

AMUNDI EURO LIQUIDITY-RATED SRI

UCITS

Asset Management Company

Amundi Asset Management

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UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Contents

	Pages
Informations about the Fund	3
Activity report	13
Significant events during the financial period	26
Specific details	27
Regulatory information	28
Auditor's Certification	34
Annual accounts	39
Balance Sheet Asset	40
Balance Sheet Liabilities	41
Off-balance sheet	42
Income Statement	48
Notes to the annual accounts	49
Accounting rules and methods	50
Changes in net assets	57
Additional information	58
Table of profit (loss) of the fund over the past five financial periods	79
Portfolio	83
Note(s)	97
SFDR Information	98

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Informations about the Fund

Classification

Standard Variable Net Asset Value Money Market Fund.

Allocation of net income

Unit DP: Accumulation
Unit S: Accumulation
Unit E: Accumulation
Unit M: Accumulation
Unit R: Accumulation
Unit I: Accumulation
Unit I2: Accumulation
Unit U: Accumulation
Unit R2: Accumulation
Unit P: Accumulation
Unit Z: Accumulation
Unit R1: Accumulation

Allocation of net realised capital gains

Unit DP: Accumulation
Unit S: Accumulation
Unit E: Accumulation
Unit M: Accumulation
Unit R: Accumulation
Unit I: Accumulation
Unit I2: Accumulation
Unit U: Accumulation
Unit R2: Accumulation
Unit P: Accumulation
Unit Z: Accumulation
Unit R1: Accumulation

Investment objective

The fund's investment objective is to outperform the benchmark index (capitalised €ster index), net of ongoing fees, while incorporating ESG criteria in the fund's investment selection and analysis process. Nevertheless, the fund's return may be negatively affected during periods of negative returns on the money market. Furthermore, net of ongoing charges, the fund may underperform the capitalised €ster index.

Benchmark index

The benchmark is the capitalised €STR index.

The €STR (Euro Short Term Rate) is the overnight euro money market rate. It is calculated by the European Central Bank and represents the risk-free rate for the eurozone.

The capitalised €STR also includes the impact of capitalised interest in accordance with the Overnight Indexed Swap (OIS) method.

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Investment strategy

1. Strategies used

The fund is classified Article 8 within the meaning of Regulation (EU) 2019/2088 on sustainability-related disclosures in the financial services sector (the “Disclosure Regulation”). Information on environmental and social characteristics is available in the appendix to this prospectus.

The principal adverse impacts of investment decisions (within the meaning of Regulation (EU) 2019/2088 on sustainability-related disclosures in the financial services sector (the “Disclosure Regulation”)) are the major or potentially major adverse effects on sustainability factors caused, aggravated by, or directly related to investment decisions. Annex 1 of the Delegated Regulation to the Disclosure Regulation lists the main negative impact indicators.

The main mandatory negative impacts of Appendix 1 of the Delegated Regulation are taken into account in the investment strategy through a combination of exclusions (normative and sectoral), integration of the ESG rating in the investment, commitment and voting process. More detailed information on the main negative impacts is included in the asset manager’s ESG regulatory statement, available on its website: www.amundi.com.

The fund consists of high-quality money market instruments and derivatives. It observes the principles of Socially Responsible Investment (SRI). To select securities eligible for the fund, the investment team relies on credit analysis combined with non-financial analysis based on ESG (Environment, Social and Governance) criteria. The non-financial analysis produces an ESG score ranging from A (highest score) to G (lowest score).

Steps in the investment process:

There are three steps in the portfolio construction process:

Step 1 involves establishing the investment universe through a detailed analysis of issuers. The internal process calls for prior definition of the investment universe based on two main pillars:

A system defining in particular the list of authorised instruments and limits by issuer type or instrument type; An eligible investment universe including issuers selected by the Asset Manager. This assessment is based on a specific evaluation carried out by a credit analysis team working independently from the portfolio management team, in accordance with an internal credit quality assessment procedure.

Step 2 is based on the integration of financial constraints (regulatory ratios, internal credit assessment processes) and non-financial constraints (ESG rating and exclusion) into these analyses.

Step 3 is portfolio construction:

1. Analysis of asset liquidity and liquidity management: this is ensured by the use of the various fixed-income instruments available on the capital markets. The fund’s assets are divided into different maturity buckets, which are adjusted according to subscription and redemption movements to ensure the fund’s liquidity.

2. Choice of a weighted average maturity (1): this reflects our expectations of how the €STR and the money market yield curve will evolve. At a monthly committee meeting attended by Amundi Asset Management strategists, all Euro fixed income and credit managers determine a forecast of the European Central Bank’s interest rate and monetary policy trends.

3. Selection of issues and diversification of securities (bonds, negotiable debt securities) from public and private issuers. This selection is made based on the observation of multiple inputs:

- research conducted by the credit analysis team dedicated to the fixed income portfolio management team or other financial institutions on the market.
- an assessment by the management team of the premium offered by that issuer’s securities to compensate the signature and/or liquidity risk.

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

- new issuers will be studied with greater interest the more they contribute to portfolio diversification. Each portfolio security is subject to prior authorisation by the Risk Division (working independently from the portfolio management team), which sets a maximum limit for issuers in terms of amount and holding period.

- furthermore, the analysis and selection process complies with the principles of socially responsible investment (SRI), which is characterised by the integration of non-financial criteria, i.e. ESG (Environment, Social and Governance) criteria, in addition to the traditional financial criteria described above.

4. Allocation adjustment: the portfolio management team systematically seeks investment opportunities among money market instruments and bonds offering a yield close to or higher than the €STR, depending on the type of instrument its maturity. The portfolio managers rely on a proactive trading team to invest in an issuer or a security with the selected counterparties.

5. Managing the portfolio's average ESG rating by optimising issuer yield/ESG rating.

The fund's investment strategy is based on a selection of negotiable debt securities/bond issuers that will keep the fund's net asset value growing as regularly as possible. To this end, the portfolio management team selects securities with a maturity of less than 2 years. Fixed-rate securities with a maturity of more than 397 days will be hedged against interest rate risk. More specifically, the fund observes the following limits:

Weighted Average Maturity (1) (WAM)	6 months or less
Weighted Average Life (2) (WAL)	12 months or less
Liquidity at 1	more than 7.5% of net assets
Liquidity at 7	more than 15% of net assets
Maximum residual life of securities and instruments	2 years Variable-rate money market instruments and fixed-rate money market instruments hedged by a swap are updated relative to a money market rate or index.
Credit quality of instruments	To assess the credit quality of portfolio securities, the Asset Manager may non-exclusively refer to the investment grade ratings issued by recognised rating agencies that it deems most relevant when acquiring them; however, it strives to avoid any automatic dependence on these ratings while holding the securities.

(1) WAM = measures the average duration to maturity of all securities held by the fund, weighted to reflect the relative weight of each instrument, considering that the maturity of a floating-rate instrument is the time remaining until the next revision of the money market rate, rather than the time remaining until the principal of the instrument is repaid. In practice, WAM is used to measure a money market fund's sensitivity to changes in money market rates.

(2) WAL = weighted average residual life of each security held by the fund, i.e. the remaining life until the principal is repaid in full (without taking into account interest payments and principal reductions). WAL is used to measure credit risk and liquidity risk.

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Non-financial analysis

1) Types of ESG criteria

o Corporate issuers

The analysis of corporate issuers draws on a set of criteria derived from universal documents (UN Global Compact, International Labour Organisation, Human Rights, ISO standards, etc.). This framework is based on a set of general criteria applicable to all issuers, as well as specific criteria for each sector.

Among the generic criteria, we specifically analyse:

- Energy consumption and greenhouse gas emissions, protection of biodiversity and water (environmental criteria).
- Development of human capital, management of employment and reorganisations, health and safety, social dialogue, relationships with customers and suppliers, local communities and compliance with human rights (social criteria).
- The independence of the Board, quality of audit and controls, compensation policy, shareholder rights, overall ethics and ESG strategy (governance criteria).

Depending on the sector, additional assessments on specific environmental and social criteria can be carried out. For example, the production of renewable energy for energy suppliers, green vehicles and passenger safety for the automotive industry, green finance and efforts to promote access to financial services in the banking sector.

O Government issuers

The purpose of the non-financial analysis of governments is to assess and compare the extent to which the three ESG criteria are integrated in institutional systems and public policies. It is based on around a hundred indicators divided into 3 categories: Compliance (e.g. ratification of international treaties), Actions (public spending on ESG policies) and Results (quantifiable and measurable).

For the purpose of socially responsible investment, an ESG analysis of the investment universe aims to produce a more general assessment of sector risks and opportunities specific to each issuer.

2) ESG approach

To reconcile the search for yield with the development of socially responsible practices, ESG criteria are considered on the basis of normative, Best-in-Class and commitment approaches.

1. The fund applies Amundi's exclusion policy, which includes the following rules:

- legal exclusions on controversial weapons (anti-personnel mines, cluster bombs, chemical weapons, biological weapons and depleted uranium weapons, etc.);
- companies that seriously and repeatedly violate one or more of the 10 principles of the Global Compact*, without implementing credible corrective measures;
- Amundi Group sector exclusions on Coal and Tobacco; (the details of this policy are available in Amundi's Responsible Investment Policy available at www.amundi.fr).

