITUTIONS SRI Part LCL-P-C		132,616,554.12	1,340,104.840	98.9598
AMUNDI CASH INSTITUTIONS SRI I	C	5,289,357,757.67	24,295.759	217,707.0392
AMUNDI CASH INSTITUTIONS SRI Part LCL-PE-C		154,421,819.23	31,184.063	4,951.9467
AMUNDI CASH INSTITUTIONS SRI Part I2-C	C	9,701,223,804.67	979,454.759	9,904.7186
AMUNDI CASH INSTITUTIONS SRI E	C	184,700,288.45	18,653.468	9,901.6594
AMUNDI CASH INSTITUTIONS SRI P	C	334,768,325.42	3,386,844.048	98.8437
AMUNDI CASH INSTITUTIONS SRI S	C	2,526,843,454.49	2,528,046.131	999.5242
AMUNDI CASH INSTITUTIONS SRI Part LCL-PM C		116,833,010.65	1,172,471.366	99.6467

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.	65.56	65.54
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.	3.21	3.21
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.	8.91	8.91

* 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	12,687,463,198.95	68.77	68.75
TOTAL		12,687,463,198.95	68.77	68.75

* 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	28.72	28.71
United kingdom	9.76	9.76
Sweden	7.19	7.19
Netherlands	5.80	5.80
Italy	3.11	3.11
Luxemburg	3.11	3.10
Eire	3.04	3.03
Spain	2.31	2.30
Belgium	2.03	2.03
Canada	1.32	1.32
Usa	1.14	1.14
Australia	0.54	0.54
Germany	0.51	0.51
Japan	0.21	0.21
TOTAL	68.77	68.75

* 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	8.91	8.91
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	8.91	8.91

* 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.	10,958,386,069.45	14,035,633,711.52
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.	90,182,500.00	155,000,000.00
D) Recently issued financial securities mentioned in paragraph 4 of section I of Article R. 214-11 of the French Monetary and Financial Code.	737,266,927.15	894,034,507.45
E) Other assets.		

Transparency of securities financing transactions and of reuse (SFTR) – Regulation SFTR – in accounting currency of the portfolio (EUR)

	Securities lending	Securities loan	Repurchase	Reverse repurchase agreement	Total Return Swaps (TRS)
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a) Securities and commodities on loan

Amount					
% of Net Assets*					

*% excluding cash and cash equivalent

b) Assets engaged in each type of SFTs and TRS expressed in absolute amount

Amount				999,999,306.09	
% of Net Assets				5.42%	

c) 10 largest collateral issuers received (excluding cash) across all SFTs and TRS

FRANCE GOVERNMENT BOND OAT FRANCE				450,000,000.53	
ITALY BUONI POLIENNALI DEL TESORO ITALY				204,200,530.56	
BONOS Y OBLIG DEL ESTADO SPAIN				200,660,000.00	
ITALY BUONI ORDINARI DEL TESORO BOT ITALY				100,065,910.08	
ITALY CERT DI CRED DEL TESORO ZERO CPONA ITALY				45,053,775.00	

d) Top 10 counterparties expressed as an absolute amount of assets and liabilities without clearing

BANCO BILBAO VIZCAYA ARGENTARIA SA (MADRID) SPAIN				549,999,305.56	
LA BANQUE POSTALE FRANCE				450,000,000.53	

UCITS AMUNDI CASH INSTITUTIONS SRI

	Securities lending	Securities loan	Repurchase	Reverse repurchase agreement	Total Return Swaps (TRS)
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e) Type and quality (collateral)

Type					
- Equities					
- Bonds				899,914,306.09	
- UCITS					
- Notes				100,065,910.08	
- Cash					
Rating					
Currency of the collateral					
- EURO				999,980,216.17	

f) Settlement and clearing

Tri-party				X	
Central Counterparty					
Bilateral	X			X	

g) Maturity tenor of the collateral broken down maturity buckets

< 1 day					
[1 day - 1 week]					
]1 week - 1 month]					
]1 month - 3 months]				100,065,910.08	
]3 months - 1 year]				245,713,775.00	
> 1 year				654,200,531.09	
Open					

h) Maturity tenor of the SFTs and TRS broken down maturity buckets

< 1 day					
[1 day - 1 week]					
]1 week - 1 month]				999,999,306.09	
]1 month - 3 months]					
]3 months - 1 year]					
> 1 year					
Open					

