

# AMUNDI ABS

UCITS

**SEMI-ANNUAL REPORT - NOVEMBER 2024**

Asset Management Company  
**Amundi Asset Management**

Delegated fund accountant  
**Caceis Fund Administration**

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	1,011,100,124.05
b) Cash at banks and liquidities	1,787,086.86
c) Other Assets held by the UCITS	65,430,790.32
d) Total of Assets held by the UCITS (lines a+b+c)	1,078,318,001.23
e) Liabilities	-9,891,754.60
f) Net Asset Value (lines d+e= net asset of the UCITS)	1,068,426,246.63

(\*) 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 D in EUR	D	800,235.73	4.001	200,008.93
AMUNDI ABS I3-C in EUR	C	163,346,934.55	1,429.479	114,270.25
AMUNDI ABS I-C in EUR	C	837,335,123.37	3,024.61181	276,840.52
AMUNDI ABS I-GBP in GBP	D	204,551.46	1.000	204,551.46
AMUNDI ABS L in EUR	C	4,806,951.05	43,021.061	111.73
AMUNDI ABS M-D in EUR	D	59,367,080.15	569.047	104,327.19
AMUNDI ABS R-C in EUR	C	2,523,755.99	22,322.526	113.05

## 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.	86.92	86.13
C) Eligible financial securities and money market instruments officially listed on a stock exchange in a non-member state or traded on another regulated market in a non-member state that is operating regularly, recognised and open to the public, provided that this exchange or market does not appear on a list drawn up by the AMF or that the choice of this exchange or market is established by law, regulations, or the articles of association of the undertaking for collective investment in transferable securities.	7.71	7.64
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.	5.88	5.83

(\*) 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 Net Assets (*)	Total Percentage of Assets (**)
Euro	EUR	941,693,002.78	88.14	87.33
Pound sterling	GBP	60,269,649.93	5.64	5.59
Danish krone	DKK	9,137,471.34	0.86	0.85
<b>TOTAL</b>		<b>1,011,100,124.05</b>	<b>94.63</b>	<b>93.77</b>

(\*) 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	40.12	39.75
NETHERLANDS	12.27	12.16
ITALY	10.67	10.57
SPAIN	10.62	10.52
UNITED KINGDOM	7.71	7.64
LUXEMBOURG	6.05	5.99
FRANCE	2.98	2.96
GERMANY	2.54	2.52
DENMARK	0.86	0.85
PORTUGAL	0.81	0.81
<b>TOTAL</b>	<b>94.63</b>	<b>93.77</b>

(\*) 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 (**)
UCITS and equivalents in other EU Member States	4.03	4.00
Other UCIs and investment funds	1.85	1.83
AIF and equivalents in other EU Member States		
Other		
<b>TOTAL</b>	<b>5.88</b>	<b>5.83</b>

(\*) 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.	219,992,228.29	264,659,029.84
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.	36,017,932.66	45,748,725.34
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.	299,758,262.22	325,641,160.75

## Distribution during the financial period

	Unit	Net unit amount EUR	Tax credit EUR	Unit gross amount EUR
<b>Dividends paid</b>				
14/06/2024	AMUNDI ABS D	4,450.68	0.26	4,450.94
16/09/2024	AMUNDI ABS I-GBP	2,740.18		2,740.18
14/06/2024	AMUNDI ABS M-D	2,504.10	0.14	2,504.24
<b>Dividends to be paid</b>				
	AMUNDI ABS D			
	AMUNDI ABS I-GBP			
	AMUNDI ABS M-D			

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

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



## Portfolio listing of assets and liabilities

### Portfolio listing of balance sheet items

Instruments by business sector (*)	Currency	Quantity or Nominal	Present value	% Net Asset
<b>BONDS AND SIMILAR SECURITIES</b>			<b>1,011,100,124.05</b>	<b>94.64</b>
<b>Other bonds and similar traded on a regulated market</b>			<b>1,011,100,124.05</b>	<b>94.64</b>
<b>Automotives Components</b>			<b>13,224,344.32</b>	<b>1.24</b>
BUMPER NL 2024 1 BV E1R+0.64% 21-03-36	EUR	13,200,000	13,224,344.32	1.24
<b>Capital Markets</b>			<b>142,765,160.93</b>	<b>13.36</b>
AQUEDUCT EUROPEAN CLO 8 DAC E3R+3.7% 15-07-37	EUR	3,250,000	3,399,541.93	0.32
AURIUM CLO V DAC E3R+3.5% 17-04-34	EUR	5,000,000	5,104,965.47	0.48
AURIUM CLO XI DAC E3R+1.7% 18-01-38	EUR	2,000,000	2,016,750.40	0.19
AURIUM CLO XI DAC E3R+3.0% 18-01-38	EUR	3,000,000	3,039,716.60	0.28
AURIUM CLO XI DAC E3R+4.75% 18-01-38	EUR	1,960,000	2,005,858.58	0.19
AURORUS 2023 BV E1R+3.2% 13-08-49	EUR	3,000,000	2,879,555.53	0.27
AUTO ABS ITALIAN STELLA LOANS 20241 SRL E1R+1.7% 29-12-36	EUR	3,390,000	3,406,846.27	0.32
AUTO ABS ITALIAN STELLA LOANS 20241 SRL E1R+2.3% 29-12-36	EUR	3,700,000	3,701,973.21	0.35
BBVA CONSUMO FTA E3R+5.4% 21-04-37	EUR	2,400,000	2,184,522.73	0.20
BLACKROCK EUROPEAN CLO IV DAC E3R+0.85% 15-07-30	EUR	2,500,000	979,419.77	0.09
BLACKROCK EUROPEAN CLO IV DAC E3R+2.65% 15-07-30	EUR	900,000	910,955.19	0.09
BPCE HOME LOANS FCT 2023 E3R+0.7% 31-10-57	EUR	17,000,000	15,614,159.72	1.43
CANDIDE FINANCING 20241 BV E3R+0.5% 20-11-60	EUR	4,000,000	4,026,644.53	0.38
CONTEGO CLO VIII DAC E3R+3.2% 25-01-34	EUR	2,750,000	2,793,523.67	0.26
FONDO RURAL HIPOTECARIO IX E3R+0.52% 17-02-50	EUR	9,800,000	2,009,571.22	0.19
FONDO TDA CAM 5 CL.B E3R 26/10/43	EUR	4,000,000	3,744,607.91	0.35
FTA SANTANDER CONSUMO 4 2.2% 18-09-32	EUR	2,700,000	689,721.11	0.06
FTA SANTANDER CONSUMO 4 3.7% 18-09-32	EUR	12,800,000	3,291,694.13	0.31
FTA SANTANDER CONSUMO 4 4.9% 18-09-32	EUR	4,200,000	1,080,235.71	0.10
FTDA CONSUMO SANTANDER 2 E3R+0.72% 21-12-37	EUR	2,600,000	2,619,785.06	0.25
FTDA CONSUMO SANTANDER 2 E3R+1.45% 21-12-37	EUR	1,500,000	1,520,771.18	0.14
FTDA CONSUMO SANTANDER 2 E3R+5.5% 21-12-37	EUR	3,000,000	3,126,479.85	0.29
FTDA CONSUMO SANTANDER 2 E3R 20-07-38	EUR	3,200,000	3,202,861.01	0.30
FTDA CONSUMO SANTANDER 2 E3R 20-07-38	EUR	4,600,000	4,613,638.54	0.43
GOLDEN BAR SECURITISATIONSRL E3R+2.15% 22-09-43	EUR	7,000,000	7,093,356.90	0.66
GOLDEN BAR SECURITISATIONSRL E3R+3.4% 22-09-43	EUR	1,000,000	1,014,870.17	0.09
KOROMO UK 1 SONIO+0.6% 23-10-34	GBP	9,200,000	11,079,241.27	1.04
MAGOI 2019 BV E1R+2.5% 27-07-39	EUR	2,400,000	375,525.26	0.04
MAGOI 2019 BV E1R+3.7% 27-07-39	EUR	7,500,000	1,167,516.97	0.11
NORTH WESTERLY VI BV E3R+0.97% 05-07-32	EUR	4,000,000	3,854,073.12	0.36
NORTH WESTERLY VI BV E3R+1.75% 05-07-32	EUR	700,000	706,411.44	0.07
NORTH WESTERLY VI BV E3R+2.85% 05-07-32	EUR	1,000,000	1,010,482.90	0.09
PENTA CLO 17 DAC E3R+1.36% 15-08-38	EUR	2,000,000	2,037,647.93	0.19
PENTA CLO 17 DAC E3R+2.25% 15-08-38	EUR	2,750,000	2,843,151.18	0.27