* United Nations Global Compact: The Global Compact calls on companies to adopt, support and implement, within in their sphere of influence, a set of fundamental values in the areas of human rights, labour standards and the environment, and the fight against corruption.

2. The fund also applies the following ESG integration rules:

- Exclusion of issuers rated F and G on acquisition; if an issuer already included in the portfolio has its rating downgraded to F, the portfolio managers will attempt to sell the security in question. However, they are authorised, in the best interests of the unitholders, to hold the securities until maturity if they cannot be sold under satisfactory conditions;

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

- "score improvement" approach: the portfolio's weighted average ESG rating must be higher than the weighted average ESG rating of the fund's investment universe after eliminating 20% of the worst issuers;
- at least 90% of portfolio securities have an ESG rating.

3. Using a best-in-class approach, the fund seeks to leading issuers in their sector, based on the ESG criteria identified by the Asset Manager's non-financial analyst team.

Limitations of the approach used

The Best-in-Class approach does not in principle exclude any business sector. All economic sectors are thus represented in this approach and the fund may therefore be exposed to certain controversial sectors. In order to limit the potential non-financial risks associated with these sectors, the fund applies the exclusions mentioned above, and in particular Amundi's exclusion policy on coal and tobacco (details of this policy are available in Amundi's Responsible Investment Policy available at www.amundi.fr) as well as the Group's engagement policy.

4. Finally, an active engagement policy is implemented in order to promote dialogue with issuers and work with them to improve their socially responsible practices. Where the data collected are lacking, or contain contradictions between the various contributors (non-financial rating agencies), the non-financial analysts rely on other data sources such as reports issued by companies, which are invaluable sources of information for issuer assessment purposes. Contacts are also made directly with the company for further investigation. This information is supplemented with other stakeholders: media, NGOs, social partners and associations, etc.

Issuer Credit Analysis

High quality is defined according to an internal assessment process that examines a set of factors, including the credit quality of the instrument, its asset class, liquidity profile and, for structured financial instruments, operational risks and counterparty risks inherent in the investment structure.

Internal Credit Quality Assessment Procedure

I) Scope of the procedure

The Asset Manager has implemented an internal credit quality assessment procedure for money market funds. Its purpose is to establish the principles and methodologies to ensure that these funds invest in assets that received a positive credit quality assessment.

The internal credit quality assessment procedure, which is systematically and continuously applied for all Amundi Group money market strategies, establishes:

- the principles of prudence, suitability and relevance at all key stages affecting the investment cycle, and
- analysis methodologies serving to determine not only the eligibility of loans on acquisition for money market funds, but also to monitor any portfolio loans subject to declining credit quality in order to avoid continuing to hold loans liable to default.

II) Description of parties involved in the procedure

The role of the Amundi Group Risk Committee and the Credit Risk Committee is to define the risk policy applicable to all Amundi Group entities (risks taken on behalf of third parties and for proprietary purposes).

The Amundi Group Risk Committee thus has full powers to:

- define Amundi's risk policy;
- determine the risk framework for each product or activity;
- validate the risk management applied to investment strategies and processes;
- validate the methodologies for calculating risk indicators;
- validate credit limits;
- make decisions on the use of new financial instruments by the funds;
- reviewing the results of controls carried out;
- take the necessary decisions to resolve any exceptions detected.

The Group Risk Committee delegates its specific powers to several sub-committees. The Credit Risk Committee validates limits per issuer on funds under management and proprietary funds, as well as counterparty limits for all Amundi Group funds. Its decisions are not subject to a vote but are taken by its Chairman, based on the Committee's deliberations.

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

The decisions of the Group Risk Committee and the Credit Risk Committee serve to define the maximum risk framework applicable to all Amundi Group subsidiaries, bearing in mind that each subsidiary retains its full autonomy and independence to judge the appropriateness of these framework decisions, and may impose additional restrictions if deemed necessary by the competent managers and bodies defined by the subsidiary's governance in terms of credit for money market funds.

The Group Risk Committee and the Credit Risk Committee are chaired by the Deputy Chief Executive Officer in charge of the Business Support and Control Division, and in his absence, by the Chief Risk Officer. The other permanent members of the Group Risk Committee are the heads of the Investment, Sales (Individual Clients, Institutional Clients), Operations, Services and IT, and Controls (Compliance, Audit, Risks, including the heads of the expertise risks, investment risks, operational risks divisions) business lines. For the Credit Risk Committee, the head of the credit risk analysis and supervision team and the team's analysts also have a standing invitation to attend.

The Credit Risk Committee is convened on a monthly basis and, if necessary, on an ad hoc basis at any time, and decides on the terms of its approval.

III) Methodology description

At all key stages in the investment cycle, at the request of the portfolio management teams, an independent credit analysis and supervision team, reporting to Amundi's Risk Department, implements the applicable methodologies:

- data collection,
- credit quality analyses and assessments, recommendations on investment terms (risk code, maximum amount and maturity limits) to the Credit Risk Committee for validation,
- oversight of credit risks as validated by the Credit Risk Committee, including credit-impaired loans and alerts,
- management of limit breaches in terms of amount and duration.

Multiple reliable sources of information must be used:

- data taken from the source: annual reports and publications on issuer websites, meetings/introduction of issuers during bilateral meetings (one-on-ones) and road shows, or online (net road shows),
- data available on the market: verbal and/or written presentations by rating agencies and/or sell-side analyses, public information published by the media.

The criteria used for the analysis are:

- quantitative: published operational and financial data, which are analysed not only at the balance sheet date, but also over time to assess trends, and restated if necessary, in order to estimate the most representative profitability, solvency and liquidity ratios;
- qualitative: financial access, operational, strategy, management, governance, reputation, which are assessed for their consistency, credibility, or sustainability in the short and medium term.

Based on the methodologies included in the procedure to be applied, the analyses must cover profitability, solvency and liquidity, with analysis methods specific to the types of issuers and their business sectors (Corporates, Financials, Governments, etc.), and according to the asset/instrument class (unrated, securitisations, covered, subordinated, etc.). They must ultimately serve to assess the short and medium-term visibility of the issuer's viability both from an intrinsic point of view and in the environment in which it operates.

At the end of the analysis, the assessment gives rise to a risk code, and management of credit through a set of limits in terms of amount and maximum maturity, which the credit analysis and supervision team recommends to the Credit Risk Committee for validation.

The risk code represents credit quality on a scale from 1 (strong) to 6 (low) for medium- to long-term investment, with notes on surveillance and alerts calling for actions to be taken in the event of a downgrade. The minimum risk code level required for investment in a money market fund is level

4. However, for very short-term investments (less than 6 months), loans with the highest risk code level (5) may be exceptionally and selectively authorised.

Limits in terms of amount and maximum maturity are determined on the basis of credit quality, the size of the issuer and the share taken in the issuer's consolidated debt. In the event of a breach, the appropriate procedure is applied in order to correct the situation:

- either by immediately selling the holdings in breach, bringing them back within accepted limits,

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

- or via run-off management of the holdings, which are then monitored in breach, if justified,
 - or by raising the limit to accommodate the breach, if justified (in particular depending on credit quality, share taken in the issuer's total debt).
- These decisions are recorded in writing, pursuant to Article 7 of Delegated Regulation (EU) 2018/990.

Individual loans included in the eligible investment universe are reviewed at least once a year, and as often as required by events and/or developments impacting the credit quality assessment.

IV) Methodology review framework

Credit management methodologies for money market funds are reviewed and validated by the Risk Committee and the Credit Risk Committee, at least once a year, and as often as necessary, with a view to adapting them to the current portfolio and external conditions, in accordance with the regulatory provisions governing money market funds.

2. Description of assets used (excluding derivatives)

- Money market instruments:

The portfolio includes:

within the limit of 100% of fund assets

- government securities via repurchase agreements or short-term securities.
- Treasury notes or short-term bonds issued by governments
- London CDs
- FRNs and bonds
- EMTNs
- Euro commercial paper
- US commercial paper
- short-term and medium-term negotiable securities
- Asset Backed Commercial Paper

Investment in share or units of other funds

The Fund may invest up to 10% of its assets in units or shares of the following short-term money market and/or standard funds:

- French or European UCITS
- French or European AIFs meeting the criteria set by the French Monetary and Financial Code

These funds may invest up to 10% of their assets in UCITS or AIFs. They may be managed by the Asset Manager or an affiliated company. The risk profile of these funds is compatible with that of the UCITS.

3. Description of derivatives used

Information about the counterparties of OTC derivative contracts:

Amundi AM relies on the expertise of Amundi Intermédiation for the counterparty selection service. Amundi Intermédiation provides Amundi AM an indicative list of counterparties whose eligibility with respect to counterparty risk has been pre-approved by the Amundi group's Credit Risk Committee.

This list is then approved by Amundi AM during ad hoc Broker Committee meetings. The purpose of the Broker Committee meetings is to:

- track volumes (brokerage transactions in equities and net amount for other products) for each broker/counterparty, each type of instrument and each market where applicable;
- issue an opinion on the quality of service provided by the Amundi Intermédiation trading desk;

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

- review the brokers and counterparties, and compile a list of them for the upcoming period. Amundi AM may decide to restrict the list or ask for it to be expanded. Any request by Amundi AM to expand the list of counterparties, during or after a Broker Committee meeting, is then resubmitted to Amundi's Credit Risk Committee for analysis and approval.

