

AMUNDI ABS

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	719,653,462.96
b) Cash at banks and liquidities	3,895,070.28
c) Other Assets held by the UCITS	237,407,004.25
d) Total of Assets held by the UCITS (lines a+b+c)	960,955,537.49
e) Liabilities	-178,566,960.70
f) Net Asset Value (lines d+e= net asset of the UCITS)	782,388,576.79

* Amounts are signed

Number of units outstanding and net asset values per unit

Unit	Unit type	Net Assets per unit	Number of units outstanding	Net asset value per unit
AMUNDI ABS Part D in EUR	D	756,995.79	4.001	189,201.64
AMUNDI ABS Part I3-C in EUR	C	126,178,497.97	1,267.641	99,538.03
AMUNDI ABS Part IC in EUR	C	635,485,147.18	2,618.86443	242,656.75
AMUNDI ABS Part I GBP in GBP	D	3,990,251.44	21.500	185,593.09
AMUNDI ABS Part L in EUR	C	5,112,412.63	51,862.935	98.57
AMUNDI ABS Part M D in EUR	D	8,588,221.84	87.151	98,544.15
AMUNDI ABS Part R-C in EUR	C	1,652,159.77	16,634.941	99.31

Items of securities portfolio

Items of securities portfolio	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.	78.58	63.98
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.	13.40	10.91
D) Recently issued financial securities mentioned in paragraph 4 of section I of Article R. 214-11 of the French Monetary and Financial Code.		
E) Other assets.	9.25	7.53

* Please see point f) in the statement of assets

** Please see point d) in the statement of 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	576,386,573.05	73.67	59.98
Pound sterling	GBP	118,843,497.54	15.19	12.37
Danish krone	DKK	24,423,392.37	3.12	2.54
TOTAL		719,653,462.96	91.98	74.89

* Please see point f) in the statement of assets

** Please see point d) in the statement of 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 **
IRELAND	45.10	36.72
UNITED KINGDOM	13.40	10.91
SPAIN	9.96	8.11
LUXEMBOURG	7.14	5.81
ITALY	5.88	4.79
NETHERLANDS	4.58	3.73
DENMARK	3.12	2.54
FRANCE	1.03	0.84
GERMANY	0.75	0.61
PORTUGAL	0.68	0.55
AUSTRIA	0.33	0.27
TOTAL	91.98	74.89

* Please see point f) in the statement of assets

** Please see point d) in the statement of assets

Breakdown of other assets in E) of the securities portfolio, by nature

Type of assets	Percentage of Net Assets *	Percentage of Total Assets **
Collective investment undertakings		
General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries	4.72	3.85
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	4.52	3.68
Other professional investment funds and equivalents in other EU Member States and non listed securitisation entities		
Other non-European entities		
Other Assets		
Other		
TOTAL	9.25	7.53

* Please see point f) in the statement of assets

** Please see point d) in the statement of assets

Movements in securities portfolio during the period in EUR

Items of securities portfolio	Movements (in amount)	
	Acquisitions	Cessions
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	35,108,853.58	172,416,761.02
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.	2,718,932.37	23,181,541.25
D) Recently issued financial securities mentioned in paragraph 4 of section I of Article R. 214-11 of the French Monetary and Financial Code.		
E) Other assets.	151,737,434.59	146,409,611.38

Distribution during the financial period

	Unit	Net unit amount EUR	Tax credit (1) EUR	Unit gross amount (2) EUR
Dividends paid				
14/06/2022	AMUNDI ABS Part D	616.28	1.467	617.747
14/06/2022	AMUNDI ABS Part I GBP	807.42	1.685	809.105
14/09/2022	AMUNDI ABS Part D	570.82		570.82
14/09/2022	AMUNDI ABS Part I GBP	699.86		699.86
Dividends to be paid				
	AMUNDI ABS Part D			
	AMUNDI ABS Part I GBP			
	AMUNDI ABS Part M D			

(1) The tax credit per share will be determined on the distribution date in accordance with the current tax provisions.

(2) The gross unit amount will not be determined until the date of distribution in accordance with the current tax provisions.

Information on performance fees (In EUR)

	30/11/2022
Units AMUNDI ABS Part D Provision for variable management fees Percentage of provision for variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	 0.13 0.00
Units AMUNDI ABS Part I3-C Provision for variable management fees Percentage of provision for variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	
Units AMUNDI ABS Part IC Provision for variable management fees Percentage of provision for variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	 505.63 0.00
Units AMUNDI ABS Part I GBP Provision for variable management fees Percentage of provision for variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	 1.10 0.00
Units AMUNDI ABS Part L Provision for variable management fees Percentage of provision for variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	 0.73 0.00
Units AMUNDI ABS Part R-C Provision for variable management fees Percentage of provision for variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	 0.13 0.00

(1) in relation to net assets of the closing.