UCITS AMUNDI CASH INSTITUTIONS SRI

	Securities lending	Securities loan	Repurchase	Reverse repurchase agreement	Total Return Swaps (TRS)
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i) Data on reuse of collateral

Maximum amount (%)					
Amount reused (%)					
Cash collateral reinvestment returns to the collective investment undertaking in euro					

j) Data on safekeeping of collateral received by the collective investment undertaking

Caceis Bank					
Securities				999,980,216.17	
Cash					

k) Data on safekeeping of collateral granted by the collective investment undertaking

Securities					
Cash					

l) Data on return and cost broken down

Revenus					
- UCITS				0.01	
- Manager					
- Third parties					
Costs					
- UCITS				1,734,204.29	
- Manager					
- Third parties					

e) Type and quality (collateral)

Amundi Asset Management veille à n'accepter que des titres d'une haute qualité de crédit et veille à rehausser la valeur de ses garanties en appliquant des décotes de valorisation sur les titres reçus. Ce dispositif est régulièrement revu et remis à jour.

i) Data on reuse of collateral

« La règlementation applicable aux OPCVM interdit la réutilisation par ce dernier des garanties reçues en titres. Les garanties reçues en espèces sont réinvesties dans les 5 supports suivants :

- o OPCVM monétaires court terme (tels que définis par l'ESMA dans ses orientations sur les fonds cotés et autres questions liées aux OPCVM)
- o Dépôt
- o Titres d'Etats Long Terme de haute qualité
- o Titres d'Etats Court Terme de haute qualité
- o Prises en pension »

Le montant maximal de réutilisation est de 0% pour les titres et 100% du montant reçu pour les espèces. Le montant utilisé est de 0% pour les titres et 100% pour les espèces reçus.

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k) Data on safekeeping of collateral granted by the collective investment undertaking

Amundi Asset Management veille à travailler avec un nombre réduit de dépositaires, sélectionnés pour s'assurer de la bonne conservation des titres reçus et du cash.

I) Data on return and cost broken down

Opérations de prêts de titres et de mise en pension :

Dans le cadre des opérations de prêts de titres et de mise en pension, Amundi Asset Management, a confié à Amundi Intermédiation, pour le compte de l'OPCVM, les réalisations suivantes : la sélection des contreparties, la demande de mise en place des contrats de marché, le contrôle du risque de contrepartie, le suivi qualitatif et quantitatif de la collatéralisation (contrôles de dispersion, des notations, des liquidités), des pensions et prêts de titres. Les revenus résultant de ces opérations sont restitués à l'OPCVM. Ces opérations engendrent des coûts qui sont supportés par l'OPCVM. La facturation par Amundi Intermédiation ne peut excéder 50% des revenus générés par ces opérations.