Amundi AM's Broker Committee comprises the Heads of Portfolio Management or their representatives, representatives of Amundi Intermédiation's trading desk, a Head of Operations, a Head of Risk Control and a Head of Compliance.

The Manager may invest in the following derivative instruments:

- Types of markets:
 - regulated
 - organised
 - over-the-counter
- Categories of risks in which the manager intends to trade:
 - equity
 - rate
 - foreign exchange
 - credit
 - other risks
- types of operations or transactions that may only be carried out in the interest of achieving the investment objective:
 - hedging
 - exposure
 - arbitration
 - other type
- Types of instruments used:
 - futures: interest rate futures
 - options: interest rate options,
 - interest rate swaps, forex swaps
 - currency forwards
 - other type
- Strategy for using derivatives to achieve the investment objective:
 - derivatives are used as inexpensive and liquid substitutes for underlying securities to hedge the portfolio's overall exposure to interest rate risk.
 - options on interest rate futures markets consist of call option positions to protect the portfolio against potential interest rate rises. The commitment to this type of instrument does not exceed 10% of net assets.
 - interest rate swaps are used to manage the weighted average maturity in response to interest rate fluctuations.
 - forex swaps and currency forwards are used in the EUR unit to hedge securities issued and denominated in a currency other than the euro.

4. Description of securities with embedded derivatives

- Categories of risks in which the manager intends to trade:
 - equity
 - rate
 - foreign exchange
 - credit

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

- Types of positions and description of all transactions, which must be limited to the achievement of the investment objective:

- hedging
- exposure
- arbitration

- Types of instruments used:

- puttable bonds
- callable bonds

- Strategy for using embedded derivatives to achieve the investment objective:

- General portfolio hedging and hedging of certain risks and/or securities
- replication of synthetic exposure to assets and risks

credit market exposure (callable and puttable only)

5. Deposits

The fund may make deposits for a maximum term of twelve months. These deposits contribute to the achievement of its investment objective by enabling it to obtain some or all cash flows paid as part of the swap transaction and/or for cash management purposes. They are repayable on request or may be withdrawn at any time. Deposits are made with credit institutions having their registered office in a Member State. If they have their registered office in a third country, they are subject to prudential rules considered equivalent to the rules laid down in European Union law.

6. Cash borrowing

Cash borrowing is prohibited. However, in events such as large redemptions or credit transactions to the account not settled for technical reasons, the fund may exceptionally have a debit balance. The debit will be resolved as soon as possible and in the best interests of the unitholders.

7. Temporary purchases and sales of securities

- Types of transactions used:

- reverse repurchase agreements and repurchase agreements, in accordance with the French Monetary and Financial Code
- securities lending and borrowing in accordance with the French Monetary and Financial Code
- other type

These transactions may be terminated at any time subject to two business days' notice.

Repurchase agreements have a temporary term of no more than seven working days. These assets are held by the Custodian.

- Types of operations or transactions that may only be carried out in the interest of achieving the investment objective:

- cash management

- optimisation of fund income
- potential contribution to fund leverage
- other type

- Potential leverage effects: no.

- Remuneration: See "Fees and Commissions" section.

The fund's commitments arising from derivatives and temporary purchases and sales of securities is limited to 100% of assets. The fund's exposure resulting from the commitment and underlying securities is limited to 100% of net assets.

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Summary of percentages used:

<u>Types of transactions</u>	<u>Reverse repurchase agreements</u>	<u>Repurchase agreements</u>	<u>Securities lending transactions</u>	<u>Securities borrowing transactions</u>
<u>Maximum percentage of net assets</u>	100%	10%	Prohibited	Prohibited
<u>Expected percentage of net assets</u>	25%	1%	Prohibited	Prohibited

8. Information on financial collateral (temporary purchases and sales of securities and/or over-the-counter derivatives):

Types of financial collateral:

For transactions involving the temporary purchase and sale of securities and/or OTC derivatives transactions, the Fund may receive collateral in the form of cash or securities.

Securities received as collateral must meet criteria set forth by the Asset Manager. They must be:

- liquid,
- sellable at any time,
- diversified under the rules for eligibility, exposure and diversification of UCITS,
- issued by an issuer that is not an entity of the counterparty or its group.

For bonds, the securities must also be issued by high-quality issuers located within the OECD with a minimum rating of AAA to BBB- on the Standard & Poor's scale or a rating deemed equivalent by the Asset Manager. Bonds must have a maximum maturity of 50 years.

The criteria described above are set out in a Risk Policy (available for consultation on the Asset Manager's website: www.amundi.com), and are subject to change, particularly in the event of exceptional market circumstances.

Haircuts may be applied to the collateral received. Such haircuts factor in credit quality, security price volatility and stress test results.

Re-use of cash received as collateral:

Cash collateral received, limited to 10% of net assets, may be reinvested in deposits or securities issued or guaranteed by a public or para-public entity of a European Union member country or an authorised third country, in accordance with the Asset Manager's Risk Policy.

Re-use of securities received as collateral:

Not authorised: Securities received as collateral may not be sold, reinvested or pledged as collateral.

Risk profile

Main risks considered for classification purposes:

interest rate risk

Main risks considered for portfolio management purposes:

credit risk

Other risks:

risk of capital loss

counterparty risk

Liquidity risk related to temporary purchases and sales of securities

Legal risk

Sustainability risk:

Activity report

Avril 2022

Monetary policy: The European Central Bank (ECB) left its key rates unchanged; the refi rate remains at 0.00% with the deposit facility and marginal rates at respectively -0.50% and 0.25%. The markets took note that the Asset Purchases Program (APP) would last another three months whereas the Pandemic Emergency Purchase Program (PEPP) has ended with total purchases amounting to €1,695 billion out of the budget of €1,850 billion initially set. 97% of the ECB's purchases concerned public sector issues. Several ECB members have said that the central bank will probably end the negative interest rates before the end of 2022, which triggered a strong steepening of the ?STR curve, with the 1-year rate moving slightly into positive territory for the first time in 7 years. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions.- Interest rate risk: The portfolio's weighted average maturity (WAM) was 28 days at the end of the period.- Credit risk: Short-term spreads widened towards the end of the period. At the short end of the curve, they stand at respectively €STR +10bp to €STR +16bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 12% of fund assets, including nearly 2% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 22% of the portfolio at month-end.- Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 110 days. Its average long-term rating remains good at A+. The portfolio is rated 'Af/S1,' reflecting the fund's high credit quality and very low volatility.- SRI profile: The portfolio had an average SRI rating of C+ at month-end, which is better than that of its investment universe adjusted for 20% of the worst-rated issuers C- (rating of investment universe is D+).

Mai 2022

Monetary policy: The European Central Bank (ECB) left its key rates unchanged; the refi rate remains at 0.00% with the deposit facility and marginal rates at respectively -0.50% and 0.25%. Recent statements by many ECB officials have triggered a strong reaction in terms of ECB interest-rate hike expectations. The markets are now expecting a rise of 1% in 2022 with the deposit facility rate at around +0.50% by the end of the year. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions.- Interest rate risk: The portfolio's weighted average maturity (WAM) was of 15 days at the end of the period.- Credit risk: Short-term spreads widened towards the end of the period. At the short end of the curve, they stand at respectively €STR +10bp to €STR +16bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 13% of fund assets, including nearly 2% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 21% of the portfolio at month-end.- Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 99 days. Its average long-term rating remains good at A+. The portfolio is rated 'Af/S1,' reflecting the fund's high credit quality and very low volatility.- Social responsibility: The portfolio had an average SRI rating of C+ at month-end, which is better than that of its investment universe adjusted for 20% of the worst-rated issuers C- (rating of investment universe is D+).

Juin 2022

Monetary policy: The European Central Bank (ECB) has left its key rates unchanged; the refi rate remains at 0.00% with the deposit facility and marginal rates at respectively -0.50% and 0.25%. The ECB has pre-announced a 25bp hike in July and probably a second hike of 25bp, or more, in September, unless the inflation outlook improves. At this stage, it is unlikely that the ECB has come to a clear-cut decision concerning the pace of interest-rate hikes, but the markets have clearly chosen to interpret this as an aggressive shift in monetary policy. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions.- Interest rate risk: The portfolio's weighted average maturity (WAM) was of six days at the end of the period.- Credit risk: Short-term spreads widened towards the end of the period. At the short end of the curve, they stand at respectively €STR +13bp to €STR +20bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 12% of fund assets, including nearly 2% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 23% of the portfolio at month-end.- Average life and average rating: The weighted average life (WAL) of this money market portfolio is 88 days. Its average long-term rating remains good at A+. The portfolio is rated 'Af/S1,' reflecting the fund's high credit quality and very low volatility.- Social responsibility: The portfolio had an

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

average SRI rating of C+ at month-end, which is better than that of its investment universe adjusted for 20% of the worst-rated issuers C- (rating of investment universe is D+).