(2) in relation to average net 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			11,138,837.72		
% of Net Assets			1.42%		

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

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

BANCO BILBAO VIZCAYA ARGENTARIA SA (MADRID) SPAIN			11,138,837.72		
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e) Type and quality of collateral

Type					
- Equities					
- Bonds					
- UCITS					
- Notes					
- Cash			23,342,769.82		
Rating					

Collateral currency					
Euro			23,342,769.82		

f) Settlement and clearing

Tri-party				X	
Central Counterparty					
Bilateral	X			X	

	Securities lending	Securities loan	Repurchase	Reverse repurchase agreement	Total Return Swaps (TRS)
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g) Maturity tenor of the collateral broken down in maturity buckets

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

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

< 1 day					
[1 day - 1 week]					
]1 week - 1 month]			9,410,161.75		
]1 month - 3 months]			1,728,675.97		
]3 months - 1 year]					
> 1 year					
Open					

i) 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					
Cash					

k) Custody of collateral provided by the UCI

Securities					
Cash					

	Securities lending	Securities loan	Repurchase	Reverse repurchase agreement	Total Return Swaps (TRS)
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I) Breakdown of revenue and expenses

Incomes					
- UCITS			23,740.33		
- Manager					
- Third parties					
Cost					
- UCITS			37,065.05		
- Manager					
- Third parties					

e) Type and quality of collateral

Amundi Asset Management undertakes to accept only securities of a high credit quality and to increase the value of its collateral by applying valuation discounts to securities loaned to it. This process is regularly reviewed and updated.

i) Reuse of collateral

« The regulations governing UCIT forbid the reuse of collateral securities. Cash collateral received is:

- o reinvested in short-term money market funds (as defined by ESMA in its 'Guidelines on ETFs and other UCITS issues')
- o placed on deposit;
- o reinvested in high-quality long-term government bonds
- o reinvested in high-quality short-term government bonds
- o used for the purpose of reverse repurchase transactions.»

The maximum proportion of received collateral that may be reused is 0% in the case of securities and 100% in the case of cash.

The effective usage amounts to 0% for collateral securities and 100% for cash collateral.

k) Custody of collateral provided by the UCI

Amundi Asset Management undertakes to do business with a limited number of depositaries, selected to ensure the adequate custody of securities received and cash.

I) Breakdown of revenue and expenses

For securities lending transactions and repurchase agreements, BFT Investment Managers has entrusted Amundi Intermédiation, acting on behalf of the UCIs, with the following responsibilities: selecting counterparties, ordering the implementation of market agreements, monitoring counterparty risk, performing qualitative and quantitative monitoring of collateralisation (dispersion checks, ratings, liquid assets), repurchase agreements and securities lending. Income generated from these transactions is paid into the UCIs. Costs generated by these transactions are incurred by the UCIs. Charges by Amundi Intermédiation must not exceed 50% of the income generated by these transactions.

securities portfolio on 30/11/2022 in EUR

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
Bonds and similar securities				
Listed bonds and similar securities				
AUSTRIA				
FACT MASTER E1R+0.95% 20-07-28	EUR	2,700,000	2,577,352.91	0.33
TOTAL AUSTRIA			2,577,352.91	0.33
DENMARK				
BRF 2 1/2 10/01/47	DKK	389,265.07	48,492.14	0.01
BRF 2 10/01/37	DKK	427,570.96	53,805.31	0.01
BRFKR 1.0% 01-10-32	DKK	480,173.11	59,394.40	
BRFKR 1.5% 01-10-37	DKK	510,163.54	61,757.91	0.01
BRFKR 2.0% 01-10-47	DKK	446,164.43	51,874.86	0.01
BRFKR 2.0% 01-10-50	DKK	393,681.77	45,259.65	
BRFKR 2.0% 01-10-50	DKK	500,993.79	56,776.85	0.01
BRFKREDIT AS 2.0% 01-10-47	DKK	323,840.42	37,288.73	0.01
JYSKE REALKREDIT AS 0.5% 01-10-50	DKK	6,428,375.85	621,874.60	0.08
JYSKE REALKREDIT AS 1.0% 01-10-50	DKK	4,859,878.3	471,936.11	0.06
JYSKE REALKREDIT AS 1.5% 01-10-50	DKK	6,528,708.61	710,514.48	0.09
JYSKE REALKREDIT AS 1.5% 01-10-50	DKK	3,949,426.27	414,364.20	0.05
NDASS 2 1/2 01/04/47	DKK	431,129.35	53,673.59	0.01
NDASS 2 10/01/37	DKK	505,624.53	63,897.37	0.01
NORDEA KREDIT REALKREDIT 0.5% 01-10-40	DKK	4,849,218.28	527,972.34	0.06
NORDEA KREDIT REALKREDIT 0.5% 01-10-43	DKK	7,301,943.92	780,405.85	0.10
NORDEA KREDIT REALKREDIT 0.5% 01-10-50	DKK	4,908,331.72	474,380.11	0.06
NORDEA KREDIT REALKREDIT 0.5% 01-10-50	DKK	4,998,212.07	474,781.56	0.06
NORDEA KREDIT REALKREDIT 1.0% 01-10-50	DKK	4,827,099.15	495,534.28	0.06
NORDEA KREDIT REALKREDIT 1.0% 01-10-50	DKK	7,627,716.51	742,820.51	0.09
NORDEA KREDIT REALKREDIT 1.0% 01-10-53	DKK	7,590,463.37	771,410.36	0.10
NORDEA KREDIT REALKREDIT 1.0% 01-10-53	DKK	9,998,153.65	954,024.88	0.13
NORDEA KREDIT REALKREDIT 1.5% 01-10-40	DKK	1,150,751.48	137,014.61	0.02
NORDEA KREDIT REALKREDIT 1.5% 01-10-50	DKK	1,340,746.68	146,045.42	0.01
NORDEA KREDIT REALKREDIT 1.5% 01-10-50	DKK	2,194,656.82	230,269.42	0.03
NORDEA KREDIT REALKREDIT 2.0% 01-07-50	DKK	2,008,951.46	227,751.30	0.03
NORDEA KREDIT REALKREDIT 2.0% 01-10-47	DKK	515,770.44	60,017.51	0.01
NORDEA KREDIT REALKREDIT 2.0% 01-10-47	DKK	447,320.03	51,500.03	0.01
NORDEA KREDIT REALKREDIT 2.0% 01-10-50	DKK	1,376,426.96	158,294.48	0.02
NORDEA KREDIT REALKREDIT 2.5% 01-10-53	DKK	7,917,019.53	939,654.80	0.12
NORD KRED REA 1.5% 01-10-37	DKK	1,131,017.64	136,976.00	0.02
NYKRE 1 1/2 10/01/37	DKK	532,446.43	64,274.88	0.01
NYKRE 2 1/2 10/01/47	DKK	401,814.43	49,405.64	0.01
NYKRE 2 10/01/47	DKK	493,264.47	57,299.06	
NYKRE 3 10/01/47	DKK	457,530.46	59,121.00	
NYKREDIT 0.5% 01-10-40	DKK	4,317,956.01	467,058.80	0.06
NYKREDIT 0.5% 01-10-50	DKK	4,997,777	474,331.54	0.06
NYKREDIT 1.0% 01-10-32	DKK	541,820.34	67,168.31	
NYKREDIT 1.0% 01-10-50	DKK	4,552,013.25	466,416.05	0.06