## Portfolio listing of balance sheet items

Instruments by business sector (*)	Currency	Quantity or Nominal	Present value	% Net Asset
PENTA CLO 17 DAC E3R+3.25% 15-08-38	EUR	1,600,000	1,660,544.59	0.16
PENTA CLO 6 DAC E3R+2.3% 25-07-34	EUR	1,000,000	1,017,045.39	0.10
PIETRA NERA SRL E3R+1.75% 22-05-30	EUR	4,700,000	2,112,551.77	0.20
PIETRA NERA SRL E3R+2.15% 22-05-30	EUR	5,050,000	2,416,970.79	0.23
PONY SA COMPART GERMAN AUTO LOANS 20241 E1R+1.65% 14-01-33	EUR	1,500,000	1,494,607.60	0.14
PURPLE FINANCE CLO 2 DAC E3R+1.0% 20-04-32	EUR	11,500,000	7,977,596.74	0.75
PURPLE FINANCE CLO 2 DAC E3R+2.35% 20-04-32	EUR	2,000,000	2,022,717.57	0.19
RURAL HIPOTECARIO IV FONDO DE TITULIZAC E3R+0.55% 19-01-44	EUR	7,200,000	1,342,530.09	0.13
SC GERMANY SA COMPARTMENT CONSUM 2023 1 E1R+2.7% 15-09-37	EUR	7,200,000	6,642,604.86	0.62
SC GERMANY SA COMPARTMENT CONSUM 2023 1 E1R+4.15% 15-09-37	EUR	4,200,000	3,926,321.95	0.37
SC GERMANY SA COMPARTMENT CONSUMR 2024 2 E1R+1.4% 14-05-38	EUR	900,000	900,682.34	0.08
SUNRISE SPV Z70 SRL E1R+0.84% 27-10-49	EUR	2,100,000	2,104,910.78	0.20
<b>Commercial Banks</b>			<b>5,650,831.79</b>	<b>0.53</b>
IM PASTOR 2 E3R+0.85% 22-09-41	EUR	2,900,000	2,906,759.56	0.27
IM PASTOR 2 E3R+2.8% 22-09-41	EUR	1,500,000	1,507,220.03	0.14
MBS BANCAJA 4 FONDO DE TITULIZAC DE ACT E3R+0.22% 23-07-50	EUR	3,000,000	1,236,852.20	0.12
<b>Commercial Services</b>			<b>84,967,260.37</b>	<b>7.95</b>
ADAGIO XII EUR CLO DAC E3R+1.32% 20-10-37	EUR	3,000,000	3,049,161.03	0.29
ADAGIO XII EUR CLO DAC E3R+2.45% 20-10-37	EUR	5,000,000	5,103,898.06	0.48
ADAGIO XII EUR CLO DAC E3R+3.75% 20-10-37	EUR	5,000,000	5,149,460.17	0.48
AUTO ABS SPANISH LOANS 20241 FT E1R+2.9% 28-09-38	EUR	3,600,000	3,639,018.00	0.34
AUTO ABS SPANISH LOANS 20241 FT E1R+4.0% 28-09-38	EUR	1,300,000	1,316,635.67	0.12
BLACKROCK EUROPEAN CLO X DESIGNATED E3R+1.78% 15-10-34	EUR	505,000	510,546.36	0.05
BRIGNOLE E1R 24-02-42	EUR	2,750,000	2,321,267.46	0.22
BRIGNOLE E1R 24-02-42	EUR	1,600,000	1,371,308.10	0.13
CITIZEN IRISH AUTO RECEIVABLES TRUST E1R+2.4% 15-12-32	EUR	1,100,000	1,114,615.52	0.10
FTA SANTANDER CONSUMER SPAIN AUTO 20231 E3R+1.7% 22-09-39	EUR	1,100,000	1,119,088.33	0.10
FTA SANTANDER CONSUMER SPAIN AUTO 20231 E3R+2.7% 22-09-39	EUR	3,700,000	3,801,786.03	0.36
FTA SANTANDER CONSUMER SPAIN AUTO 20231 E3R+5.1% 22-09-39	EUR	3,500,000	3,848,707.12	0.36
HILL FL 20231 BV E1R+1.6% 18-05-31	EUR	1,100,000	854,874.29	0.08
HILL FL 20231 BV E1R+4.4% 18-05-31	EUR	6,000,000	4,746,333.16	0.44
HILL FL 20241 BV E1R+1.1% 18-02-32	EUR	900,000	901,523.02	0.08
HILL FL 20241 BV E1R+2.05% 18-02-32	EUR	400,000	404,817.37	0.04
HILL FL 20241 BV E1R+3.2% 18-02-32	EUR	700,000	710,006.36	0.07
ITALIAN STELLA LOANS SRL E1R+2.15% 27-05-39	EUR	1,500,000	1,500,839.58	0.14
MILTONIA MORTGAGE FINANCE SRL E3R+1.3% 28-04-62	EUR	10,000,000	9,914,582.78	0.92
PCL FUNDING IX SONIO+2.15% 16-07-29	GBP	855,000	1,032,921.19	0.10
PENTA CLO 3 DESIGNATED ACTIVIT E3R+0.96% 17-04-35	EUR	4,350,000	4,374,168.19	0.41
PENTA CLO 3 DESIGNATED ACTIVIT E3R+2.45% 17-04-35	EUR	5,800,000	5,849,630.18	0.55
SOUND POINT EURO CLO X FUNDING DAC E3R+2.65% 20-04-38	EUR	2,350,000	2,386,201.48	0.22
SOUND POINT EURO CLO X FUNDING DAC E3R+4.0% 20-04-38	EUR	5,500,000	5,630,144.76	0.53
TAURUS CMBSGERMANY20061 E3R+1.0% 18-05-30	EUR	10,000,000	1,590,522.89	0.15