Juillet 2022

Monetary policy: The ECB decided to raise its key rates by 50 basis points in accordance with its mandate of ensuring price stability so as to bring inflation down toward its medium-term target of 2%. It therefore raised the interest rate on the main refinancing operations and the interest rates on the marginal lending facility and the deposit facility to respectively 0.50%, 0.75% and 0.00% with effect from July 27, 2022. This interest-rate normalization will be continued at upcoming meetings of the Governing Council. **Investment policy:** - **Liquidity:** Instantaneous liquidity was essentially provided by overnight transactions. - **Interest rate risk:** The portfolio's weighted average maturity (WAM) was of three days at the end of the period. - **Credit risk:** Short-term spreads remained stable at the end of the period. At the short end of the curve, they stood at respectively €STR +13bp to €STR +20bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 12% of fund assets, including nearly 2% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 21% of the portfolio at month-end. - **Average life and average rating:** The weighted average life (WAL) of this money-market portfolio is 83 days. Its average long-term rating remains good at A+. The portfolio is rated 'Af/S1,' reflecting the fund's high credit quality and very low volatility. - **SRI profile:** The portfolio had an average SRI rating of C+ at month-end, which is better than that of its investment universe adjusted for 20% of the worst-rated issuers C- (rating of investment universe is D+).

Août 2022

Monetary policy: The European Central Bank (ECB) has left its key rates unchanged; the refi rate remains at 0.50% with the deposit facility and marginal rates at respectively 0.00% and 0.75%. In expectation of upcoming hikes in the ECB's official interest rates, yields continued to climb strongly during the month. Thus, 3-month Euribor rose by 48.75 basis points to end the month at 0.79% while 12-month Euribor rose by 85.2 basis points to end August at 1.778%. **Investment policy:** - **Liquidity:** Instantaneous liquidity was essentially provided by overnight transactions. - **Interest rate risk:** The portfolio's weighted average maturity (WAM) was of one day at the end of the period. - **Credit risk:** Short-term spreads widened towards the end of the period. At the short end of the curve, they stand at respectively €STR +7bp to ?STR +25bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 12% of fund assets, including nearly 2% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 19% of the portfolio at month-end. - **Average life and average rating:** The weighted average life (WAL) of this money-market portfolio is 69 days. Its average long-term rating remains good at A+. The portfolio is rated 'Af/S1,' reflecting the fund's high credit quality and very low volatility. - **SRI profile:** The portfolio had an average SRI rating of C+ at month-end, which is better than that of its investment universe adjusted for 20% of the worst-rated issuers C- (rating of investment universe is D+).

Septembre 2022

Monetary policy: The ECB raised its key rates by 75 basis points in September, an unprecedented hike that momentarily reduces the gap against the US Federal Reserve's rates. High inflation has triggered this strong response and another hike of the same size in October cannot be ruled out. The deposit facility rate has been raised to 0.75%, with the refi rate at 1.25% and the marginal lending facility rate at 1.50%. **Investment policy:** - **Liquidity:** Instantaneous liquidity was essentially provided by overnight transactions. - **Interest rate risk:** The weighted average maturity (WAM) of the portfolio was of one day at the end of the period. - **Credit risk:** Short-term spreads widened towards the end of the period. At the short end of the curve, they stand at respectively €STR +5bp to €STR +22bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 12% of fund assets, including nearly 2% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 19% of the portfolio at month-end. - **Average life and average rating:** The weighted average life (WAL) of this money-market portfolio is 82 days. Its average long-term rating remains good at A+. The portfolio is rated 'Af/S1,' reflecting the fund's high credit quality and very low volatility. - **Social responsibility:** The portfolio had an average SRI rating of C+ at month-end, which is better than that of its investment universe adjusted for 20% of the worst-rated issuers C- (rating of investment universe is D+).

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Octobre 2022

Monetary policy: The ECB raised its key rates by 75bp for the third time running - a decision that was widely expected by economists given that inflation currently runs at close to 10%. The interest rate on the main refinancing operations and the interest rates on the marginal lending facility and the deposit facility have been raised to respectively 2.00%, 2.25% and 1.50% with effect from 11/2/2022. The ECB also decided to adjust the interest rates applicable to TLTRO III operations. From 23 November 2022 until the maturity date or early repayment date of each respective outstanding TLTRO III operation, the interest rate on TLTRO III operations will be indexed to the average applicable key ECB interest rates over this period. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions.- Interest rate risk: The portfolio's weighted average maturity (WAM) was of one day at the end of the period.- Credit risk: Short-term spreads remained stable at the end of the period. At the short end of the curve, they stood at respectively €STR +5bp to €STR +23bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 11% of fund assets, including nearly 3% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 21% of the portfolio at month-end.- Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 103 days. Its average long-term rating remains good at A+. The portfolio is rated 'A+/S1,' reflecting the fund's high credit quality and very low volatility.- Social responsibility: The portfolio had an average SRI rating of C+ at month-end, which is better than that of its investment universe adjusted for 20% of the worst-rated issuers C- (rating of investment universe is D+).

Novembre 2022

Monetary policy: The European Central Bank (ECB) raised its key rates on October 27, bringing the refi rate to 2.00% with the deposit facility and marginal rates at respectively 1.50% and 2.25%. This movement with effect from November 3 was visible in the €STR of November 4. Since that date, the € short-term rate (€STR) has been fixed at around 1.40%. The outstanding event of the period was undoubtedly the repayment of TLTRO loans (on November 23) by the banks. As the financial conditions changed on the same date, these operations have become less attractive. Surplus liquidity will diminish with this movement, but it will remain high and have no effect on ?STR, which will remain below the deposit facility rate. Inflation in the Eurozone dropped from 10.6% in October to 10.0% in November, falling more than the markets had expected (10.4%). The easing of inflationary pressures could lead the ECB to moderate the scale of its next interest-rate hikes at its December 15 meeting and opt for a 50bp hike rather than the 75bp initially foreseen. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions.- Interest rate risk: The portfolio's weighted average maturity (WAM) was of one day at the end of the period.- Credit risk: Short-term spreads remained stable at the end of the period. At the short end of the curve, they stood at respectively €STR +6bp to eSTR +24bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 12% of fund assets, including nearly 3% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 20% of the portfolio at month-end.- Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 110 days. Its average long-term rating remains good at A+. The portfolio is rated 'A+/S1,' reflecting the fund's high credit quality and very low volatility.- Social responsibility: The portfolio had an average SRI rating of C+ at month-end, which is better than that of its investment universe adjusted for 20% of the worst-rated issuers C- (rating of investment universe is D+).

Décembre 2022

Monetary policy: The ECB raised its key rates by 50 basis points, bringing the deposit facility, the refinancing rate and the marginal lending rate to respectively 2%, 2.50% and 2.75% with effect from December 21, 2022. This decision brings the rise in interest rates in the Eurozone since July to a cumulative total of 250 basis points, which is an unprecedented level of monetary tightening. Although the ECB has moderated the scale of its hikes, it remains determined to continue to raise its interest rates over the coming months in order to bring inflation down. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions.- Interest rate risk: The portfolio's weighted average maturity (WAM) was of one day at the end of the period.- Credit risk: Short-term spreads remained stable at the end of the period. At the short end of the curve, they stood at respectively €STR +6bp to ?STR +26bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 11% of fund assets, including nearly 3% in puttables, most of which are matched with three-month puts. BBB

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

rated issuers represented about 21% of the portfolio at month-end. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 103 days. Its average long-term rating remains good at A+. The portfolio is rated 'A+/S1,' reflecting the fund's high credit quality and very low volatility. - Social responsibility: The portfolio had an average SRI rating of C+ at month-end, which is better than that of its investment universe adjusted for 20% of the worst-rated issuers C- (rating of investment universe is D+).

Janvier 2023

Monetary policy: The European Central Bank (ECB) has left its key rates unchanged; the deposit facility, the refinancing rate and the marginal rate remain at respectively 2.0%, 2.50% and 2.75%. It plans to continue to raise its interest rates significantly at the next monetary policy meetings in February and March, with the aim of bringing inflation down to its 2% target over the medium term. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions. - Interest rate risk: The portfolio's weighted average maturity (WAM) was of one day at the end of the period. - Credit risk: Short-term spreads remained stable at the end of the period. At the short end of the curve, they stood at respectively ?STR +6bp to ?STR +26bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 11% of fund assets, including nearly 3% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 17% of the portfolio at month-end. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 104 days. Its average long-term rating remains good at A+. The portfolio is rated 'A+/S1,' reflecting the fund's high credit quality and very low volatility. - SRI profile: The portfolio had an average SRI rating of C at month-end, which is better than that of its investment universe adjusted for 20% of the worst-rated issuers C- (rating of investment universe is D+).

Février 2023

Monetary policy: The ECB's Governing Council decided to raise its three key rates by 50bp and plans to continue to raise them significantly at a regular pace and keep them at sufficiently restrictive levels to bring inflation down to its medium-term target of 2% as soon as possible. This brought its deposit facility, refinancing and marginal lending facility rates to respectively 2.50%, 3.00% and 3.25%. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions. - Interest rate risk: The portfolio's weighted average maturity (WAM) was of two days at the end of the period. - Credit risk: Short-term spreads remained stable at the end of the period. At the short end of the curve, they stood at respectively €STR +7bp to €STR +26bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 12% of fund assets, including nearly 2% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 19% of the portfolio at month-end. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 111 days. Its average long-term rating remains good at A+. The portfolio is rated 'A+/S1,' reflecting the fund's high credit quality and very low volatility. - SRI profile: The portfolio had an average SRI rating of C at month-end, which is better than that of its investment universe adjusted for 20% of the worst-rated issuers C- (rating of investment universe is D+).