securities portfolio on 30/11/2022 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
NYKREDIT 1.0% 01-10-50	DKK	4,909,945.44	475,920.84	0.06
NYKREDIT 1.0% 01-10-53	DKK	9,837,514.43	998,519.17	0.13
NYKREDIT 1.0% 01-10-53	DKK	8,467,149.06	807,298.76	0.11
NYKREDIT 1.5% 01-10-50	DKK	2,296,056.14	241,002.68	0.03
NYKREDIT 1.5% 01-10-50	DKK	3,395,988.12	369,258.33	0.05
NYKREDIT 1.5% 01-10-53	DKK	2,790,561.58	283,658.00	0.04
NYKREDIT 2.0% 01-10-47	DKK	464,160.5	53,433.69	
NYKREDIT 2.0% 01-10-50	DKK	836,316.87	96,142.64	0.01
NYKREDIT 2.0% 01-10-50	DKK	425,554.71	48,216.66	0.01
NYKREDIT 2.0% 01-10-53	DKK	2,683,417.48	295,840.40	0.03
NYKREDIT 2.5% 01-10-53	DKK	7,901,386.1	937,802.23	0.12
NYKREDIT 3.0% 01-10-47	DKK	4,175,233.44	545,478.03	0.07
NYKREDIT 3.0% 01-10-53	DKK	7,989,308.09	965,013.07	0.12
NYKREDIT 3.0% 01-10-53	DKK	7,924,107.33	975,149.65	0.13
NYKR REAL AS 2.5% 01-10-47	DKK	457,891.58	57,078.69	0.01
NYKR REAL AS 3.0% 01-10-44	DKK	2,705,233.07	354,081.09	0.05
RDKRE 2 1/2 10/01/47	DKK	592,976.45	72,936.99	0.01
RDKRE 2 1/2 10/01/47	DKK	472,516.37	58,922.26	0.01
REAL DANM AS 2.0% 01-10-47	DKK	498,082.02	57,908.38	0.01
REALKREDIT DANMARK AS 0.5% 01-10-43	DKK	7,344,544.6	782,139.89	0.10
REALKREDIT DANMARK AS 0.5% 01-10-50	DKK	4,582,553.85	442,711.66	0.05
REALKREDIT DANMARK AS 0.5% 01-10-50	DKK	4,991,988.62	473,956.67	0.06
REALKREDIT DANMARK AS 1.0% 01-10-32	DKK	631,863.89	78,159.74	0.01
REALKREDIT DANMARK AS 1.0% 01-10-50	DKK	4,874,596.69	472,132.55	0.06
REALKREDIT DANMARK AS 1.0% 01-10-50	DKK	8,860,782.2	908,250.32	0.12
REALKREDIT DANMARK AS 1.5% 01-10-37	DKK	570,406.55	68,814.77	0.01
REALKREDIT DANMARK AS 1.5% 01-10-50	DKK	6,500,624.73	707,520.82	0.09
REALKREDIT DANMARK AS 1.5% 01-10-50	DKK	4,741,886.15	497,459.49	0.06
REALKREDIT DANMARK AS 2.0% 01-10-47	DKK	472,779.19	54,441.53	0.01
REALKREDIT DANMARK AS 2.0% 01-10-50	DKK	703,140.79	79,675.56	0.01
REALKREDIT DANMARK AS 2.0% 01-10-50	DKK	1,171,502.78	134,744.73	0.02
REALKREDIT DANMARK AS 3.0% 01-10-47	DKK	2,024,494.1	264,884.14	0.03
TOTAL DENMARK			24,423,392.37	3.12
FRANCE				
CFHL 2 E3R+2.35% 28-06-55	EUR	2,400,000	2,416,194.96	0.31
CFHL 2 E3R+2.85% 28-06-55	EUR	4,000,000	4,034,714.00	0.51
CFHL 2 E3R+4.45% 28-06-55	EUR	2,000,000	1,494,392.16	0.19
NORIA FCT E1R+1.25% 25-06-38	EUR	1,100,000	146,305.07	0.02
TOTAL FRANCE			8,091,606.19	1.03
GERMANY				
RED BLACK AUTO GERMANY 7 UG E1R+2.7% 15-10-29	EUR	2,500,000	1,842,584.74	0.23
RED BLACK AUTO GERMANY 8 UG E1R+0.95% 15-09-30	EUR	1,900,000	1,836,781.46	0.23
RED BLACK AUTO GERMANY 8 UG E1R+1.35% 15-09-30	EUR	800,000	758,841.00	0.10
SC GERMANY SA COMPART CONSUMER 20201 E1R+3.9% 14-11-34	EUR	1,600,000	876,909.38	0.12