## Portfolio listing of balance sheet items

Instruments by business sector (*)	Currency	Quantity or Nominal	Present value	% Net Asset
TIKEHAU CLO X DAC E3R+2.3% 20-04-38	EUR	3,500,000	3,546,563.88	0.33
TIKEHAU CLO X DAC E3R+4.0% 20-04-38	EUR	5,000,000	5,125,999.92	0.48
WILTON PARK CLO DESIGNATED ACTIVITY COMP E3R+5.2% 25-11-36	EUR	4,000,000	4,052,639.47	0.38
<b>Consumer Finance</b>			<b>18,139,435.61</b>	<b>1.70</b>
AUTONORIA SPAIN 2021 FT E1R+1.55% 31-01-39	EUR	5,000,000	1,778,571.72	0.17
AUTONORIA SPAIN 2021 FT E1R+2.65% 31-01-39	EUR	1,100,000	390,044.92	0.04
AUTONORIA SPAIN 2021 FT E1R+3.9% 31-01-39	EUR	2,400,000	850,570.82	0.08
BNPP AM EURO CLO 2018 BV E3R+1.25% 15-04-31	EUR	2,500,000	2,489,328.63	0.23
DILOSK RMBS 3 E3R+0.75% 24-09-60	EUR	2,000,000	2,015,546.04	0.19
DILOSK RMBS 3 E3R+2.8% 20-10-62	EUR	591,000	598,391.33	0.06
DILOSK RMBS 3 E3R+4.4% 20-10-62	EUR	1,279,000	1,319,412.92	0.12
FTA SANTANDER CONSUMER SPAIN AUTO 20211 E3R+1.15% 22-06-35	EUR	3,000,000	1,822,683.81	0.17
FT SANTANDER CONSUMER SPAIN AUTO 20201 3.5% 21-03-33	EUR	8,900,000	1,829,891.42	0.17
RRE LOAN MANAGEMENT E3R+2.1% 15-04-39	EUR	5,000,000	5,044,994.00	0.47
<b>Diversified Consumer Services</b>			<b>5,815,193.15</b>	<b>0.54</b>
QUARZO SRL E3R+2.3% 15-06-41	EUR	3,300,000	3,363,031.76	0.31
QUARZO SRL E3R+3.7% 15-06-41	EUR	2,400,000	2,452,161.39	0.23
<b>Diversified Financial Services</b>			<b>330,765,387.91</b>	<b>30.97</b>
ADAGIO CLO E3R+0.82% 15-04-34	EUR	5,000,000	5,011,561.50	0.47
ALBA 14 SPV SRL E3R+0.82% 27-01-44	EUR	3,700,000	3,326,738.67	0.31
ALBACORE EURO CLO I DAC E3R+1.75% 18-10-34	EUR	5,000,000	5,037,485.17	0.47
ALBACORE EURO CLO I DAC E3R+2.2% 18-10-34	EUR	4,375,000	4,426,104.96	0.41
ALBACORE EURO CLO II DAC E3R+2.5% 15-06-34	EUR	3,000,000	3,060,150.23	0.29
ARBOUR CLO E3R+0.86% 15-04-34	EUR	6,750,000	6,751,424.93	0.63
ARBOUR CLO E3R+1.5% 15-04-34	EUR	3,100,000	3,117,007.84	0.29
ARBOUR CLO XII DAC E3R+3.0% 15-01-38	EUR	5,000,000	5,085,125.00	0.48
ARBOUR CLO XII DAC E3R+5.0% 15-01-38	EUR	5,000,000	5,128,093.50	0.48
ASIMI FUNDING 20241 SONIO+1.35% 16-09-31	GBP	1,000,000	1,207,904.42	0.11
ASIMI FUNDING 20241 SONIO+1.95% 16-09-31	GBP	1,000,000	1,208,979.02	0.11
ASTI GROUP RMBS III SRL E3R+0.7% 29-12-82	EUR	5,500,000	3,536,906.42	0.33
ATLAS FUNDING 20241 SONI1R+1.55% 20-09-61	GBP	800,000	962,325.48	0.09
ATLAS FUNDING 20241 SONIO+1.3% 20-09-61	GBP	900,000	1,086,542.81	0.10
AUTO1 CAR FUNDING SARL E1R+1.0% 15-12-33	EUR	1,200,000	1,199,992.87	0.11
AUTONORIA SPAIN 2022 E1R+4.2% 28-01-40	EUR	1,100,000	660,217.63	0.06
AVOCA CLO XXIX DAC E3R+2.5% 15-04-37	EUR	3,500,000	3,539,615.28	0.33
AVOCA CLO XXIX DAC E3R+3.9% 15-04-37	EUR	3,000,000	3,049,782.45	0.29
AVOCA CLO XXX DAC E3R+2.15% 15-07-37	EUR	3,900,000	3,933,190.76	0.37
AVOCA CLO XXX DAC E3R+3.95% 15-07-37	EUR	3,500,000	3,555,593.48	0.33
BBVA CONSUMER AUTO 20241 FT E3R+1.6% 19-03-38	EUR	2,700,000	2,736,981.87	0.26
BILBAO CLO IV DAC E3R+2.2% 15-04-36	EUR	3,000,000	3,053,285.40	0.29
BLACKROCK EUROPEAN CLO III DAC E3R+2.0% 19-07-35	EUR	1,500,000	1,518,964.23	0.14
BPCE HOME LOANS FCT E3R+0.6% 31-10-58	EUR	3,200,000	3,217,564.82	0.30