UCITS AMUNDI CASH INSTITUTIONS SRI

Portfolio Listing in EUR

Name of security	Currency	Quantity	Market value	%
Deposits				
CREDIT MUT ARKEA	EUR	54,000,000	53,879,143.50	0.29
CREDIT MUTUEL ARKEA	EUR	90,000,000	89,839,845.00	0.49
DAT BBVA 18/06/21	EUR	400,000,000	399,938,666.67	2.17
DAT BRED BQ POP	EUR	100,000,000	99,875,936.11	0.54
Total deposits			643,533,591.28	3.49
Bonds and similar securities				
Listed bonds and similar securities				
AUSTRALIA				
MACQUARIE E3R+0.5% 19-07-21	EUR	100,000,000	99,947,433.33	0.54
TOTAL AUSTRALIA			99,947,433.33	0.54
CANADA				
BANK OF NOVA SCOTIA TORONTO E3R+0.5% 16-07-20	EUR	58,500,000	58,546,271.75	0.32
BANK OF NOVA SCOTIA TORONTO E3R+0.5% 23-07-20	EUR	35,300,000	35,331,437.59	0.19
TORONTODOMINION BANK THE E3R+0.5% 13-07-20	EUR	150,000,000	150,113,284.00	0.81
TOTAL CANADA			243,990,993.34	1.32
EIRE				
INTESA BANK IRELAND E3R+0.55% 26-03-21	EUR	200,000,000	200,200,377.78	1.09
TOTAL EIRE			200,200,377.78	1.09
FRANCE				
COMPAGNIE DE SAINT GOBAIN E3R+0.35% 22-03-21	EUR	100,000,000	99,949,000.00	0.54
UNIBAIL RODAMCO SE E3R+0.33% 21-06-21	EUR	150,000,000	148,887,000.00	0.81
TOTAL FRANCE			248,836,000.00	1.35
GERMANY				
DEUTSCHE WOHNEN AG 0.0% 26-01-21	EUR	50,000,000	49,907,000.00	0.27
TOTAL GERMANY			49,907,000.00	0.27
ITALY				
MEDIOBANCABC A CREDITO FINANZ E3R+0.48% 27-01-22	EUR	50,000,000	49,812,500.00	0.27
TOTAL ITALY			49,812,500.00	0.27
JAPAN				
SUMITOMO TRUST AND BANKING E3R+0.5% 25-09-20	EUR	38,500,000	38,523,828.76	0.21
TOTAL JAPAN			38,523,828.76	0.21
LUXEMBURG				
INTE BANK LUXEMBOURG E3R+0.75% 26-09-21	EUR	98,300,000	97,921,949.12	0.53
INTE BANK LUXEMBOURG ZCP 15-10-20	EUR	100,000,000	99,973,688.00	0.54
INTESA SANPAOLO BANK LUXEMBOURG SA E3R+0.5% 08-07-20	EUR	200,000,000	200,093,922.22	1.08

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Portfolio Listing in EUR

Name of security	Currency	Quantity	Market value	%
TYCO ELECTRONICS GROUP 0.0% 10-06-21	EUR	50,000,000	49,959,500.00	0.27
TOTAL LUXEMBURG			447,949,059.34	2.42
NETHERLANDS				
BMW FIN E3R+0.25% 19-10-20	EUR	170,000,000	170,046,729.22	0.92
BMW FIN E3R+0.25% 21-09-20	EUR	100,000,000	100,005,165.00	0.54
DE VOLKSBANK NV E3R+0.6% 30-09-21	EUR	100,000,000	99,907,911.00	0.54
ING BANK NV E3R+0.4% 26-11-20	EUR	21,700,000	21,687,608.41	0.12
ING BANK NV E3R+0.5% 13-07-20	EUR	50,000,000	50,032,895.33	0.27
TOTAL NETHERLANDS			441,680,308.96	2.39
SWEDEN				
SCANIA CV AB E3R+0.51% 26-04-21	EUR	50,000,000	49,844,855.72	0.27
SCANIA CV AB E3R+60.0% 27-08-21	EUR	50,000,000	49,763,591.22	0.27
VOLVO TREASURY AB E3R+0.4% 16-11-20	EUR	130,000,000	130,105,107.60	0.71
TOTAL SWEDEN			229,713,554.54	1.25
UNITED KINGDOM				
BARCLAYS BK 0.01% 10-12-20	EUR	100,000,000	100,093,055.56	0.54
GSK CAP E3R+0.6% 23-09-21 EMTN	EUR	147,100,000	147,421,928.02	0.80
SANTANDER UK E3R+0.4% 14-08-20	EUR	125,000,000	125,093,466.39	0.68
TOTAL UNITED KINGDOM			372,608,449.97	2.02
USA				
AT T E3R+0.4% 03-08-20	EUR	120,000,000	120,076,580.80	0.65
GEN MILLS 0.0% 16-11-20 EMTN	EUR	40,000,000	39,968,400.00	0.22
PROLOGIS EURO FINANCE LLC E3R+0.28% 06-02-22	EUR	50,000,000	49,788,500.00	0.27
TOTAL USA			209,833,480.80	1.14
Total listed bond and similar securities			2,633,002,986.82	14.27
Total bonds and similar securities			2,633,002,986.82	14.27
Credit instruments				
Credit instruments traded in a regulated market or equivalent				
BELGIUM				
BNP PARIBAS FORTIS SA 110920 FIX -0.43	EUR	374,000,000	374,200,460.84	2.03
TOTAL BELGIUM			374,200,460.84	2.03
EIRE				
BARCLAYS BANK IRELAND PLC 070820 OIS 0.34	EUR	40,000,000	39,962,727.33	0.22
BARCLAYS BANK IRELAND PLC 311220 0.31	EUR	20,000,000	19,952,916.26	0.11
INTESA SANPAOLO BANK IRELAND PLC 090221 FIX -0.18	EUR	150,000,000	149,947,529.56	0.81
TOTAL EIRE			209,863,173.15	1.14
FRANCE				
BFCM (BANQUE F 010321 OIS 0.3	EUR	100,000,000	99,994,640.00	0.54
BFCM (BANQUE F 071220 OIS 0.3	EUR	500,000,000	500,189,735.42	2.70