securities portfolio on 30/11/2022 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
SC GERMANY SA COMPART CONSUMER 20201 E1R+5.3% 14-11-34	EUR	1,000,000	557,587.94	0.07
TOTAL GERMANY			5,872,704.52	0.75
IRELAND				
ADAGIO V CLO DAC E3R+2.2% 15-10-31	EUR	2,800,000	2,554,311.17	0.32
ALBACORE EURO CLO I DAC E3R+1.75% 18-10-34	EUR	5,000,000	4,679,351.92	0.59
ALBACORE EURO CLO I DAC E3R+2.2% 18-10-34	EUR	6,375,000	5,777,837.71	0.74
ALBACORE EURO CLO II DAC E3R+0.83% 15-06-34	EUR	25,400,000	24,460,353.25	3.13
ALBACORE EURO CLO II DAC E3R+2.5% 15-06-34	EUR	3,000,000	2,783,981.37	0.36
AQUEDUCT EUROPEAN CLO 32019 DAC E3R+0.93% 15-08-34	EUR	19,094,000	18,297,815.84	2.34
AQUEDUCT EUROPEAN CLO 32019 DAC E3R+2.0% 15-08-34	EUR	1,000,000	905,809.80	0.11
ARBOUR CLO E3R+0.86% 15-04-34	EUR	8,750,000	8,375,394.42	1.07
ARBOUR CLO E3R+1.5% 15-04-34	EUR	3,100,000	2,845,388.18	0.37
ARBOUR CLO E3R+2.0% 15-04-34	EUR	1,000,000	907,747.37	0.11
ARBOUR CLO IV DAC E3R+0.79% 15-04-34	EUR	10,000,000	9,580,335.78	1.23
ARBOUR CLO IV DAC E3R+2.05% 15-04-34	EUR	1,000,000	881,889.78	0.12
ARBOUR CLO X DAC E3R+0.97% 15-06-34	EUR	6,000,000	5,758,703.93	0.74
ATOM MORTGAGE SECURITIES DAC SONI3R+0.8% 22-07-31	GBP	19,404,000	21,122,879.11	2.70
ATOM MORTGAGE SECURITIES DAC SONI3R+1.1% 22-07-31	GBP	3,200,000	3,305,207.85	0.42
AURIUM CLO IV DAC E3R+2.3% 16-01-31	EUR	2,000,000	1,738,657.67	0.22
AVOCA CLO XIII E3R+2.4% 15-04-34	EUR	3,000,000	2,773,597.07	0.35
AVOCA CLO XVII DAC E3R+1.6% 15-10-32	EUR	1,250,000	1,182,232.22	0.15
AVOCA CLO XXIV DAC E3R+0.9% 15-07-34	EUR	6,000,000	5,755,417.93	0.74
AVOCA CLO XXIV DAC E3R+2.0% 15-07-34	EUR	3,000,000	2,786,092.70	0.36
BBAM EUROPEAN CLO E3R+0.92% 15-01-36	EUR	3,000,000	2,858,134.10	0.36
BILBAO CLO II DAC E3R+0.97% 20-08-35	EUR	11,000,000	10,550,669.80	1.35
BILBAO CLO II DAC E3R+2.1% 20-08-35	EUR	3,750,000	3,354,069.00	0.42
BLUEMOUNTAIN FUJI EUR CLO III DAC E3R+1.55% 15-01-31	EUR	500,000	473,434.88	0.06
BLUEMOUNTAIN FUJI EUR CLO III DAC E3R+2.1% 15-01-31	EUR	3,500,000	3,262,796.56	0.41
BNPP IP EURO CLO 20151 DAC E3R+0.79% 15-10-30	EUR	4,038,000	3,943,452.16	0.51
BRUEGEL 2021 1X A E3R+0.8% 22-05-31	EUR	14,700,000	13,765,002.07	1.76
BRUEGEL 2021 1X A E3R+1.25% 22-05-31	EUR	2,000,000	1,884,214.58	0.25
BRUEGEL 2021 1X A E3R+1.8% 22-05-31	EUR	1,600,000	1,444,108.81	0.18
CAPITAL FOUR CLO IV DAC E3R+4.5% 13-04-35	EUR	4,600,000	4,256,418.18	0.54
CITIZEN IRISH AUTO RECEIV TRUST 2020 E1R+2.75% 15-12-29	EUR	2,000,000	1,966,556.67	0.25
CITIZEN IRISH AUTO RECEIV TRUST 2020 E1R+3.5% 15-12-29	EUR	730,000	707,392.80	0.09
CONTEGO CLO IV DESIGNATED ACTI E3R+1.9% 23-01-30	EUR	4,500,000	4,169,915.10	0.53
CONTEGO CLO IV DESIGNATED ACTI E3R+1.9% 23-01-30	EUR	720,000	667,186.42	0.09
DILOSK RMBS NO 4 DAC E3R 20-02-60	EUR	300,000	289,826.76	0.04
DILOSK RMBS NO 5 DAC E3R+1.6% 20-12-60	EUR	777,000	710,878.88	0.09
EUROPEAN LOAN CONDUIT NO 37 DAC L3RGBP+1.5% 02-05-30	GBP	5,000,000	4,205,877.60	0.54
EUROPEAN LOAN CONDUIT NO 37 DAC L3RGBP+2.25% 02-05-30	GBP	500,000	561,528.76	0.07
FROST CMBS 20211 E3R+1.15% 22-11-26	EUR	2,500,000	2,356,902.70	0.30
GEDESCO TRADE RECEIVABLES 20201 DAC E1R+1.15% 24-01-26	EUR	2,100,000	1,938,052.28	0.25
GEDESCO TRADE RECEIVABLES 20201 DAC E1R+2.2% 24-01-26	EUR	2,000,000	1,990,394.00	0.25