## Portfolio listing of balance sheet items

Instruments by business sector (*)	Currency	Quantity or Nominal	Present value	% Net Asset
BRACCAN MORTGAGE FUNDING 2024 1 SONIO+1.2% 15-01-67	GBP	3,900,000	4,765,947.90	0.45
BRIGNOLE CQ E1R+1.25% 24-09-40	EUR	5,300,000	5,054,668.62	0.47
BRIGNOLE CQ E1R+1.85% 24-09-40	EUR	4,200,000	3,988,158.20	0.37
CARS ALLIANCE AUTO LEASES FRA V 20231 E1R+0.65% 21-10-38	EUR	4,500,000	4,273,190.32	0.40
CARS ALLIANCE AUTO LEASES FRA V 20231 E1R+1.3% 21-10-38	EUR	4,800,000	4,818,676.48	0.45
CROSS OCEAN BOSPHORUS CLO IX D AC E3R+3.47% 15-04-38	EUR	1,000,000	1,027,834.25	0.10
DILOSK RMBS NO 5 DAC E3R+1.6% 20-12-60	EUR	777,000	784,167.98	0.07
DILOSK RMBS NO 9 DAC E3R+0.68% 25-01-63	EUR	900,000	859,571.61	0.08
DILOSK RMBS NO 9 DAC E3R+1.0% 25-01-63	EUR	1,700,000	1,700,958.12	0.16
DILOSK RMBS NO 9 DAC E3R+1.4% 25-01-63	EUR	1,000,000	994,239.79	0.09
DRYDEN 103 EURO CLO 2021 DAC E3R+4.0% 19-01-38	EUR	600,000	600,000.00	0.06
ECARAT DE SA 20241 E1R+1.75% 25-11-35	EUR	1,200,000	1,196,061.07	0.11
ECARAT DE SA 20241 E1R+3.65% 25-11-35	EUR	800,000	808,807.25	0.08
FINANCE IRELAND AUTO RECEIVABLES NO 1 E1R+0.85% 12-09-33	EUR	13,100,000	8,319,331.49	0.78
FINANCE IRELAND AUTO RECEIVABLES NO 1 E1R+1.3% 12-09-33	EUR	3,000,000	3,011,929.32	0.28
FINANCE IRELAND AUTO RECEIVABLES NO 1 E1R+2.3% 12-09-33	EUR	2,000,000	2,025,710.92	0.19
FTA SANTANDER CONSUMO 5 E3R+0.85% 21-03-36	EUR	3,600,000	2,306,938.19	0.22
GOLDEN BAR SECURITISATION SRL 20211 2.75% 22-09-41	EUR	3,700,000	1,620,978.32	0.15
GOLDEN BAR SECURITISATION SRL 2023 2 E3R+2.9% 22-09-43	EUR	2,600,000	2,699,294.42	0.25
GOLDEN BAR SECURITISATION SRL 2023 2 E3R+3.6% 22-09-43	EUR	1,300,000	1,347,399.22	0.13
GOLDEN BAR SECURITISATION SRL 2023 2 E3R+5.7% 22-09-43	EUR	1,000,000	1,061,044.17	0.10
GRIFONAS FINANCE NO1 E6R+0.28% 28-08-39	EUR	60,800,000	8,329,727.11	0.78
HARVEST CLO XXVIII DA E3R+2.65% 25-10-34	EUR	600,000	608,956.54	0.06
HENLEY CLO VI DAC E3R+2.15% 10-06-34	EUR	1,750,000	1,767,038.27	0.17
HENLEY CLO VII DAC E3R+2.1% 25-04-34	EUR	3,000,000	3,033,383.53	0.28
HENLEY CLO VII DAC E3R+3.0% 25-04-34	EUR	10,000,000	10,129,154.44	0.95
HERMITAGE 2024 SONIO+1.6% 21-04-33	GBP	1,000,000	1,035,038.15	0.10
HERMITAGE 2024 SONIO+2.35% 21-04-33	GBP	500,000	519,801.60	0.05
HILL FL 20221 B E1R+1.9% 18-05-30	EUR	2,000,000	841,801.19	0.08
HILL FL 20242 BV E1R+1.4% 18-10-32	EUR	1,200,000	1,194,286.81	0.11
HOPS HILL NO 4 SONIO+0.88% 21-04-56	GBP	7,000,000	8,449,286.65	0.79
HOPS HILL NO 4 SONIO+1.3% 21-04-56	GBP	1,400,000	1,685,721.36	0.16
JUBILEE CLO 2018XXI BV E3R+1.4% 15-04-35	EUR	5,000,000	5,019,489.50	0.47
JUBILEE CLO 2018XXI BV E3R+2.2% 15-04-35	EUR	4,000,000	4,056,864.80	0.38
KOROMO ITALY SRL E1R+0.8% 26-02-35	EUR	10,073,000	5,168,265.63	0.48
MAGEL 4 B E3R 20/07/59	EUR	15,000,000	2,241,126.58	0.21
MAGELLAN MORTGAGES 4 E3R+0.28% 20-07-59	EUR	101,010,000	11,901,248.80	1.16
MILA 20241 BV E1R+2.0% 16-09-41	EUR	1,300,000	1,302,998.12	0.12
MILA 20241 BV E1R+4.1% 16-09-41	EUR	1,000,000	1,004,731.71	0.09
MILA 20241 BV E1R+5.4% 16-09-41	EUR	1,250,000	1,255,492.49	0.12
MONTMARTRE EURO CLO 20202 DAC E3R+2.1% 15-07-34	EUR	2,277,000	2,292,852.70	0.21
NASSAU EURO CLO IV DAC E3R+2.6% 20-07-38	EUR	4,800,000	4,947,492.05	0.46
NASSAU EURO CLO IV DAC E3R+3.95% 20-07-38	EUR	3,400,000	3,545,756.34	0.33
NORIA DE 2024 E1R+1.25% 25-02-43	EUR	800,000	797,003.84	0.07

## Portfolio listing of balance sheet items

Instruments by business sector (*)	Currency	Quantity or Nominal	Present value	% Net Asset
NORIA DE 2024 E1R+1.65% 25-02-43	EUR	1,400,000	1,386,859.38	0.13
NORIA DE 2024 E1R+3.55% 25-02-43	EUR	1,000,000	1,007,690.26	0.09
NORTH WESTERLY CLO V BV E3R+3.2% 20-07-34	EUR	3,300,000	3,359,896.38	0.31
NORTH WESTERLY VII ESG CLO DAC E3R+0.84% 15-05-34	EUR	8,100,000	8,086,919.94	0.76
NORTH WESTERLY VII ESG CLO DAC E3R+1.5% 15-05-34	EUR	700,000	699,536.00	0.07
NORTH WESTERLY VII ESG CLO DAC E3R+2.0% 15-05-34	EUR	2,700,000	2,714,143.38	0.25
NORTH WESTERLY VII ESG CLO DAC E3R+2.95% 15-05-34	EUR	4,650,000	4,657,838.66	0.44
PBD GERMANY AUTO LEASE MASTER SA 20211 E1R+2.1% 26-11-30	EUR	4,200,000	796,405.98	0.07
PBD GERMANY AUTO LEASE MASTER SA 20211 E1R+3.5% 26-11-30	EUR	1,500,000	284,933.27	0.03
PENTA CLO 11 DAC E3R+3.3% 15-07-37	EUR	3,150,000	3,236,745.80	0.30
PENTA CLO 12 DAC E3R+2.7% 09-05-37	EUR	1,900,000	1,924,035.76	0.18
PENTA CLO 12 DAC E3R+3.9% 09-05-37	EUR	2,300,000	2,344,710.62	0.22
PENTA CLO 15 DAC E3R+3.3% 15-01-37	EUR	2,000,000	2,037,749.10	0.19
PONY SA COMPART GERMAN AUTO LOANS 20231 E1R+3.1% 14-11-32	EUR	700,000	715,462.58	0.07
PONY SA COMPART GERMAN AUTO LOANS 20231 E1R+5.4% 14-11-32	EUR	1,200,000	1,250,671.52	0.12
PROVIDUS CLO I DAC E3R+1.6% 14-05-31	EUR	3,135,000	3,143,197.82	0.29
PROVIDUS CLO VII DAC E3R+2.3% 15-07-38	EUR	1,800,000	1,831,383.36	0.17
PROVIDUS CLO VII DAC E3R+3.25% 15-07-38	EUR	1,500,000	1,531,419.60	0.14
RED BLACK AUTO GERMANY 10 UG E1R+2.1% 15-09-32	EUR	1,200,000	1,216,240.00	0.11
RED BLACK AUTO GERMANY 10 UG E1R+3.1% 15-09-32	EUR	3,000,000	3,065,477.17	0.29
RED BLACK AUTO GERMANY 7 UG E1R+2.7% 15-10-29	EUR	2,500,000	423,152.93	0.04
REVOCAR 20241 UG E1R+1.3% 21-02-37	EUR	900,000	785,080.06	0.07
REVOCAR 20241 UG E1R+2.3% 21-02-37	EUR	1,700,000	1,495,359.25	0.14
REVOCAR 20241 UG E1R+4.1% 21-02-37	EUR	1,300,000	1,152,120.17	0.11
REVOCAR 20242 UG E1R+1.6% 25-07-37	EUR	1,000,000	967,515.07	0.09
REVOCAR 20242 UG E1R+3.0% 25-07-37	EUR	1,000,000	965,838.72	0.09
SCF RAHOITUSPALVELUT X DAC E1R+0.95% 25-10-31	EUR	1,300,000	570,612.95	0.05
SCF RAHOITUSPALVELUT X DAC E1R+1.25% 25-10-31	EUR	2,200,000	966,291.73	0.09
SCF RAHOITUSPALVELUT XIII DAC E1R+1.0% 25-06-34	EUR	1,100,000	1,093,970.59	0.10
SCF RAHOITUSPALVELUT XIII DAC E1R+1.4% 25-06-34	EUR	600,000	600,842.92	0.06
SC GERMANY SA COMPARTMENT CONSUMER 2021 E1R+0.95% 14-11-35	EUR	9,700,000	6,550,965.59	0.61
SC GERMANY SA COMPARTMENT CONSUMER 2021 E1R+1.85% 14-11-35	EUR	15,100,000	10,183,085.28	0.95
SC GERMANY SA COMPARTMENT CONSUMER 2021 E1R+2.8% 14-11-35	EUR	2,400,000	1,608,538.62	0.15
TIKEHAU CLO II BV E3R+2.4% 15-01-35	EUR	6,300,000	6,409,327.05	0.60
TIKEHAU CLO IV BV E3R+2.15% 15-10-31	EUR	3,000,000	3,043,746.90	0.28
TIKEHAU CLO IV BV E3R+3.3% 15-10-31	EUR	3,500,000	3,556,951.30	0.33
TIKEHAU CLO IX DAC E3R+3.55% 20-01-37	EUR	2,400,000	2,400,473.33	0.22
TIKEHAU CLO V DAC E3R+3.9% 15-04-32	EUR	4,761,000	4,848,903.30	0.45
TIKEHAU CLO VI DESIGNATED ACTI E3R+1.78% 15-01-35	EUR	3,000,000	3,036,616.80	0.28
TIKEHAU CLO XII DAC E3R+1.34% 20-10-38	EUR	2,000,000	2,044,646.24	0.19
TOWER BRIDGE FUNDING 20221 SONIO+1.7% 20-12-63	GBP	500,000	600,347.01	0.06
TOWER BRIDGE FUNDING 20232 SONIO+2.2% 20-03-65	GBP	700,000	845,841.60	0.08