Portfolio Listing in EUR

Name of security	Currency	Quantity	Market value	%
BFCM (BANQUE FE 020221 OIS 0.19	EUR	100,000,000	99,852,864.84	0.54
BFCM (BANQUE FE 120321 OIS 0.22	EUR	50,000,000	49,714,795.48	0.27
BFCM (BANQUE FED 010621 OIS 0.355	EUR	200,000,000	199,988,828.00	1.08
BNP PARIBAS 021120 OISEST 0.25	EUR	91,000,000	90,984,301.67	0.49
BNP PARIBAS 050321 OISEST 0.3	EUR	150,000,000	149,979,506.67	0.81
BNP PARIBAS 181220 OIS 0.165	EUR	150,000,000	149,789,514.71	0.81
BPCE 091220 OIS 0.27	EUR	302,000,000	301,966,396.21	1.64
BPCE 160621 OIS 0.32	EUR	90,000,000	89,995,076.20	0.49
BPCE 310321 OIS 0.25	EUR	40,000,000	39,998,590.07	0.22
BPCE 310321 OIS 0.26	EUR	50,000,000	49,998,044.57	0.27
BPCE 310321 OIS 0.27	EUR	50,000,000	49,996,820.00	0.27
BPCE 310521 OIS 0.27	EUR	25,000,000	24,999,334.76	0.14
BPIFRANCE FINANCEMENT (EX OSEO) 180621 F	EUR	15,000,000	15,048,695.07	0.08
COFACE HOLDING 120820 FIX -0.325	EUR	19,000,000	19,007,378.56	0.10
COVIVIO SA (EX FO 130720 FIX -0.125	EUR	15,000,000	15,000,677.11	0.08
CRCAM NORMANDIE SEINE 020920 OIS 0.18	EUR	30,000,000	29,932,340.22	0.16
CRCAM NORMANDIE SEINE 091020 OIS 0.19	EUR	25,000,000	24,951,616.50	0.14
CREDIT AGRICOLE SA 110221 FIX -0.29	EUR	200,000,000	200,484,007.44	1.09
CREDIT INDUSTRIEL ET COMMERCIAL 021020 OIS 0.19	EUR	200,000,000	199,629,472.22	1.08
CREDIT MUTUEL ARKEA 100621 OIS 0.365	EUR	50,000,000	49,997,334.72	0.27
CREDIT MUTUEL ARKEA 120421 OIS 0.335	EUR	40,000,000	39,997,484.20	0.22
GECINA 090920 FIX -0.375	EUR	23,000,000	23,017,023.01	0.12
HSBC FRANCE ZCP 31-07-20	EUR	145,000,000	145,033,456.36	0.79
HSBC FRANCE 080920 OIS 0.15	EUR	128,500,000	128,183,223.08	0.69
HSBC FRANCE 130720 FIX -0.3375	EUR	250,000,000	250,027,317.30	1.36
HSBC FRANCE 150920 OIS 0.15	EUR	100,000,000	99,757,676.33	0.54
HSBC FRANCE 271120 OIS 0.2	EUR	150,000,000	149,753,990.08	0.81
HSBC FRANCE 281020 OIS 0.18	EUR	50,000,000	49,876,037.29	0.27
LA BANQUE POSTALE 311220 OIS 0.165	EUR	225,000,000	224,688,286.44	1.22
LEGRAND SA 310720 FIX -0.325	EUR	10,000,000	10,003,200.66	0.05
NATIXIS 110621 OIS 0.34	EUR	120,000,000	119,992,346.80	0.65
NATIXIS 310321 OIS 0.3	EUR	167,000,000	166,986,574.03	0.91
NEXITY 070920 FIX -0.035	EUR	20,000,000	20,001,341.76	0.11
NORD EST 140121 FIX -0.215	EUR	300,000,000	300,115,544.48	1.63
SG OIS+0.29% 21-06-21	EUR	400,000,000	399,985,009.97	2.16
SOCI G E3R+0.28% 24-09-21	EUR	125,000,000	124,997,500.00	0.68
SOCITE GENERALE SA 021120 OIS 0.22	EUR	250,000,000	249,619,461.07	1.35
UBISOFT 090720 FIX -0.055	EUR	31,000,000	31,000,426.26	0.17
UNIF U E3R+0.28% 07-02-22	EUR	40,000,000	39,998,993.97	0.22