securities portfolio on 30/11/2022 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
GEDESCO TRADE RECEIVABLES 20201 DAC E1R+3.2% 24-01-26	EUR	2,000,000	1,986,825.13	0.25
HENLEY CLO E3R+1.05% 25-04-34	EUR	5,000,000	4,839,602.00	0.62
HENLEY CLO E3R+3.15% 25-04-34	EUR	3,000,000	2,879,726.10	0.37
HENLEY CLO E3R+4.25% 25-04-34	EUR	10,000,000	8,956,711.00	1.14
LUSI 4 B E3R 15/09/48	EUR	6,435,000	2,855,489.45	0.37
MAGEL 4 B E3R 20/07/59	EUR	15,000,000	2,788,258.25	0.36
MAGELLAN MORTGAGES 1 E3R+2.6% 15-12-36	EUR	2,500,000	2,435,823.00	0.31
MAGELLAN MORTGAGES 4 PLC E3R STEP UP 20/07/2059	EUR	72,210,000	10,676,865.86	1.37
MAGELLAN MORTGAGE TV 15/05/58	EUR	86,467,600.05	11,045,672.81	1.41
MONTMARTRE EURO CLO 20202 DAC E3R+0.96% 15-07-34	EUR	8,587,000	8,228,490.65	1.05
MONTMARTRE EURO CLO 20202 DAC E3R+2.1% 15-07-34	EUR	7,277,000	6,487,742.32	0.84
NEUBERGER BERMAN LOAN ADV EURO CLO 3 E3R+0.92% 25-10-34	EUR	6,600,000	6,280,725.00	0.80
NEUBERGER BERMAN LOAN ADV EURO CLO 3 E3R+2.25% 25-10-34	EUR	2,650,000	2,410,062.11	0.31
NORTH WESTERLY VII ESG CLO DAC E3R+0.84% 15-05-34	EUR	7,100,000	6,776,752.38	0.86
NORTH WESTERLY VII ESG CLO DAC E3R+1.5% 15-05-34	EUR	700,000	642,400.83	0.09
NORTH WESTERLY VII ESG CLO DAC E3R+2.0% 15-05-34	EUR	2,700,000	2,449,404.63	0.31
PENTA CLO 3 DESIGNATED ACTIVIT E3R+0.96% 17-04-35	EUR	4,350,000	4,152,652.49	0.53
PENTA CLO 3 DESIGNATED ACTIVIT E3R+2.45% 17-04-35	EUR	5,800,000	5,319,269.71	0.68
PRIMROSE RESIDENTIAL 20221 DAC E1R+1.0% 24-10-61	EUR	6,800,000	6,268,413.49	0.80
PROVIDUS CLO IV DAC E3R+0.82% 20-04-34	EUR	16,300,000	15,582,050.38	1.99
PROVIDUS CLO IV DAC E3R+2.2% 20-04-34	EUR	4,650,000	4,239,907.10	0.54
PURPLE FINANCE CLO 2 DAC E3R+1.0% 20-04-32	EUR	16,500,000	16,146,527.28	2.07
PURPLE FINANCE CLO 2 DAC E3R+2.35% 20-04-32	EUR	2,000,000	1,868,994.02	0.24
SCF RAHOITUSPALVELUT X DAC E1R+0.95% 25-10-31	EUR	1,300,000	1,258,221.97	0.16
SCF RAHOITUSPALVELUT X DAC E1R+1.25% 25-10-31	EUR	2,200,000	2,025,066.39	0.26
TAURUS CMBSGERMANY20061 E3R+1.0% 18-05-30	EUR	5,000,000	1,055,994.32	0.13
TAURUS PLC 20152 DEU E3R+1.2% 22-12-30	EUR	4,000,000	3,836,687.33	0.49
TIKEHAU CLO VI DESIGNATED ACTI E3R+1.78% 15-01-35	EUR	3,000,000	2,801,639.03	0.36
VENDOME FUNDING CLO 20201 DAC E3R+0.95% 20-07-34	EUR	1,500,000	1,439,551.90	0.18
VENDOME FUNDING CLO 20201 DAC E3R+2.0% 20-07-34	EUR	2,000,000	1,807,031.00	0.24
VITA SCIENTIA 20221 DAC E3R+1.3% 27-08-25	EUR	9,996,000	9,293,821.08	1.19
VITA SCIENTIA 20221 DAC E3R+1.8% 27-08-25	EUR	2,400,000	2,213,603.87	0.28
TOTAL IRELAND			352,879,800.06	45.11
ITALY				
AUTOFLORENCE 2 SRL E1R+1.15% 24-12-44	EUR	2,896,000	2,604,134.18	0.34
AUTOFLORENCE 2 SRL E1R+2.35% 24-12-44	EUR	1,100,000	997,401.35	0.13
AUTOFLORENCE 2 SRL E1R+3.35% 24-12-44	EUR	1,500,000	1,382,202.14	0.17
BRIGNOLE CO 2021 SRL E1R+3.5% 24-07-36	EUR	900,000	285,308.66	0.04
GOLDEN BAR SECURITISATION SRL 20191 E3R+1.75% 20-07-39	EUR	5,600,000	4,509,601.78	0.58
GOLDEN BAR SECURITISATION SRL 20211 2.75% 22-09-41	EUR	3,700,000	3,372,456.51	0.43
LANTERNA FINANCE SRL 0.4% 28-04-50	EUR	1,632,522.97	1,351,426.10	0.17
PIETRA NERA SRL E3R+1.15% 22-05-30	EUR	15,000,000	13,955,404.14	1.78
PIETRA NERA SRL E3R+1.75% 22-05-30 MIN 1.75%	EUR	5,400,000	4,716,224.10	0.61
RED BLACK AUTO ITALY SRL E1R 28-12-31	EUR	7,700,000	7,314,670.87	0.93