Mars 2023

Monetary policy: The ECB raised its key rates by 50 basis points, reaffirming its goal of combating inflation, despite the recent financial turbulence. This raised its deposit facility, refinancing and marginal lending facility rates to respectively 3%, 3.50% and 3.75%. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions. - Interest rate risk: The portfolio's weighted average maturity (WAM) was of two days at the end of the period. - Credit risk: Short-term spreads remained stable at the end of the period. At the short end of the curve, they stood at respectively €STR +7bp to €STR +30bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 14% of fund assets, including nearly 3% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 22% of the portfolio at month-end. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 109 days. Its average long-term rating remains good at A+. The portfolio is rated 'A+/S1,' reflecting the fund's high credit quality and very low volatility. - SRI profile: The portfolio had an average SRI rating of C at month-end, which is better than that of its investment universe adjusted for 20% of the worst-rated issuers C- (rating of investment universe is D+).

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

For the period under review, the performance of each of the units of the portfolio AMUNDI EURO LIQUIDITY-RATED SRI and its benchmark stood at:

- Unit AMUNDI EURO LIQUIDITY-RATED SRI - DP (C) in EUR currency: 0.75%/ 0.69% with a Tracking Error of 0.01%
- Unit AMUNDI EURO LIQUIDITY-RATED SRI - E (C) in EUR currency: 0.69%/ 0.69% with a Tracking Error of 0.01%
- Unit AMUNDI EURO LIQUIDITY-RATED SRI - I (C) in EUR currency: 0.75%/ 0.69% with a Tracking Error of 0.01%
- Unit AMUNDI EURO LIQUIDITY-RATED SRI - I2 (C) in EUR currency: 0.78%/ 0.69% with a Tracking Error of 0.01%
- Unit AMUNDI EURO LIQUIDITY-RATED SRI - M (C) in EUR currency: 0.71%/ 0.69% with a Tracking Error of 0.01%
- Unit AMUNDI EURO LIQUIDITY-RATED SRI - P (C) in EUR currency: 0.51%/ 0.69% with a Tracking Error of 0.01%
- Unit AMUNDI EURO LIQUIDITY-RATED SRI - R (C) in EUR currency: 0.68%/ 0.69% with a Tracking Error of 0.01%
- Unit AMUNDI EURO LIQUIDITY-RATED SRI - R1 (C) in EUR currency: 0.74%/ 0.69% with a Tracking Error of 0.01%
- Unit AMUNDI EURO LIQUIDITY-RATED SRI - R2 (C) in EUR currency: 0.80%/ 0.69% with a Tracking Error of 0.01%
- Unit AMUNDI EURO LIQUIDITY-RATED SRI - S (C) in EUR currency: 0.74%/ 0.69% with a Tracking Error of 0.01%
- Unit AMUNDI EURO LIQUIDITY-RATED SRI - U (C) in EUR currency: 0.72%/ 0.69% with a Tracking Error of 0.01%
- Unit AMUNDI EURO LIQUIDITY-RATED SRI - Z (C) in EUR currency: 0.78%/ 0.69% with a Tracking Error of 0.01%.

Past performance is no guarantee of future performance.

Principal movements in portfolio listing during the period

Securities	Movements (in amount)	
	Acquisitions	Transfers
AMUNDI EURO LIQUIDITY SHORT TERM SRI PART Z C	1,600,000,054.35	1,360,000,036.59
CRED L OISEST+0.06% 03-10-22	310,000,000.00	310,000,000.00
CREDIT LYONNAIS 200323 OISEST 0.11	205,000,000.00	410,000,000.00
BNG BANK N.V. 150922 FIX -0.025	300,001,458.34	300,000,000.00
BNG BANK N.V. 220922 FIX 0.65	299,962,088.15	300,000,000.00
BNG BANK N.V. 270922 FIX 0.65	299,962,088.12	300,000,000.00
UNICREDIT ZCP 07-03-23	250,302,117.30	252,000,000.00
ENDESA SA 300922 FIX 0.72	249,850,089.95	250,000,000.00
ENDESA SA 311022 FIX 1.05	249,774,162.53	250,000,000.00
ENDESA SA 240123 FIX 1.995	248,827,916.83	250,000,000.00

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Information on performance fees (In EUR)

	03/31/2023
Unit AMUNDI EURO LIQUIDITY-RATED SRI DP	
Earned variable management fees	5,322.23
Percentage of earned variable management fees (1)	0.001
Earned variable management fees (due to redemptions)	12,110.32
Percentage of earned variable management fees (due to redemptions) (2)	0.004
Unit AMUNDI EURO LIQUIDITY-RATED SRI E	
Earned variable management fees	1,449.75
Percentage of earned variable management fees (1)	0.00
Earned variable management fees (due to redemptions)	2,260.41
Percentage of earned variable management fees (due to redemptions) (2)	0.001
Unit AMUNDI EURO LIQUIDITY-RATED SRI I	
Earned variable management fees	76,486.81
Percentage of earned variable management fees (1)	0.002
Earned variable management fees (due to redemptions)	197,328.81
Percentage of earned variable management fees (due to redemptions) (2)	0.004
Unit AMUNDI EURO LIQUIDITY-RATED SRI I2	
Earned variable management fees	576,804.24
Percentage of earned variable management fees (1)	0.004
Earned variable management fees (due to redemptions)	908,759.55
Percentage of earned variable management fees (due to redemptions) (2)	0.006
Unit AMUNDI EURO LIQUIDITY-RATED SRI M	
Earned variable management fees	
Percentage of earned variable management fees (1)	
Earned variable management fees (due to redemptions)	
Percentage of earned variable management fees (due to redemptions) (2)	
Unit AMUNDI EURO LIQUIDITY-RATED SRI P	
Earned variable management fees	
Percentage of earned variable management fees (1)	
Earned variable management fees (due to redemptions)	
Percentage of earned variable management fees (due to redemptions) (2)	
Unit AMUNDI EURO LIQUIDITY-RATED SRI Part R1	
Earned variable management fees	
Percentage of earned variable management fees (1)	
Earned variable management fees (due to redemptions)	
Percentage of earned variable management fees (due to redemptions) (2)	

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Information on performance fees (In EUR)

	03/31/2023
Unit AMUNDI EURO LIQUIDITY-RATED SRI Part Z	
Earned variable management fees	85,466.45
Percentage of earned variable management fees (1)	0.002
Earned variable management fees (due to redemptions)	200,336.10
Percentage of earned variable management fees (due to redemptions) (2)	0.006
Unit AMUNDI EURO LIQUIDITY-RATED SRI R	
Earned variable management fees	
Percentage of earned variable management fees (1)	
Earned variable management fees (due to redemptions)	109.87
Percentage of earned variable management fees (due to redemptions) (2)	0.00
Unit AMUNDI EURO LIQUIDITY-RATED SRI R2	
Earned variable management fees	
Percentage of earned variable management fees (1)	
Earned variable management fees (due to redemptions)	
Percentage of earned variable management fees (due to redemptions) (2)	
Unit AMUNDI EURO LIQUIDITY-RATED SRI S	
Earned variable management fees	81,233.87
Percentage of earned variable management fees (1)	0.005
Earned variable management fees (due to redemptions)	5,727.10
Percentage of earned variable management fees (due to redemptions) (2)	0.00
Unit AMUNDI EURO LIQUIDITY-RATED SRI U	
Earned variable management fees	2,260.20
Percentage of earned variable management fees (1)	0.001
Earned variable management fees (due to redemptions)	11,270.62
Percentage of earned variable management fees (due to redemptions) (2)	0.003

(1) in relation to net assets of the closing

(2) in relation to average net assets

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Efficient portfolio management (EPM) techniques and Financial derivative instruments in EUR

a) Exposure obtained through the EPM techniques and Financial derivative instruments

- **Exposure obtained through the EPM techniques: 1,231,289,313.51**
 - o Securities lending:
 - o Securities loans:
 - o Reverse repurchase agreement: 1,231,289,313.51
 - o Repurchase:
- **Underlying exposure reached through financial derivative instruments: 10,103,802,175.00**
 - o Forward transaction:
 - o Future:
 - o Options:
 - o Swap: 10,103,802,175.00

b) Identity of the counterparty(ies) to EPM techniques and financial derivative instruments

Identity of the counterparty(ies) to EPM techniques	Financial derivative instruments (*)
BANCO BILBAO VIZCAYA ARGENTARIA SA (MADRID) CITIGROUP GLOBAL MARKETS EUROPE AG LA BANQUE POSTALE UNICREDIT SPA	CITIGROUP GLOBAL MARKETS EUROPE AG MORGAN STANLEY & CO INTL LONDRES

(*) Except the listed derivatives.