UCITS AMUNDI CASH INSTITUTIONS SRI

Portfolio Listing in EUR

Name of security	Currency	Quantity	Market value	%
VEOLIA ENVIRONNEMENT SA 100720 FIX -0.29	EUR	25,000,000	25,001,809.19	0.14
TOTAL FRANCE			5,049,536,672.72	27.36
GERMANY				
CONTINENTAL AG 261120 FIX -0.14	EUR	6,000,000	5,997,717.79	0.03
CONTINENTAL AG 310820 FIX -0.14	EUR	25,000,000	24,993,035.55	0.14
TOTAL GERMANY			30,990,753.34	0.17
ITALY				
SNAM SPA 030820 FIX -0.265	EUR	26,000,000	26,006,508.85	0.14
SNAM SPA 300720 FIX -0.265	EUR	15,000,000	15,003,313.23	0.08
UNICREDIT SPA 110920 FIX -0.32	EUR	250,000,000	250,162,327.55	1.36
UNICREDIT SPA 140121 FIX -0.23	EUR	200,000,000	200,024,696.95	1.08
TOTAL ITALY			491,196,846.58	2.66
LUXEMBURG				
MEDIOBANCA INTERNATIONAL (LUX) 260221 FIX -0.155	EUR	75,000,000	74,948,466.96	0.41
SG ISSUER SA 210621 OIS 0.05	EUR	50,000,000	49,993,807.30	0.27
TOTAL LUXEMBURG			124,942,274.26	0.68
NETHERLANDS				
ING BANK NV 080121 OIS 0.185	EUR	190,000,000	189,787,756.85	1.03
ING BANK NV 081020 OIS 0.17	EUR	150,000,000	149,618,151.04	0.81
ING BANK NV 180820 OIS 0.185	EUR	100,000,000	99,755,723.92	0.54
REPSOL INTERNATIONAL FINANCE BV 030820 FIX -0.255	EUR	30,000,000	30,007,226.74	0.16
REPSOL INTERNATIONAL FINANCE BV 050820 FIX -0.24	EUR	21,000,000	21,005,041.21	0.11
REPSOL INTERNATIONAL FINANCE BV 140920 FIX -0.35	EUR	50,000,000	50,036,971.76	0.27
TELEFONICA EUROPE BV 100820 FIX -0.332	EUR	14,000,000	14,005,295.56	0.08
TELEFONICA EUROPE BV 100820 FIX -0.335	EUR	22,000,000	22,008,396.81	0.12
TOTAL NETHERLANDS			576,224,563.89	3.12
SPAIN				
SANT CONS FINA SA ZCP 02-12-20	EUR	275,000,000	275,225,149.46	1.49
TOTAL SPAIN			275,225,149.46	1.49
SWEDEN				
SCANIA CV AB 080920 FIX -0.275	EUR	15,000,000	15,003,841.91	0.08
SCANIA CV AB 090920 FIX -0.275	EUR	20,000,000	20,005,280.73	0.11
SKANDINAViska ENSKILDA BANKEN AB 090920 FIX -0.43	EUR	100,000,000	100,058,907.93	0.54
SKANDINAViska ENSKILDA BANKEN AB 100920 FIX -0.43	EUR	100,000,000	100,058,651.48	0.54
SVENSKA HANDELSBANKEN AB 040221 FIX -0.33	EUR	136,000,000	136,273,569.19	0.74
SVENSKA HANDELSBANKEN AB 070121 FIX -0.285	EUR	250,000,000	250,378,593.30	1.36
SVENSKA HANDELSBANKEN AB 090720 FIX -0.31	EUR	195,000,000	195,017,064.13	1.06
SVENSKA HANDELSBANKEN AB 140121 FIX -0.3	EUR	35,000,000	35,057,845.44	0.19