securities portfolio on 30/11/2022 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
RED BLACK AUTO ITALY SRL E1R 28-12-31	EUR	3,900,000	3,791,528.04	0.49
RED BLACK AUTO ITALY SRL E1R 28-12-31	EUR	1,800,000	1,709,194.24	0.21
TOTAL ITALY			45,989,552.11	5.88
LUXEMBOURG				
AURORUS 2020 BV E1R+4.0% 13-08-46	EUR	1,600,000	1,584,709.31	0.20
BILBAO CLO IV DAC E3R+0.92% 15-04-36	EUR	7,000,000	6,638,782.27	0.85
BILBAO CLO IV DAC E3R+2.2% 15-04-36	EUR	3,000,000	2,725,313.43	0.35
CARTESIAN RESIDENTIAL MORTGAGE E3R+1.8% 18-07-44	EUR	270,000	265,030.06	0.03
CARTESIAN RESIDENTIAL MORTGAGE E3R+2.85% 18-07-44	EUR	3,144,000	3,109,446.41	0.39
CARTESIAN RESIDENTIAL MORTGAGES E3R+1.0% 25-11-54	EUR	3,000,000	2,903,073.30	0.37
FINSBURY SQUARE SONIO+1.0% 16-12-67	GBP	2,025,000	2,261,437.37	0.29
FINSBURY SQUARE SONIO+1.25% 16-12-67	GBP	3,250,000	3,522,637.64	0.45
MAGOI 2019 BV E1R+2.5% 27-07-39	EUR	1,500,000	487,605.54	0.06
MAGOI 2019 BV E1R+3.7% 27-07-39	EUR	5,500,000	1,783,790.48	0.23
NEUBERGER BERMAN LOAN ADVISERS EURO CLO E3R+0.88% 17-04-34	EUR	3,500,000	3,364,624.47	0.43
PBD GERMANY AUTO LEASE MASTER SA 20211 E1R+3.5% 26-11-30	EUR	1,500,000	1,446,709.00	0.18
PENTA CLO 1 E3R+4.8% 15-11-34	EUR	3,150,000	2,978,221.37	0.38
PRIMROSE RESIDENTIAL 20211 DAC E1R+0.75% 24-03-61	EUR	7,000,000	5,816,244.61	0.75
SC GERMANY SA COMPARTMENT CONSUMER 2021 E1R+1.85% 14-11-35	EUR	5,000,000	4,805,462.11	0.62
SC GERMANY SA COMPARTMENT CONSUMER 2021 E1R+2.8% 14-11-35	EUR	2,000,000	1,854,728.89	0.24
SC GERMANY SA COMPARTMENT CONSUMER 2021 E1R+3.5% 14-11-35	EUR	1,100,000	581,147.47	0.08
TWIN BRIDGES 20221 AUTRE V+0.77% 01-12-55	GBP	8,900,000	9,716,203.81	1.24
TOTAL LUXEMBOURG			55,845,167.54	7.14
NETHERLANDS				
BNPP AM EURO CLO 2018 BV E3R+1.25% 15-04-31	EUR	2,500,000	2,337,038.75	0.30
JUBILEE CLO 2018XXI BV E3R+1.4% 15-04-35	EUR	5,000,000	4,605,953.67	0.59
JUBILEE CLO 2018XXI BV E3R+2.2% 15-04-35	EUR	4,000,000	3,675,312.44	0.47
NORTH WESTERLY VI BV E3R+0.97% 05-07-32	EUR	7,000,000	6,795,244.40	0.87
PRINSEN MORTGAGE FINANCE NO 1 BV E3R+0.65% 20-12-70	EUR	7,000,000	6,720,131.46	0.86
TIKEHAU CLO II BV E3R+2.4% 15-01-35	EUR	6,300,000	5,752,124.63	0.73
TIKEHAU CLO IV BV E3R+2.15% 15-10-31	EUR	3,000,000	2,814,369.30	0.36
TIKEHAU CLO IV BV E3R+3.3% 15-10-31	EUR	3,500,000	3,163,237.89	0.40
TOTAL NETHERLANDS			35,863,412.54	4.58
PORTUGAL				
ARES LUSITANISTC SAPELICAN FINANCE 2 E1R+2.25% 25-01-35	EUR	4,200,000	2,914,329.55	0.37
ARES LUSITANISTC SAPELICAN FINANCE 2 E1R+4.25% 25-01-35	EUR	3,500,000	2,416,383.00	0.31
TOTAL PORTUGAL			5,330,712.55	0.68
SPAIN				
AUTO ABS SPANISH LOANS 20201 3.6% 28-12-35	EUR	3,000,000	1,799,785.12	0.23
AUTONORIA SPAIN 2019 E1R+2.85% 25-12-35	EUR	4,900,000	1,920,200.92	0.25
AUTONORIA SPAIN 2019 E1R+4.0% 25-12-35	EUR	10,000,000	3,918,149.18	0.50
AUTONORIA SPAIN 2021 FT E1R 31-01-39	EUR	1,500,000	1,223,254.36	0.15
AUTONORIA SPAIN 2021 FT E1R 31-01-39	EUR	1,100,000	883,055.02	0.11