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

c) Type and amount of collateral received by the UCITS to reduce counterparty risk

Types of financial instruments	Amount portfolio currency
EPM	
. Term deposit	
. Equities	
. Bonds	1,231,289,313.51
. UCITS	
. Cash (*)	571,076.29
Total	1,231,860,389.80
Financial derivative instruments	
. Term deposit	
. Equities	
. Bonds	
. UCITS	
. Cash	
Total	

(*) The Cash account also integrates the liquidities resulting from repurchase transactions.

d) Revenues and operational cost/fees from EPM

Revenues and operational cost/fees	Amount portfolio currency
. Revenues (*)	8,877,044.09
. Other revenues	
Total revenues	8,877,044.09
. Direct operational fees	710,299.39
. Indirect operational fees	
. Other fees	
Total fees	710,299.39

(*) Income received on loans and reverse repurchase agreements.

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

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				1,231,289,313.51	
% of Net Assets				4.25%	

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

ITALY BUONI POLIENNALI DEL TESORO ITALY				531,999,914.00	
ITALY GOVERNMENT INTERNATIONAL BOND ITALY				379,289,850.00	
SPAIN GOVERNMENT BOND SPAIN				219,999,550.00	
PORTUGAL OBRIGACOES DO TESOURO OT PORTUGAL				99,999,999.51	

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

BANCO BILBAO VIZCAYA ARG MADRID SPAIN				457,000,820.00	
UNICREDITO ITALIANO SPA ITALY				379,289,850.00	
LA BANQUE POSTALE FRANCE				319,999,549.51	
CITIGROUP GLOBAL MARKETS EUROPE AG GERMANY				74,999,094.00	

UCIT AMUNDI EURO LIQUIDITY-RATED 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				1,204,280,219.5 ₁	
- UCITS					
- Notes					
- Cash			571,076.29		
Rating					
Currency of the collateral					
Euro			571,076.29	1,231,289,313.5 ₁	

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]					
]1week- 1 month]					
]1month - 3 months]				56,100,000.00	
]3months- 1 year]					
> 1 year				443,687,514.00	
Open				731,501,799.51	

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

< 1 day					
[1 day - 1 week]					
]1week- 1 month]				1,231,289,313.5 ₁	
]1month - 3 months]					
]3months- 1 year]					
> 1 year					
Open					

UCIT AMUNDI EURO LIQUIDITY-RATED 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 FRANCE					
Securities				1,231,289,313.51	
Cash					

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

Securities					
Cash					

l) Data on return and cost broken down

Incomes					
- UCITS	47.44	11,997.13		8,864,999.52	
- Manager					
- Third parties					
Costs					
- UCITS	32,223.93			678,075.46	
- 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.»

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

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.

l) 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.

Significant events during the financial period

None.

Specific details

Voting rights

The exercise of voting rights attached to the securities included in the fund's assets and the decision on the contribution in securities are defined in the fund regulations.

Group funds and instruments

In order to obtain information on the financial instruments held in the portfolio that are issued by the Management Company or by its affiliates, please refer to the sections:

- Additional information,
- Group financial instruments held in the portfolio in the annual financial statements for the year ended, attached hereto.

Calculating overall risk

Specify the method used to measure the overall risk:

- Commitment calculation method

Futures contracts are recorded at their market value as off-balance-sheet commitments, at the settlement price. Conditional forward transactions are translated to the underlying equivalent. Over-the-counter interest rate swaps are evaluated based on the nominal amount, plus or minus the corresponding estimation difference.

- Overall risk calculation method: the mutual fund uses the commitment calculation method to calculate the mutual fund's overall exposure to financial contracts.

- Leverage - Funds to which the risk calculation method is applied

Indicative leverage level: 35,85%.

Regulatory information

Selection procedure for brokers and counterparties

Our Management Company and its "Trading" subsidiary attaches great importance to the selection of transactional service providers that are brokers or counterparties.

Its selection methods are as follows:

- Brokers are selected by geographical area and then by business. Counterparties are selected by business.
- Brokers and counterparties are provided with a quarterly internal memorandum. The company departments involved in the rating process are directly concerned by the services rendered by these service providers. The "Trading" subsidiary organises and determines this rating based on the scores provided by each team leader concerned, using the following criteria:

For teams of managers, financial analysts and strategists:

- general commercial relations, understanding of needs, relevance of contracts,
- quality of market and opportunities advice, consultancy monitoring,
- quality of research and publications,
- universe of securities covered, company and management visits.

For teams of traders:

- quality of personnel, market knowledge and information on companies, confidentiality,
- price proposals,
- quality of execution,
- quality of transactions processing, connectivity, technical standards and responsiveness.

Our Company's Compliance and Middle Office departments have a right of veto.

Accreditation of a new transactional service provider (broker or counterparty)

The Trading subsidiary is in charge of processing authorisation dossiers and obtain approval from the Risk and Compliance departments. When the transactional service provider (broker or counterparty) is authorised, it is rated in the following quarter.

Monitoring committees for transactional service providers (brokers and counterparties)

These monitoring committees meet every quarter under the chairmanship of the Trading subsidiary manager. The purpose of the meetings is to:

- validate past activity and the new selection to be implemented in the following quarter,
- decide on whether service providers will form part of a group that will be assigned a certain number of transactions,
- define the business outlook.

In this perspective, the monitoring committees review the statistics and ratings assigned to each service provider and take decisions accordingly.

Report on broking fees

A report on broking fees is available for bearers. It can be viewed at the following web address: www.amundi.com.

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Remuneration Policy

Remuneration policy and practices of the AIFM/Management company

The remuneration policy implemented by Amundi Asset Management is compliant with the rules in terms of remuneration specified in the Directive 2011/61/UE of the European Parliament and of the Council of June 8th 2011 on Alternative Investment Fund Managers (the “AIFM Directive”), and in the Directive 2014/91/UE of July 23rd 2014 on undertakings for collective investment in transferable securities (the “UCITS V Directive”). These rules, about remuneration policies and practices, have for objective to promote sound and effective risk management of fund managers and the funds they manage.

Moreover, the remuneration policy is compliant with Regulation (EU) 2019/2088 (“SFDR”), integrating sustainability risk and ESG criteria in Amundi control framework, with responsibilities spread between the first level of controls performed by the Investment teams and second level of controls performed by the Risk teams, that can verify the compliance with ESG objectives and constraints of a fund at all time.

This policy is incorporated within the framework of the remuneration policy of Amundi reviewed each year by its Remuneration Committee. The latter checked the application of the remuneration policy in relation to the 2021 fiscal year, its compliance with the AIFM/UCITS Directives’ principles and approved the policy applicable for the 2022 exercise at its meeting held on February 1st 2022.

In 2022, the implementation of the Amundi remuneration policy was subject to an internal, central and independent audit, driven by the Amundi Internal Audit.

1.1 Amounts of remuneration paid by the Management companies to its employees

In 2022, Amundi Asset Management’s headcount increased due to the integration of Lyxor’s employees.

During fiscal year 2022, the total amount of compensation (including fixed, deferred and non-deferred variable compensation) paid by Amundi Asset Management to its employees (1 673 employees at December 31st 2022) is EUR 202 172 869. This amount is split as follows:

- Total amount of fixed remuneration paid by Amundi Asset Management in 2022: EUR 134 493 396, which represents 67% of the total amount of compensation paid by Amundi Asset Management to its staff, were in the form of fixed remuneration.
- Total amount of variable compensation deferred and non-deferred paid by Amundi Asset Management in 2022: EUR 67 679 473, which represents 33% of the total amount of compensation paid by Amundi Asset Management to its staff, were in this form. The entire staff is eligible for variable compensation.

Additionally, some ‘carried interest’ was paid by Amundi AM with respect to fiscal year 2022, and is taken into account in the total amount of bonus referred to here above.

Of the total amount of remuneration (fixed and variable compensation deferred and non-deferred) paid during the fiscal year, EUR 19 393 477 were paid to the ‘executives and senior managers’ of Amundi Asset Management (31 employees at December 31st 2022), and EUR 16 540 119 were paid to the ‘senior investment managers’ whose professional activities have a material impact on Amundi Asset Management’s risk profile (50 employees at December 31st 2022).

1.2 Alignment of remuneration policy and practices with risk profile of the AIFs/UCITS

The Amundi Group has adopted and implemented remuneration policy and practices compliant with the latest norms, rules, and guidelines issued from the regulatory authorities for its management companies (AIFM/UCITS).

The Amundi Group has also identified all of its ‘Identified Staff’, that include all the employees of the Amundi Group having a decision authority on the UCITS/AIFM management companies or the UCITS/AIFs managed and consequently likely to have a significant impact on the performance or the risk profile.

The variable remuneration awarded to the Amundi Group staff takes into account the performance of the employee, its business unit and the Amundi Group as a whole, and is based on quantitative and qualitative criteria as well as the respect of sound risk management rules.