UCITS AMUNDI CASH INSTITUTIONS SRI

Portfolio Listing in EUR

Name of security	Currency	Quantity	Market value	%
SVENSKA HANDELSBANKEN AB 220321 FIX -0.28 TOTAL SWEDEN	EUR	20,000,000	20,041,307.36 871,895,061.47	0.11 4.73
UNITED KINGDOM				
BARCLAYS BANK PLC 311220 FIX -0.22	EUR	63,000,000	63,011,703.01	0.34
BARCLAYS BANK PLC 311220 OISEST 0.31	EUR	300,000,000	299,593,139.08	1.62
CREDIT SUISSE AG LONDON BRANCH 040920 FIX -0.45	EUR	3,000,000	3,001,548.26	0.02
CREDIT SUISSE AG LONDON BRANCH 240820 FIX -0.45	EUR	40,000,000	40,019,101.41	0.22
CREDIT SUISSE AG LONDON BRANCH 260820 FIX -0.45	EUR	260,000,000	260,128,756.04	1.41
CREDIT SUISSE AG LONDON BRANCH 280820 FIX -0.45	EUR	40,000,000	40,020,516.72	0.22
NORD BK LOND BRAN ZCP 07-10-20	EUR	300,000,000	300,324,694.29	1.63
UNICREDIT BANK AG (LONDON BRANCH) 041120	EUR	82,000,000	81,780,497.09	0.44
UNICREDIT BANK AG (LONDON BRANCH) 141020 FIX -0.29	EUR	200,000,000	200,042,780.74	1.08
UNICREDIT BANK AG (LONDON BRANCH) 251120 OIS 0.25 TOTAL UNITED KINGDOM	EUR	140,000,000	139,686,655.66 1,427,609,392.30	0.76 7.74
Total credit instruments traded on a regulated or similar market			9,431,684,348.01	51.12
Credit instruments not traded in a regulated market or equivalent				
EIRE				
INTESA SANPAOLO BANK IRELAND PLC 090221 FIX -0.18 TOTAL EIRE	EUR	150,000,000	149,947,529.56 149,947,529.56	0.81 0.81
GERMANY				
CONTINENTAL AG 301120 FIX -0.15	EUR	4,000,000	3,998,615.88	0.02
LANDES BANK HESSE 170621 FIX -0.23 TOTAL GERMANY	EUR	8,500,000	8,519,158.64 12,517,774.52	0.05 0.07
ITALY				
SNAM SPA 230720 FIX -0.065 TOTAL ITALY	EUR	32,500,000	32,501,349.71 32,501,349.71	0.18 0.18
NETHERLANDS				
ENEL FINANCE INTERNATIONAL NV 310720 FIX TELEFONICA EUROPE BV 150720 FIX -0.332 TOTAL NETHERLANDS	EUR	7,500,000 45,000,000	7,500,452.11 45,006,225.86 52,506,677.97	0.04 0.24 0.28
SPAIN				
SANTANDER CONSUMER FINANCE S.A 150321 FIX -0.01 SANTANDER CONSUMER FINANCE S.A 150920 FI TOTAL SPAIN	EUR	75,000,000 75,000,000	75,005,375.39 75,038,519.77 150,043,895.16	0.41 0.40 0.81
SWEDEN				
SVENSKA HANDELSBANKEN AB 071020 FIX -0.395	EUR	200,000,000	200,217,486.24	1.09