securities portfolio on 30/11/2022 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
BANCAJA 8 FTA E3R+1.75% 25-10-37	EUR	4,000,000	3,704,710.80	0.47
BANCO BILBAO VIZCAYA ARGENTARIA SA 4.1% 20-07-31	EUR	9,500,000	8,719,743.57	1.11
BBVA 1.1% 20-07-31	EUR	12,000,000	10,955,655.33	1.40
FONDO RURAL HIPOTECARIO IX E3R+0.52% 17-02-50	EUR	9,800,000	2,747,113.04	0.35
FONDO TDA CAM 5 CL.B E3R 26/10/43	EUR	4,000,000	3,535,189.20	0.45
FTA SANTANDER CONSUMER SPAIN AUTO 20211 2.15% 22-06-35	EUR	5,700,000	5,027,656.69	0.65
FTA SANTANDER CONSUMER SPAIN AUTO 20211 E3R+1.15% 22-06-35	EUR	1,300,000	1,227,904.99	0.16
FTA SANTANDER CONSUMO 4 2.2% 18-09-32	EUR	2,700,000	1,940,076.40	0.25
FTA SANTANDER CONSUMO 4 3.7% 18-09-32	EUR	10,000,000	7,233,857.21	0.92
FTA SANTANDER CONSUMO 4 4.9% 18-09-32	EUR	4,200,000	3,036,220.06	0.39
FT SANTANDER CONSUMER SPAIN AUTO 20201 3.5% 20-03-33	EUR	1,600,000	781,246.61	0.10
FT SANTANDER CONSUMER SPAIN AUTO 20201 E3R+1.95% 20-03-33	EUR	300,000	150,225.86	0.02
HIPOCAT 6 FTA E3R+1.1% 31-12-34	EUR	1,600,000	315,636.91	0.04
HIPOCAT 6 FTA E3R+1.7% 31-12-34	EUR	4,000,000	792,188.14	0.10
IM PASTOR 2 E3R+0.85% 22-09-41	EUR	2,900,000	2,820,915.26	0.36
IM PASTOR 2 E3R+2.8% 22-09-41	EUR	1,500,000	1,454,175.90	0.18
MBS BANCAJA 3 FTA E3R+0.29% 26-12-43	EUR	2,000,000	451,252.62	0.06
MBS BANCAJA 4 FONDO DE TITULIZAC DE ACT E3R+0.22% 23-07-50	EUR	3,000,000	1,210,947.59	0.16
RURA H E3R+0.55% 19-01-44	EUR	7,200,000	1,370,895.62	0.17
RURAL HIPOTECARIO I FTH E3R+0.32% 17-02-50	EUR	2,000,000	593,860.68	0.08
SABADELL CONSUMO 1 FDT E3R+1.4% 24-03-31	EUR	1,100,000	243,698.08	0.03
SABADELL CONSUMO 1 FDT E3R+2.45% 24-03-31	EUR	5,000,000	1,063,619.07	0.14
TDA 19MIXTO FONDO DE TITULIZACION DE E3R+3.5% 22-03-36	EUR	2,500,000	2,252,481.37	0.29
TDA IBERCAJA 1 E3R+1.5% 26-10-42	EUR	1,000,000	195,075.46	0.03
TITULIZACION DE ACTIVOS 22MIXTO FTA E3R+0.37% 28-06-46	EUR	2,300,000	2,155,915.12	0.27
TITULIZACION DE ACTIVOS 22MIXTO FTA E3R+0.45% 28-06-46	EUR	5,500,000	4,194,620.51	0.54
TOTAL SPAIN			77,919,326.69	9.96
UNITED KINGDOM				
FINSBURY SQUARE 20172 AUTRE R+0.8% 16-12-71	GBP	11,000,000	11,746,803.39	1.50
FINSBURY SQUARE 20172 SONI3R+1.25% 16-12-71	GBP	2,680,000	2,949,089.88	0.37
FINSBURY SQUARE 20172 SONI3R+1.4% 16-12-71	GBP	1,850,000	1,997,294.26	0.26
GEMGARTO 20211 SONIO+1.1% 16-12-67	GBP	1,000,000	1,115,432.45	0.15
GEMGARTO 20211 SONIO+1.3% 16-12-67	GBP	1,500,000	1,624,718.42	0.21
GRIFONAS FINANCE NO1 PLC E6R+0.28% 28-08-39	EUR	55,800,000	10,993,721.68	1.41
HIGHWAYS 2021 SONI3R+1.35% 18-12-31	GBP	3,000,000	3,296,781.24	0.42
PARAGON MORTGAGES 12X B1B 11/38	EUR	11,254,000	5,973,153.51	0.76
PARAGON MORTGAGES NO12 PLC E3R+0.92% 15-11-38	EUR	9,531,000	4,715,313.72	0.60
PARAGON MORTGAGES NO12 SONIO+0.3593% 15-11-38	GBP	30,000,000	8,308,785.62	1.06
PARAGON MORTGAGES NO12 SONIO+0.5993% 15-11-38	GBP	8,000,000	4,730,464.16	0.60
PARAGON MORTGAGES NO25 SONIO+0.7693% 15-05-50	GBP	500,000	573,370.81	0.08
PARAGON MORTGAGES PLC 12X A2B 11/38	EUR	37,694,000	9,030,521.17	1.15
SAGE AR FUNDING NO 1 AUTRE V+1.0% 17-11-51	GBP	11,100,000	11,831,124.33	1.51
SAGE AR FUNDING NO 1 AUTRE V+1.5% 17-11-51	GBP	3,600,000	3,811,029.24	0.49