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

The criteria taken into account for performance assessment and remuneration award depends on the nature of the employee's functions :

1. Management and selection of AIFs/UCITS functions

Quantitative criteria:

- IR/Sharpe over 1, 3, 5 years
- Gross/absolute/relative performance of the investment strategies (based on GIPS composites) over 1, 3, 5 years, outlook mainly focused on 1 year, adjusted with long-term figures (3,5 years)
- Performance risk adjusted based on IR/Sharpe over 1, 3, 5 years
- Competitive positioning through Morningstar rankings
- Net inflows / Successful requests for proposals, mandates
- Performance fees generation
- ESG rating of the funds according to different providers when applicable (Morningstar, CDP...)
- Respect of ESG beat the benchmark, ESG exclusion policies and climate transition index.

Qualitative criteria:

- Compliance with risk policy, compliance and legal rules
- Quality of management
- Innovation/product development
- Collaboration/Sharing of best practices
- Commercial engagement – including the ESG component of commercial effort and flows
- ESG
 - Compliance with ESG policy and participation to the ESG and net-zero offering
 - Integration of ESG into investment processes
 - Capacity to promote and project ESG knowledge internally and externally
 - Extent of proposition and innovation in the ESG space
 - Demonstrates capacity to manage well the combination of risk return and ESG (the risk and ESG adjusted return).

2. Sales and marketing functions

Quantitative criteria:

- Net inflows, notably on ESG and impact denominated products
- Revenues
- Gross Inflows
- Client base development and retention; product mix
- Number of commercial activities per year, notably prospection activities
- Number of clients approached on their net zero strategy.

Qualitative criteria:

- Compliance with risk policy, compliance and legal rules
- Joint consideration of Amundi's interests and of client's interests
- Securing/developing the business
- Client satisfaction
- Quality of management
- Cross-functional approach and sharing of best practices
- Entrepreneurial spirit
- Capacity to explain and promote ESG policies and capabilities as well as solutions of the firm.

3. Control and support functions

For control and support functions, performance assessment and remuneration award are independent from the performance of the business they oversee.

Common criteria taken into account are:

- Mainly criteria related to the meeting of objectives linked to their functions (risk management, quality of controls, completion of projects, tools and systems improvement etc.)
- When financial criteria are used, these are mainly related to management/ optimization of expenses.

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

The above-mentioned performance criteria, and specifically those applicable to Identified staff in charge of the management of AIFs/UCITS, comply with the applicable regulation as well as to the AIF's/UCITS investment policy. These internal rules of Amundi Group contribute to a sound and effective risk management.

Furthermore, Amundi Group has adopted and implemented, for its entire staff, measures aiming to align remuneration with long-term performance and risks in order to avoid conflicts of interest.

In this respect, notably:

- The deferral policy has been adapted to comply with the AIFM and UCITS V Directives' requirements.
- The deferred portion of variable compensation for identified staff members is awarded at 100% in instruments indexed on the performance of a representative basket of AIFs and/or UCITS funds.
- The actual payment of the deferred portion is linked to the financial situation of Amundi Group, to the continued employment within the group and to a sound and effective risk management over the vesting period.

Fund Compliance with criteria relating to environmental, social, and governance quality (ESG) objectives

- AMUNDI's ESG analysis generates ESG ratings for over 13,000 companies worldwide on a scale ranging from A (for issuers with the best ESG practices) to G (for the worst practices). This analysis is complemented by a policy of active commitment among issuers, in particular on major challenges regarding sustainable development within their sectors.
- AMUNDI uses a targeted exclusion policy based on global agreements such as the United Nations Global Compact and other conventions on human rights, the International Labour Organisation, and the environment. In all of its active management strategies, AMUNDI therefore excludes companies that are non-compliant with its ESG principles or international agreements and their transposition into national law:
 - anti-personnel mines,
 - cluster bombs,
 - chemical weapons,
 - biological weapons,
 - depleted uranium weapons.

These issuers receive a "G" rating on the AMUNDI scale.

In addition, AMUNDI implements specific sectoral exclusions targeting the coal and tobacco industries. These sectoral exclusions apply to all active management strategies that give AMUNDI full discretion over its portfolio management.

Coal

Since coal is the largest single contributor to climate change caused by human activity, in 2016 AMUNDI implemented a sectoral policy specific to thermal coal, resulting in the exclusion of certain companies and issuers. AMUNDI has progressively reinforced this coal exclusion policy every year since 2016. These commitments stem from the Crédit Agricole Group's climate strategy. In line with the UN's Sustainable Development Goals and the 2015 Paris Agreement, this strategy is based on the research and recommendations of a Scientific Committee, which takes into account the IEA's (International Energy Agency) energy scenarios, Climate Analytics, and Science-Based Targets. In 2020, as part of the update of its policy on the thermal coal sector, AMUNDI extended its coal mining exclusion policy, which now includes all companies developing or planning to develop new thermal coal mining capacity.

AMUNDI excludes:

- Companies developing or planning to develop new thermal coal capacity along the entire value chain (producers, extractors, power plants, transport infrastructure).
- Companies generating more than 25% of their income from thermal coal mining.
- Companies extracting 100 MT or more of thermal coal with no intention of reducing these quantities.
- All companies whose income from thermal coal mining and coal-fired power generation is over 50% of their total income before analysis, all coal-fired power generation and coal mining companies with a threshold between 25% and 50% and a deteriorated energy transition score.

Application in passive management:

- Passive ESG funds

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

All ETF and ESG index funds (with the exception of highly-concentrated indices) implement AMUNDI's policy of excluding the coal sector wherever possible.

- **Passive non-ESG funds**

- In passive management, it is a fiduciary duty to replicate an index as faithfully as possible.
- Limited flexibility is afforded to portfolio managers, which are required to meet contractual objectives to achieve passive management that is entirely in line with the requested benchmark index.
- Consequently, AMUNDI's index funds and ETFs that replicate standard (non-ESG) benchmark indices cannot systematically apply sectoral exclusions.
- At the same time, in the context of securities excluded from the "thermal coal policy" in AMUNDI's active investment universe but that may be present in non-ESG passive funds, AMUNDI has reinforced its voting and commitment activities, which may translate to a "nay" vote on the management of the companies in question.

Tobacco

Since 2018, AMUNDI has limited its ESG ratings for tobacco companies to "E", on a scale of A to G (with G-rated companies excluded), in order to take account of concerns, not just around public health, but also the human rights violations, poverty, environmental consequences, and considerable economic cost associated with tobacco, evaluated at over \$1,000 billion per year worldwide, according to World Health Organisation estimates:

- Exclusion rules: companies manufacturing finished tobacco products are excluded (application thresholds: income of over 5%).
- rules: Companies involved in the manufacture, supply, and distribution of tobacco are limited to an ESG rating of E (on a scale of A to G) (thresholds: income of over 10%).

In May 2020, AMUNDI became a signatory to the Tobacco-Free Finance Pledge, thereby reinforcing its tobacco exclusion policy.

- For further information on how environmental (in particular climate change-related), social, and corporate governance (ESG) issues are taken into account in its investment policy, AMUNDI provides investors with the report, available at <https://legroupe.amundi.com> (Legal Documentation section).

SFDR and Taxonomy Regulations

Article 8 – concerning Taxonomy

In accordance with its investment objective and policy, the Fund promotes environmental characteristics as defined under Article 6 of the Taxonomy Regulation. It may partially invest in economic activities that contribute to one or more of the environmental objective(s) set out in Article 9 of the Taxonomy Regulation. However, the Fund does not currently make any commitment in terms of a minimum proportion.

The Taxonomy aims to identify economic activities considered to be environmentally sustainable. The Taxonomy identifies such activities according to their contribution to six major environmental objectives: (i) climate change mitigation, (ii) climate change adaptation, (iii) the sustainable use and protection of water and marine resources, (iv) the transition to a circular economy (waste, prevention, and recycling) (v) pollution prevention and reduction, and (vi) the protection and restoration of biodiversity and ecosystems.

In order to determine an investment's degree of environmental sustainability, an economic activity is considered to be environmentally sustainable where it contributes substantially to one or more of the environmental objectives set out in the Taxonomy Regulation, where it does no significant harm (the "do no significant harm" or "DNSH" principle) to one or more of these environmental objectives, where it is carried out in accordance with the minimum safeguards provided for in Article 18 of the Taxonomy Regulation and where it complies with the technical screening criteria established by the European Commission in accordance with the Taxonomy Regulation.

In accordance with the current iteration of the Taxonomy Regulation, the Asset Manager ensures that investments do no significant harm to any other environmental objective by implementing exclusion policies covering issuers with controversial environmental and/or social and/or governance practices.

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Notwithstanding the preceding, the “Do No Significant Harm” (DNSH) principle is applied solely to the underlying investments incorporating European Union criteria for environmentally sustainable economic activities.

The investments underlying this financial product do not incorporate European Union criteria for environmentally sustainable economic activities.

Although the Fund may already hold investments in economic activities qualified as sustainable activities without currently undertaking to observe a minimum proportion, the Asset Manager will do every thing it can to communicate the proportion invested in sustainable activities as soon as it is reasonably possible after the entry into force of the Regulatory Technical Standards (“RTS”) governing the content and presentation of communications in accordance with Articles 8(4), 9(6) and 11(5) of the Disclosure Regulation, as amended by the Taxonomy Regulation.

This effort will be gradually and continuously rolled out, incorporating the requirements of the Taxonomy Regulation in the investment process as soon as it is reasonably possible. This will lead to a minimum level of portfolio alignment with sustainable activities, and this information will then be made available to investors. Until then, the degree of alignment with sustainable activities will not be disclosed to investors.