## Portfolio listing of balance sheet items

Instruments by business sector (*)	Currency	Quantity or Nominal	Present value	% Net Asset
TOWER BRIDGE FUNDING 20232 SONIO+3.2% 20-03-65	GBP	800,000	983,617.44	0.09
TOWER BRIDGE FUNDING 20242 SONIO+1.2% 20-05-66	GBP	3,850,000	4,649,909.47	0.44
TOWER BRIDGE FUNDING 20243 SONIO+1.4% 20-12-66	GBP	1,840,000	2,215,609.77	0.21
TOWER BRIDGE FUNDING 20243 SONIO+1.9% 20-12-66	GBP	1,950,000	2,345,887.67	0.22
VOYA EURO CLO IV DAC E3R+3.1% 15-10-34	EUR	3,000,000	3,050,946.90	0.29
VOYA EURO CLO VIII DAC E3R+1.28% 15-01-39	EUR	5,000,000	5,000,000.00	0.47
YOUNI ITALY 20241 SRL E1R+2.7% 20-04-34	EUR	2,450,000	2,021,236.75	0.19
YOUNI ITALY 20241 SRL E1R+5.0% 20-04-34	EUR	1,500,000	1,252,671.33	0.12
<b>Electronic Equipment, Instruments &amp; Components</b>			<b>3,023,042.00</b>	<b>0.28</b>
GREEN STORM 2022 BV E3R+0.75% 22-05-69	EUR	3,000,000	3,023,042.00	0.28
<b>Gestion et Promotion Immobilière</b>			<b>10,053,256.91</b>	<b>0.94</b>
ARES LUSITANISTC SAPELICAN FINANCE 2 E1R+2.25% 25-01-35	EUR	5,100,000	1,704,839.84	0.16
ARES LUSITANISTC SAPELICAN FINANCE 2 E1R+4.25% 25-01-35	EUR	3,500,000	1,178,115.09	0.11
BNPP IP EURO CLO 20151 DAC E3R+0.79% 15-10-30	EUR	4,038,000	2,399,051.00	0.22
PROVIDUS CLO IV DAC E3R+2.2% 20-04-34	EUR	4,650,000	4,729,168.96	0.45
SC GERMANY SA COMPART CONSUMER 20201 E1R+2.5% 14-11-34	EUR	200,000	42,082.02	0.00
<b>Listed Real Estate Investment Companies (SIIC)</b>			<b>42,876,465.67</b>	<b>4.01</b>
BBVA CONSUMER AUTO 20181 FTA 1.1% 20-07-31	EUR	12,500,000	10,325,496.54	0.97
BBVA CONSUMER AUTO 20181 FTA 4.1% 20-07-31	EUR	9,500,000	9,453,721.38	0.88
CAPITAL FOUR CLO IV DAC E3R+3.4% 15-04-38	EUR	4,600,000	4,729,932.06	0.44
CONTEGO CLO IX DAC E3R+2.15% 24-01-34	EUR	1,500,000	1,518,008.25	0.14
GREEN LION 20231 BV E3R+0.45% 23-07-65	EUR	16,800,000	16,849,307.44	1.58
<b>Mortgage REITs</b>			<b>188,403,129.11</b>	<b>17.63</b>
ARES EUROPEAN CLO XVII DAC E3R+1.7% 15-07-37	EUR	3,000,000	3,040,173.30	0.28
AUTO ABS ITALIAN STELLA LOANS 20231 SRL E1R+4.9% 26-10-39	EUR	1,150,000	1,196,287.25	0.11
AUTO ABS SPANISH LOANS 20201 3.6% 28-12-35	EUR	19,500,000	2,538,434.01	0.24
AUTOFLORENCE 2 SRL E1R+1.15% 24-12-44	EUR	4,668,000	1,606,805.57	0.15
AUTOFLORENCE 2 SRL E1R+2.35% 24-12-44	EUR	1,100,000	381,561.26	0.04
AUTOFLORENCE 2 SRL E1R+3.35% 24-12-44	EUR	1,500,000	522,258.17	0.05
AUTONORIA SPAIN 2023 FONDO DE TITULIZA E1R+2.9% 30-09-41	EUR	1,100,000	931,632.02	0.09
AUTONORIA SPAIN 2023 FONDO DE TITULIZA E1R+5.25% 30-09-41	EUR	1,500,000	1,294,974.62	0.12
AUTONORIA SPAIN 2023 FONDO DE TITULIZA E1R+6.9% 30-09-41	EUR	700,000	611,289.52	0.06
AVOCA CLO XIII E3R+2.4% 15-04-34	EUR	3,000,000	3,044,105.55	0.28
BILBAO CLO II DAC E3R+2.1% 20-08-35	EUR	4,115,000	4,137,962.11	0.39
COMPARTIMENT BL CONSUMER CREDIT 2024 E1R+0.9% 25-09-41	EUR	1,800,000	1,788,135.68	0.17
COMPARTIMENT BL CONSUMER CREDIT 2024 E1R+1.5% 25-09-41	EUR	1,900,000	1,900,016.68	0.18
COMPARTIMENT BL CONSUMER CREDIT 2024 E1R+2.5% 25-09-41	EUR	2,350,000	2,369,070.69	0.22
COMPARTIMENT BL CONSUMER CREDIT 2024 E1R+4.1% 25-09-41	EUR	2,150,000	2,204,326.99	0.21
CVC CORDATUS LOAN FUND XXIX DAC E3R+3.1% 15-02-37	EUR	2,000,000	2,018,877.93	0.19
CVC CORDATUS LOAN FUND XXIX DAC E3R+5.4% 15-02-37	EUR	2,000,000	2,032,850.22	0.19
DELPHINUS 2023I BV E3R+0.46% 22-03-02	EUR	7,200,000	7,069,072.78	0.66
DILOSK RMBS NO 8 STS DAC E3R+0.65% 20-05-62	EUR	10,130,000	9,275,838.63	0.87