securities portfolio on 30/11/2022 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
TOWD POINT MORTGAGE FUNDING 2019 GRANI AUTRE V+1.2% 20-10-51	GBP	2,800,000	2,996,429.67	0.38
TOWD POINT MORTGAGE FUNDING 2019 GRANI AUTRE V+1.4% 20-10-51	GBP	1,249,000	1,322,475.03	0.17
TOWD POINT MORTGAGE FUNDING 2019 GRANI AUTRE V+2.05% 20-10-5	GBP	6,575,000	6,933,541.08	0.88
TOWER BRIDGE FUNDING 20212 AUTRE V+3.5% 20-11-63	GBP	1,200,000	91,814.56	0.01
TOWER BRIDGE FUNDING 20221 AUTRE V+0.72% 20-12-63	GBP	4,600,000	4,987,256.35	0.64
TOWER BRIDGE FUNDING 20221 AUTRE V 20-11-63	GBP	500,000	506,416.96	0.07
TWIN BRIDGES 20212 SONI3R+0.66% 12-09-55	GBP	5,000,000	5,324,897.95	0.68
TOTAL UNITED KINGDOM			104,860,435.48	13.40
TOTAL Listed bonds and similar securities			719,653,462.96	91.98
TOTAL Bonds and similar securities			719,653,462.96	91.98
Collective investment undertakings				
General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries				
FRANCE				
AMUNDI EURO LIQUIDITY SHORT TERM SRI E	EUR	1.18	11,535.46	
AMUNDI EURO LIQUIDITY SHORT TERM SRI Z	EUR	353.508	35,237,178.36	4.51
AMUNDI EURO LIQUIDITY SRI IC	EUR	0.001	230.72	
AMUNDI EURO LIQUIDITY SRI Z	EUR	1.712	1,708,291.95	0.21
TOTAL FRANCE			36,957,236.49	4.72
TOTAL General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries			36,957,236.49	4.72
General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries				
FRANCE				
FCT PIXEL 2021 E3R+0.95% 25-02-38	EUR	600,000	589,831.35	0.08
FCT PIXEL 2021 E3R+2.7% 25-02-38	EUR	2,700,000	2,542,460.43	0.32
HARMONY FRENCH HOME LOAN E3R+1.25% 27-05-62	EUR	1,600,000	1,494,016.71	0.19
HARMONY FRENCH HOME LOANS FCT 20211 E3R+0.95% 27-05-61	EUR	5,300,000	4,976,937.85	0.64
HFHL 2020-2 B	EUR	5,900,000	5,803,039.40	0.74
NORIA 2018 - 1 D MTGE	EUR	600,000	79,256.77	0.01
NORIA 2018 - 1 F MTGE	EUR	124	1,638,144.15	0.21
NORIA 2021-1 D	EUR	2,700,000	2,108,659.84	0.28
NORIA 2021-1 E	EUR	9,100,000	6,988,731.22	0.90
NORIA 2021-1 F	EUR	10,000,000	7,648,944.17	0.97
TOTAL FRANCE			33,870,021.89	4.34
LUXEMBOURG				
ECARAT E1R+3.5% 20-12-28	EUR	85	1,524,630.01	0.19
TOTAL LUXEMBOURG			1,524,630.01	0.19
TOTAL General-purpose professional funds and equivalents in other EU Member States and listed securitisation entities			35,394,651.90	4.53
TOTAL Collective investment undertakings			72,351,888.39	9.25
Securities given in repo				
IRELAND				
MAGELLAN MORTGAGE TV 15/05/58	EUR	13,532,399.95	1,728,675.97	0.22
TOTAL IRELAND			1,728,675.97	0.22

securities portfolio on 30/11/2022 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
ITALY				
LANTERNA FINANCE SRL 0.4% 28-04-50	EUR	11,367,477.03	9,410,161.75	1.20
TOTAL ITALY			9,410,161.75	1.20
TOTAL Securities given in repo			11,138,837.72	1.42
Debts representative of borrowed securities			-23,349,046.17	-2.98
Compensations for securities given in repo			6,345.30	
Hedges				
Firm term commitments				
Commitments firm term on regulated market				
EURO BOBL 1222	EUR	-375	1,265,130.00	0.16
EURO SCHATZ 1222	EUR	-160	-61,110.00	
FGBL BUND 10A 1222	EUR	-95	101,750.00	0.01
TOTAL Commitments firm term on regulated market			1,305,770.00	0.17
TOTAL Firm term commitments			1,305,770.00	0.17
Other hedges				
Credit Default Swap (CDS)				
ITRAXX EUROPE S38 V1	EUR	-25,000,000	-149,920.00	-0.02
ITRAXX EUROPE S38 V1	EUR	-10,000,000	-59,968.00	-0.01
TOTAL Credit Default Swap (CDS)			-209,888.00	-0.03
TOTAL Other hedges			-209,888.00	-0.03
TOTAL Hedges			1,095,882.00	0.14
Margin call				
APPEL MARGE CACEIS	EUR	-1,305,770	-1,305,770.00	-0.17
TOTAL Margin call			-1,305,770.00	-0.17
Receivables			152,549,398.14	19.50
Debts			-153,647,491.83	-19.64
Financial accounts			3,895,070.28	0.50
Net assets			782,388,576.79	100.00

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Amundi
ASSET MANAGEMENT