UCITS AMUNDI CASH INSTITUTIONS SRI

Portfolio Listing in EUR

Name of security	Currency	Quantity	Market value	%
SVENSKA HANDELSBANKEN AB 211220 FIX -0.34	EUR	25,000,000	25,041,150.96	0.14
TOTAL SWEDEN			225,258,637.20	1.23
Total credit instruments not traded on a regulated or similar market			622,775,864.12	3.38
Total credit instruments			10,054,460,212.13	54.50
Collective investment undertakings				
General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries				
FRANCE				
AMUNDI 3 M I2	EUR	46,332.748	459,240,185.67	2.49
BFT AUREUS - I2 C	EUR	41,985.764	416,076,630.50	2.26
BFT SEQUIN ISRI2 C D SI	EUR	48,994.988	485,230,026.22	2.62
CPR CASH I SI	EUR	21	234,011,700.93	1.27
MONETAIRE BIO	EUR	4,283.606	49,997,906.54	0.27
TOTAL FRANCE			1,644,556,449.86	8.91
TOTAL General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries			1,644,556,449.86	8.91
Total collective investment undertakings			1,644,556,449.86	8.91
Transactions involving transfer of financial instruments				
Listed bonds and similar securities				
ENEL 4,25%03-13 EMTN SR	EUR	-40,000,000		
Total listed bond and similar securities				
Total transactions involving transfer of financial instruments				
Securities purchased under agreement to resell				
FRANCE				
FRAN GOVE BON 1.5% 25-05-31	EUR	110,638,298	130,000,000.15	0.70
FRANCE GOVERNMENT BOND OAT 0.75% 25-11-28	EUR	293,577,982	320,000,000.38	1.74
TOTAL FRANCE			450,000,000.53	2.44
ITALY				
ITAL BUON ORDI DEL ZCP 14-09-20	EUR	100,000,000	100,085,000.00	0.54
ITALY BUONI POLIENNALI DEL TESORO 1.75% 01-07-24	EUR	80,000,000	84,656,000.00	0.46
ITALY BUONI POLIENNALI DEL TESORO 2.2% 01-06-27	EUR	70,000,000	75,950,000.00	0.41
ITALY BUONI POLIENNALI DEL TESORO 2.45% 01-10-23	EUR	40,544,000	43,594,530.56	0.24
ITALY CERT DI CRED DEL TESORO ZERO CPONA ZCP 27-11-20	EUR	45,000,000	45,053,775.00	0.24
TOTAL ITALY			349,339,305.56	1.89
SPAIN				
SPAIN GOVERNMENT BOND 0.05% 31-01-21	EUR	200,000,000	200,660,000.00	1.09
TOTAL SPAIN			200,660,000.00	1.09
TOTAL Securities purchased under agreement to resell			999,999,306.09	5.42

Portfolio Listing in EUR

Name of security	Currency	Quantity	Market value	%
Indemnification on titles received in pension			-71,251.79	
Hedges				
Other hedges				
Interest rate swaps				
OIS/0.0/FIX/-0.494	EUR	25,073,723	14,608.71	
OIS/0.0/FIX/-0.495	EUR	195,613,138	114,759.97	
OIS/0.0/FIX/-0.497	EUR	250,856,046	150,941.13	
OIS/0.0/FIX/-0.527	EUR	145,486,774	124,723.72	
OIS/0.0/FIX/-0.586	EUR	300,000,000	232,210.02	
OIS/0.0/FIX/-0.599	EUR	100,436,676	147,189.16	
OIS/0.0/FIX/-0.602	EUR	100,439,086	151,314.69	
OIS/0.0/FIX/-0.604	EUR	20,055,766	30,405.68	
OIS/0.0/FIX/-0.607	EUR	15,041,824	23,298.64	
OIS/0.0/FIX/-0.616	EUR	261,149,055	415,388.15	
OIS/0.0/FIX/-0.634	EUR	40,179,804	72,575.24	
OIS/0.0/FIX/-0.634	EUR	40,177,786	71,829.98	
OIS/0.0/FIX/-0.637	EUR	3,013,750	5,637.39	
TOTAL Interest rate swap			1,554,882.48	0.01
Total other hedges			1,554,882.48	0.01
Total hedges			1,554,882.48	0.01
Receivables			1,370,166.12	0.01
Debts			-5,970,969.02	-0.03
Financial accounts			2,475,824,320.72	13.42
Net assets			18,448,259,694.69	100.00

Amundi Asset Management, Anonymous Inc. 1 086 262 605 € capital amount.
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