## Portfolio listing of balance sheet items

Instruments by business sector (*)	Currency	Quantity or Nominal	Present value	% Net Asset
DILOSK RMBS NO 8 STS DAC E3R+0.9% 20-05-62	EUR	968,000	961,007.17	0.09
DILOSK RMBS NO 8 STS DAC E3R+1.9% 20-05-62	EUR	900,000	910,553.40	0.09
DILOSK RMBS NO 8 STS DAC E3R+2.9% 20-05-62	EUR	600,000	611,305.74	0.06
FORTUNA CONSUMER LOAN ABS 20242 E1R+0.72% 18-10-34	EUR	13,000,000	13,032,341.77	1.20
FORTUNA CONSUMER LOAN ABS 20242 E1R+1.65% 18-10-34	EUR	2,700,000	2,714,662.33	0.25
FORTUNA CONSUMER LOAN ABS 20242 E1R+1.9% 18-10-34	EUR	4,300,000	4,303,539.69	0.40
FTA SANTANDER CONSUMER SPAIN AUTO 20241 E3R+1.8% 20-09-38	EUR	5,900,000	5,931,672.64	0.56
FT SANTANDER CONSUMER SPAIN AUTO 20191 1.48% 20-12-35	EUR	10,500,000	5,925,492.54	0.55
GAMMA E3R+1.9% 26-02-34	EUR	3,700,000	3,713,372.54	0.35
GAMMA E3R+3.4% 26-02-34	EUR	2,100,000	2,108,772.05	0.20
GREEN LION 20241 BV E3R 23-10-60	EUR	8,500,000	8,510,071.93	0.80
GREEN STORM 2024 BV E3R+0.36% 22-02-71	EUR	10,200,000	10,157,532.64	0.95
LANTERNA FINANCE SRL 0.4% 28-04-50	EUR	13,000,000	2,942,998.28	0.28
LUSI 4 B E3R 15/09/48	EUR	6,435,000	2,235,865.62	0.21
LUSITANO MORTGAGES NO 4 E3R+0.56% 15-09-48	EUR	8,495,000	2,903,403.53	0.27
MILA 20241 A E1R+1.45% 16-09-41	EUR	420,000	419,060.57	0.04
MORTIMER 2024MIX SONIO+1.55% 22-09-67	GBP	3,350,000	4,045,609.54	0.38
MORTIMER 2024MIX SONIO+2.1% 22-09-67	GBP	1,768,000	2,135,035.24	0.20
NEUBERGER BERMAN LOAN ADV EURO CLO 3 E3R+0.92% 25-10-34	EUR	6,600,000	6,595,442.85	0.62
NEUBERGER BERMAN LOAN ADV EURO CLO 3 E3R+2.25% 25-10-34	EUR	3,000,000	3,049,165.43	0.29
NEUBERGER BERMAN LOAN ADVISERS EURO CLO E3R+0.88% 17-04-34	EUR	3,500,000	3,513,878.03	0.33
NYKREDIT 0.5% 01-10-40	DKK	3,822,213.28	435,103.06	0.04
NYKREDIT 1.0% 01-10-50	DKK	4,242,891.73	459,758.46	0.04
NYKREDIT 1.5% 01-10-50	DKK	2,281,410.62	254,710.83	0.02
NYKREDIT 1.5% 01-10-50	DKK	3,174,146.66	364,339.73	0.03
NYKREDIT 1.5% 01-10-53	DKK	2,770,321.5	303,042.20	0.03
NYKREDIT 2.0% 01-10-53	DKK	2,654,954.29	307,345.27	0.03
NYKREDIT 3.0% 01-10-47	DKK	3,899,263.2	522,520.15	0.05
NYKREDIT 3.0% 01-10-53	DKK	7,562,719.04	981,700.17	0.09
NYKREDIT 3.0% 01-10-53	DKK	7,952,137.98	1,017,327.00	0.10
NYKREDIT 5.0% 01-10-53	DKK	4,544,392.81	628,033.96	0.06
NYKREDIT REALKREDIT AS 3.0% 01-10-44	DKK	2,493,421.05	337,469.42	0.03
PIXEL 2021 E3R+2.7% 25-02-38	EUR	3,000,000	776,822.94	0.07
SABADELL CONSUMO 1 FDT E1R+3.3% 22-10-35	EUR	1,400,000	1,426,253.42	0.13
SABADELL CONSUMO 1 FDT E3R+1.4% 24-03-31	EUR	1,100,000	57,980.72	0.01
SABADELL CONSUMO 1 FDT E3R+2.45% 24-03-31	EUR	6,700,000	353,826.18	0.03
SABADELL CONSUMO 2 FDT E1R+7.75% 24-12-34	EUR	2,700,000	1,105,583.66	0.10
SABADELL CONSUMO 2 FDT E1R+9.25% 24-12-34	EUR	1,000,000	409,350.66	0.04
SC GERMANY CONSUMER 20241 E1R+1.3% 14-01-38	EUR	2,400,000	2,396,413.76	0.22
SC GERMANY CONSUMER 20241 E1R+1.75% 14-01-38	EUR	8,800,000	8,783,779.25	0.82
SC GERMANY CONSUMER 20241 E1R+3.6% 14-01-38	EUR	3,100,000	3,158,722.89	0.30
SC GERMANY CONSUMER 20241 E1R+4.8% 14-01-38	EUR	1,300,000	980,697.67	0.09
SC GERMANY CONSUMER 20242 D E1R+1.7% 14-05-38	EUR	1,500,000	1,501,253.63	0.14

## Portfolio listing of balance sheet items

Instruments by business sector (*)	Currency	Quantity or Nominal	Present value	% Net Asset
SC GERMANY SA COMPARTMENT LEASING 20231 E1R+1.3% 14-12-32	EUR	5,400,000	5,426,347.86	0.51
SC GERMANY SA COMPARTMENT LEASING 20231 E1R+3.0% 14-12-32	EUR	1,700,000	1,723,061.12	0.16
SC GERMANY SA COMPARTMENT LEASING 20231 E1R+5.3% 14-12-32	EUR	2,000,000	2,028,970.40	0.19
SUNRISE SPV 50 SRL E1R+1.0% 27-07-48	EUR	2,200,000	2,083,346.92	0.19
TITULIZACION DE ACTIVOS 22MIXTO FTA E3R+0.37% 28-06-46	EUR	2,300,000	2,241,944.24	0.21
TITULIZACION DE ACTIVOS 22MIXTO FTA E3R+0.45% 28-06-46	EUR	5,500,000	4,344,032.46	0.41
VITA SCIENTIA 20221 DAC E3R+1.3% 27-08-25	EUR	6,996,000	6,961,096.57	0.65
VITA SCIENTIA 20221 DAC E3R+1.8% 27-08-25	EUR	2,400,000	2,347,838.00	0.22
<b>Real Estate Investment Trusts -REITs-</b>			<b>36,767,535.23</b>	<b>3.44</b>
PARAGON MORTGAGES NO12 E3R+0.24% 15-11-38	EUR	37,694,000	6,006,768.85	0.56
PARAGON MORTGAGES NO12 E3R+0.48% 15-11-38	EUR	11,254,000	4,247,861.21	0.40
PARAGON MORTGAGES NO12 E3R+0.92% 15-11-38	EUR	9,531,000	3,537,078.03	0.33
PARAGON MORTGAGES NO12 SONIO+0.3593% 15-11-38	GBP	30,000,000	5,772,781.97	0.54
PARAGON MORTGAGES NO12 SONIO+0.5993% 15-11-38	GBP	8,000,000	3,641,300.37	0.34
SAECURE BV E3R+0.4% 28-01-91	EUR	11,700,000	11,210,240.89	1.05
TDA 19MIXTO FONDO DE TITULIZACION DE E3R+3.5% 22-03-36	EUR	2,500,000	2,351,503.91	0.22
<b>Specialized Distribution</b>			<b>30,291,277.06</b>	<b>2.84</b>
RED BLACK AUTO ITALY SRL E1R+1.0% 28-07-34	EUR	10,100,000	6,440,531.75	0.60
RED BLACK AUTO ITALY SRL E1R+1.0% 28-12-31	EUR	3,900,000	1,430,068.23	0.13
RED BLACK AUTO ITALY SRL E1R+1.1% 28-07-36	EUR	2,700,000	2,699,505.21	0.25
RED BLACK AUTO ITALY SRL E1R+1.5% 28-07-36	EUR	2,100,000	2,103,745.89	0.20
RED BLACK AUTO ITALY SRL E1R+2.15% 28-07-36	EUR	1,600,000	1,607,891.22	0.15
RED BLACK AUTO ITALY SRL E1R+2.8% 28-07-34	EUR	2,000,000	2,031,138.13	0.19
RED BLACK AUTO ITALY SRL E1R+2.85% 28-12-31	EUR	1,800,000	663,922.59	0.06
RED BLACK AUTO ITALY SRL E1R+3.8% 28-07-34	EUR	3,100,000	3,180,246.43	0.30
RED BLACK AUTO ITALY SRL E1R 28-07-36	EUR	9,000,000	8,727,855.88	0.82
RED N BLACK AUTO GERMANY 11 UG E1R+1.15% 15-09-33	EUR	700,000	702,057.50	0.07
RED N BLACK AUTO GERMANY 11 UG E1R+1.6% 15-09-33	EUR	700,000	704,314.23	0.07
<b>Thriffs &amp; Mortgage Finance</b>			<b>98,357,803.99</b>	<b>9.21</b>
ADAGIO V CLO DAC E3R+2.2% 15-10-31	EUR	3,600,000	3,631,268.16	0.34
AQUEDUCT EUROPEAN CLO 32019 DAC E3R+0.93% 15-08-34	EUR	8,594,000	8,603,216.01	0.81
AQUEDUCT EUROPEAN CLO 32019 DAC E3R+2.0% 15-08-34	EUR	1,000,000	1,005,399.59	0.09
ARBOUR CLO IV DAC E3R+0.79% 15-04-34	EUR	4,000,000	3,999,063.20	0.37
ARBOUR CLO IV DAC E3R+2.05% 15-04-34	EUR	1,000,000	1,011,166.00	0.09
AURIUM CLO IV DAC E3R+2.3% 16-01-31	EUR	2,000,000	1,991,363.11	0.19
AUTOFLORENCE 3 SRL E1R+3.35% 25-12-46	EUR	3,000,000	2,554,214.07	0.24
AUTONORIA SPAIN 2019 E1R+1.85% 27-12-35	EUR	5,000,000	630,408.56	0.06
AUTONORIA SPAIN 2019 E1R+2.85% 27-12-35	EUR	4,900,000	617,526.57	0.06
AUTONORIA SPAIN 2019 E1R+4.0% 27-12-35	EUR	10,000,000	1,262,976.88	0.12
AVOCA CLO XXIV DAC E3R+0.9% 15-07-34	EUR	6,000,000	6,025,464.90	0.56
AVOCA CLO XXIV DAC E3R+2.0% 15-07-34	EUR	3,000,000	3,034,708.05	0.28
BAIN CAPITAL EURO CLO 20231 DAC E3R+3.6% 25-10-37	EUR	3,000,000	3,041,802.53	0.28



## Portfolio listing of balance sheet items

Instruments by business sector (*)	Currency	Quantity or Nominal	Present value	% Net Asset
BLUEMOUNTAIN FUJI EUR CLO III DAC E3R+1.55% 15-01-31	EUR	500,000	503,465.30	0.05
BLUEMOUNTAIN FUJI EUR CLO III DAC E3R+2.1% 15-01-31	EUR	3,500,000	3,538,047.10	0.33
BRUEGEL 2021 1X A E3R+0.8% 22-05-31	EUR	8,700,000	7,641,037.04	0.72
BRUEGEL 2021 1X A E3R+1.25% 22-05-31	EUR	2,000,000	1,714,205.78	0.16
CAPITAL FOUR CLO I DAC E3R+3.15% 25-10-36	EUR	3,000,000	3,051,982.13	0.29
CAPITAL FOUR CLO I DAC E3R+4.0% 15-01-33	EUR	7,899,000	7,983,788.66	0.75
CAPITAL FOUR CLO I DAC E3R+4.9% 25-10-36	EUR	1,000,000	1,028,635.07	0.10
CONTEGO CLO IV DESIGNATED ACTI E3R+1.9% 23-01-30	EUR	4,500,000	4,530,619.10	0.42
CONTEGO CLO IV DESIGNATED ACTI E3R+1.9% 23-01-30	EUR	720,000	724,899.06	0.07
GREEN STORM 2023 BV E3R+0.38% 22-02-70	EUR	7,000,000	6,993,418.06	0.65
LUSITANO MORTGAGES NO 5 E3R+0.5% 15-07-59	EUR	2,400,000	1,247,055.40	0.12
MAGELLAN MORTGAGE TV 15/05/58	EUR	100,000,000	9,895,446.44	0.94
NORDEA KREDIT REALKREDIT 0.5% 01-10-40	DKK	4,253,754.07	486,486.07	0.05
NORDEA KREDIT REALKREDIT 0.5% 01-10-43	DKK	6,460,778.22	730,345.41	0.07
NORDEA KREDIT REALKREDIT 0.5% 01-10-50	DKK	0.2	0.02	0.00
NORDEA KREDIT REALKREDIT 1.0% 01-10-50	DKK	4,493,063.74	498,332.54	0.05
NORDEA KREDIT REALKREDIT 1.0% 01-10-53	DKK	7,100,786.92	781,107.29	0.07
NORDEA KREDIT REALKREDIT 1.5% 01-10-37	DKK	963,864.16	121,893.08	0.01
NORDEA KREDIT REALKREDIT 1.5% 01-10-40	DKK	1,008,879.32	125,314.93	0.01
NORDEA KREDIT REALKREDIT 1.5% 01-10-50	DKK	1,251,523.46	143,834.08	0.01
NORDEA KREDIT REALKREDIT 1.5% 01-10-50	DKK	2,187,764.72	244,578.01	0.02
NORDEA KREDIT REALKREDIT 2.0% 01-07-50	DKK	1,993,730.61	237,672.90	0.02
NORDEA KREDIT REALKREDIT 2.0% 01-10-50	DKK	1,289,238.33	156,556.76	0.01
RED BLACK AUTO GERMANY 8 UG E1R+1.35% 15-09-30	EUR	800,000	311,071.24	0.03
RURAL HIPOTECARIO I FTH E3R+0.32% 17-02-50	EUR	2,000,000	428,200.67	0.04
TIKEHAU CLO II DAC E3R+3.4% 07-09-35	EUR	4,700,000	4,802,159.67	0.45
VENDOME FUNDING CLO 20201 DAC E3R+2.0% 20-07-34	EUR	3,000,000	3,029,074.55	0.28
<b>UNITS OF MUTUAL FUNDS</b>			<b>62,868,639.98</b>	<b>5.88</b>
<b>UCITS and similar from other UE members</b>			<b>43,106,001.00</b>	<b>4.03</b>
<b>Collective management</b>			<b>43,106,001.00</b>	<b>4.03</b>
AMUNDI ABS AAA Part I C	EUR	50	10,179,332.00	0.95
AMUNDI EURO LIQUIDITY SHORT TERM SRI part E-C	EUR	1.18	12,309.99	0.00
AMUNDI EURO LIQUIDITY SHORT TERM SRI PART Z C	EUR	308.302	32,914,359.01	3.08
<b>Other units of mutual funds and investment funds</b>			<b>19,762,638.98</b>	<b>1.85</b>
<b>Collective management</b>			<b>19,762,638.98</b>	<b>1.85</b>
AUTONORIA 23 CL D E1R 3.05	EUR	1,000,000	609,742.70	0.06
CARS ALLIANCE AUTO LOANS GERMANY E1R+1.2% 23-10-34	EUR	4,600,000	4,595,296.09	0.43
FCT PIXEL 2021 E3R+1.75% 25-02-38	EUR	200,000	51,386.19	0.00
HARMONY FRENCH HOME LOAN E3R+1.25% 27-05-62	EUR	1,600,000	1,601,709.56	0.15
HARMONY FRENCH HOME LOANS FCT 20211 E3R+0.95% 27-05-61	EUR	5,300,000	5,288,919.88	0.50
NORIA 2021-1 C	EUR	400,000	130,998.64	0.01
NORIA 2021-1 D	EUR	2,900,000	948,364.85	0.09

## Portfolio listing of balance sheet items

Instruments by business sector (*)	Currency	Quantity or Nominal	Present value	% Net Asset
NORIA 2021-1 E	EUR	9,100,000	2,970,173.75	0.28
NORIA 2021-1 F	EUR	10,500,000	3,411,716.28	0.32
PIXEL 2021-1 B	EUR	600,000	154,331.04	0.01
<b>Total</b>			<b>1,073,968,764.03</b>	<b>100.52</b>

(\*) The business sector is the main activity of the issuer of the financial instrument and is derived from internationally recognised reliable sources (GICS and NACE mainly).

## Portfolio listing of forwards on foreign exchange

Type of transaction	Present value presented in the balance sheet		Exposure amount (*)			
	Asset	Liability	Currency receivables (+)		Currency payables (-)	
			Currency	Amount (*)	Currency	Amount (*)
V DKK EUR 05/12/24	3,992.51		EUR	8,988,011.12	DKK	-8,984,018.61
V GBP EUR 05/12/24		-251,654.05	EUR	61,118,922.08	GBP	-61,370,576.13
<b>Total</b>	<b>3,992.51</b>	<b>-251,654.05</b>		<b>70,106,933.20</b>		<b>-70,354,594.74</b>

(\*) Amount determined in accordance with the provisions of the exposure presentation regulation expressed in the accounting currency.

## Portfolio listing of forwards on financial instruments

### Portfolio listing of forwards on financial instruments-Equities

Type of commitment	Quantity or Nominal	Present value presented in the balance sheet		Exposure amount (*)
		Asset	Liability	+/-
<b>1. Futures</b>				
<b>Sub-total 1.</b>				
<b>2. Options</b>				
<b>Sub-total 2.</b>				
<b>3. Swaps</b>				
<b>Sub-total 3.</b>				
<b>4. Other instruments</b>				
<b>Sub-total 4.</b>				
<b>Total</b>				

(\*) Amount determined according to the provisions of the regulations relating to exposures presentation.

### Portfolio listing of forwards on financial instruments-Interest rate

Type of commitment	Quantity or Nominal	Present value presented in the balance sheet		Exposure amount (*)
		Asset	Liability	+/-
<b>1. Futures</b>				
EURO BOBL 1224	-175.00		-203,000.00	-20,973,750.00
<b>Sub-total 1.</b>			<b>-203,000.00</b>	<b>-20,973,750.00</b>
<b>2. Options</b>				
<b>Sub-total 2.</b>				
<b>3. Swaps</b>				
<b>Sub-total 3.</b>				
<b>4. Other instruments</b>				
<b>Sub-total 4.</b>				
<b>Total</b>			<b>-203,000.00</b>	<b>-20,973,750.00</b>

(\*) Amount determined according to the provisions of the regulations relating to exposures presentation.

## Portfolio listing of forwards on financial instruments-Foreign Exchange

Type of commitment	Quantity or Nominal	Present value presented in the balance sheet		Exposure amount (*)
		Asset	Liability	+/-
<b>1. Futures</b>				
<b>Sub-total 1.</b>				
<b>2. Options</b>				
<b>Sub-total 2.</b>				
<b>3. Swaps</b>				
<b>Sub-total 3.</b>				
<b>4. Other instruments</b>				
<b>Sub-total 4.</b>				
<b>Total</b>				

(\*) Amount determined according to the provisions of the regulations relating to exposures presentation.

## Portfolio listing of forwards on financial instruments-Credit risk

Type of commitment	Quantity or Nominal	Present value presented in the balance sheet		Exposure amount (*)
		Asset	Liability	+/-
<b>1. Futures</b>				
<b>Sub-total 1.</b>				
<b>2. Options</b>				
<b>Sub-total 2.</b>				
<b>3. Swaps</b>				
<b>Sub-total 3.</b>				
<b>4. Other instruments</b>				
ITRAXX XOVER S42 V1	-20,000,000.00		-1,929,316.22	-20,000,000.00
<b>Sub-total 4.</b>			<b>-1,929,316.22</b>	<b>-20,000,000.00</b>
<b>Total</b>			<b>-1,929,316.22</b>	<b>-20,000,000.00</b>

(\*) Amount determined according to the provisions of the regulations relating to exposures presentation.

## Portfolio listing of forwards on financial instruments-Other exposures

Type of commitment	Quantity or Nominal	Present value presented in the balance sheet		Exposure amount (*)
		Asset	Liability	+/-
<b>1. Futures</b>				
<b>Sub-total 1.</b>				
<b>2. Options</b>				
<b>Sub-total 2.</b>				
<b>3. Swaps</b>				
<b>Sub-total 3.</b>				
<b>4. Other instruments</b>				
<b>Sub-total 4.</b>				
<b>Total</b>				

(\*) Amount determined according to the provisions of the regulations relating to exposures presentation.

## Portfolio listing of forwards on financial instruments or foreign exchange forward transactions used to hedge a unit category

The UCI under review is not covered by this section.

## Portfolio listing summary

	Present value presented in the balance sheet
Total inventory of eligible assets and liabilities (excl. forward financial instruments)	1,073,968,764.03
Inventory of FDI (except FDI used for hedging of issued shares):	
Total forex futures transactions	-247,661.54
Total forward financial instruments - equities	
Total forward financial instruments - interest rates	-203,000.00
Total forward financial instruments - forex	
Total forward financial instruments - credit	-1,929,316.22
Total forward financial instruments - other exposures	
Inventory of forward financial instruments used to hedge issued units	544.21
Other assets (+)	4,344,699.93
Other liabilities (-)	-7,507,783.78
Financing liabilities (-)	
<b>Total = Net Assets</b>	<b>1,068,426,246.63</b>

Unit name	Unit currency	Number of units	Net asset value
Unit AMUNDI ABS D	EUR	4.001	200,008.93
Unit AMUNDI ABS I3-C	EUR	1,429.479	114,270.25
Unit AMUNDI ABS I-C	EUR	3,024.61181	276,840.52
Unit AMUNDI ABS I-GBP	GBP	1.000	204,551.46
Unit AMUNDI ABS L	EUR	43,021.061	111.73
Unit AMUNDI ABS M-D	EUR	569.047	104,327.19
Unit AMUNDI ABS R-C	EUR	22,322.526	113.05

## LÉGAL NOTICE

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