Once all the data is available and the appropriate calculation methodologies are finalised, the description of the proportion of underlying investments in sustainable activities will be made available to investors. This information, along with information on the proportion of enabling and transitional activities, will be indicated in a subsequent version of the prospectus.

Article 8 – concerning Article 11 of the SFDR

As required by Article 50 (2 SFDR) of COMMISSION DELEGATED REGULATION, information on the environmental or social characteristics promoted by the financial product is available in an annex to this report.

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Auditor's Certification



**STATUTORY AUDITOR'S REPORT
ON THE FINANCIAL STATEMENTS
For the year ended 30 December 2022**

AMUNDI EURO LIQUIDITY RATED SRI
OPCVM CONSTITUE SOUS FORME DE FONDS COMMUN DE PLACEMENT
Governed by the French Monetary and Financial Code (*Code monétaire et financier*)

Management company
AMUNDI ASSET MANAGEMENT
90, boulevard Pasteur
75015 PARIS

Opinion

In compliance with the assignment entrusted to us by the management company, we conducted an audit of the accompanying financial statements of AMUNDI EURO LIQUIDITY RATED SRI for the year ended 30 December 2022.

In our opinion, the financial statements give a true and fair view of the assets and liabilities and of the financial position of the fund at 31 December 20XX and of the results of its operations for the year then ended, in accordance with French accounting principles.

Basis of our opinion

Audit standards

We conducted our audit in accordance with professional standards applicable in France. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion. Our responsibilities under these standards are described in the section "*Statutory Auditor's responsibilities for the audit of the financial statements*" in this report.

Independence

We conducted our audit engagement in compliance with independence requirements of the French Commercial Code (*Code de commerce*) and the French Code of Ethics (*code de déontologie*) for statutory auditors, from 01/04/2022 and up to the date of this report.

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«DOSSIER»

Justification of our assessments

In accordance with the requirements of articles L.823-9 and R.823-7 of the French Commercial Code relating to the justification of our assessments, we bring to your attention the following assessments that, in our professional judgement, were the most significant for the audit of the financial statements.

These assessments were made in the context of our audit of the financial statements, taken as a whole, and of the opinion we formed which is expressed above. We do not provide an opinion on individual items in the financial statements.

Specific verifications

We have also performed, in accordance with professional standards applicable in France, the specific verifications required by laws and regulations.

We have no matters to report as to the fair presentation and the consistency with the financial statements of the information given in the management report prepared by the management company.

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Société d'expertise comptable inscrite au tableau de l'ordre de Paris - Ile de France. Société de commissariat aux comptes membre de la compagnie régionale de Versailles. Société par Actions Simplifiée au capital de 2 510 460 €. Registered office: 63 rue de Villiers 92200 Neuilly-sur-Seine. RCS Nanterre 672 006 483. TVA n° FR 76 672 006 483. Siret 672 006 483 00362. Code APE 6920 Z. Bureaux : Bordeaux, Grenoble, Lille, Lyon, Marseille, Metz, Nantes, Nice, Paris, Poitiers, Rennes, Rouen, Strasbourg, Toulouse.



«DOSSIER»

Responsibilities of the management company for the financial statements

It is the management company's responsibility to prepare the fund's financial statements presenting a true and fair view in accordance with French accounting principles and to implement the internal control that it deems appropriate for the preparation of financial statements that do not contain material misstatements, whether due to fraud or error.

In preparing the financial statements, the management company is responsible for assessing the fund's ability to continue as a going concern, disclosing in the financial statements, as applicable, matters related to going concern and using the going concern basis of accounting unless management either intends to liquidate the fund or to cease operations.

These financial statements have been prepared by the management company.

Statutory auditor's responsibilities for the audit of the financial statements

Audit purpose and approach

It is our responsibility to prepare a report on the financial statements. Our objective is to obtain reasonable assurance about whether the financial statements, taken as a whole, are free of material misstatement. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with professional standards will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As indicated in article L.823-10-1 of the French Commercial Code, our statutory audit of the financial statements is not to guarantee the viability or the quality of your management.

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«DOSSIER»

As part of an audit conducted in accordance with professional standards applicable in France, the statutory auditor uses professional judgement throughout the entire audit.

He also:

- identifies and assesses the risks of material misstatement of the financial statements, whether due to fraud or error, designs and performs audit procedures responsive to those risks, and obtains audit evidence that is sufficient and appropriate to provide a basis for his opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control;
- obtains an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the company's internal control;
- evaluates the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by management in the financial statements;
- concludes on the appropriateness of management's use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the fund's ability to continue as a going concern. Such conclusions are based on the audit evidence obtained up to the date of our auditor's report. However, future events or conditions may cause the company to cease to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our auditor's report to the related disclosures in the financial statements or, if such disclosures are not provided or inadequate, to issue a qualified opinion or a disclaimer of opinion;
- evaluates the overall presentation of the financial statements and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

In accordance with the law, we inform you that we were not able to issue the present report within the statutory deadlines given the late receipt of some necessary documents to finalize our work.

Neuilly sur Seine, date of e-signature

Document authenticated by e-signature
The Statutory Auditor
PricewaterhouseCoopers Audit
Raphaëlle Alezra-Cabessa

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Annual accounts

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Balance sheet - asset on 03/31/2023 in EUR

	03/31/2023	03/31/2022
FIXED ASSETS, NET		
DEPOSITS	1,693,941,269.93	580,169,688.37
FINANCIAL INSTRUMENTS	23,625,111,428.24	21,185,124,339.86
Equities and similar securities		
Traded in a regulated market or equivalent		
Not traded in a regulated market or equivalent		
Bonds and similar securities	2,762,479,732.86	2,601,460,098.18
Traded in a regulated market or equivalent	2,762,479,732.86	2,601,460,098.18
Not traded in a regulated market or equivalent		
Credit instruments	19,213,448,990.13	17,860,425,173.80
Traded in a regulated market or equivalent	17,330,094,338.75	15,317,874,128.01
Negotiable credit instruments (Notes)	17,068,957,732.09	15,001,205,522.46
Other credit instruments	261,136,606.66	316,668,605.55
Not traded in a regulated market or equivalent	1,883,354,651.38	2,542,551,045.79
Collective investment undertakings	410,643,195.74	121,271,455.37
General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries	410,643,195.74	121,271,455.37
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		
Temporary transactions in securities	1,232,140,522.67	600,024,495.99
Credits for securities held under sell-back deals	1,232,140,522.67	600,024,495.99
Credits for loaned securities		
Borrowed securities		
Securities sold under buy-back deals		
Other temporary transactions		
Hedges	6,398,986.84	1,943,116.52
Hedges in a regulated market or equivalent		
Other operations	6,398,986.84	1,943,116.52
Other financial instruments		
RECEIVABLES	17,694,174.25	9,381,282.37
Forward currency transactions		
Other	17,694,174.25	9,381,282.37
FINANCIAL ACCOUNTS	3,667,635,791.75	4,378,364,440.22
Cash and cash equivalents	3,667,635,791.75	4,378,364,440.22
TOTAL ASSETS	29,004,382,664.17	26,153,039,750.82

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Balance sheet - liabilities on 03/31/2023 in EUR

	03/31/2023	03/31/2022
SHAREHOLDERS' FUNDS		
Capital	28,815,195,058.07	26,256,498,370.08
Allocation Report of distributed items (a)		
Brought forward (a)		
Allocation Report of distributed items on Net Income (a,b)	-65,441,835.36	-62,101,647.90
Result (a,b)	240,994,444.43	-65,982,464.65
TOTAL NET SHAREHOLDERS' FUNDS *	28,990,747,667.14	26,128,414,257.53
* Net Assets		
FINANCIAL INSTRUMENTS	767,723.57	32,067.14
Transactions involving transfer of financial instruments		
Temporary transactions in securities		
Sums owed for securities sold under buy-back deals		
Sums owed for borrowed securities		
Other temporary transactions		
Hedges	767,723.57	32,067.14
Hedges in a regulated market or equivalent		
Other hedges	767,723.57	32,067.14
PAYABLES	12,867,273.45	24,593,426.14
Forward currency transactions		
Others	12,867,273.45	24,593,426.14
FINANCIAL ACCOUNTS	0.01	0.01
Short-term credit	0.01	0.01
Loans received		
TOTAL LIABILITIES	29,004,382,664.17	26,153,039,750.82

(a) Including adjustment

(b) Decreased interim distribution paid during the business year

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Off-balance sheet on 03/31/2023 in EUR

	03/31/2023	03/31/2022
HEDGES		
Contracts in regulated markets or similar		
OTC contracts		
Interest rate swaps		
OISEST/0.0/FIX/-0.58		55,228,954.00
OISEST/0.0/FIX/-0.57		10,050,812.00
OISEST/0.0/FIX/-0.57		100,508,124.00
OISEST/0.0/FIX/-0.57		70,357,651.00
OISEST/0.0/FIX/-0.57		75,353,365.00
OISEST/0.0/FIX/-0.57		70,355,687.00
OISEST/0.0/FIX/-0.56		68,296,939.00
OISEST/0.0/FIX/-0.56		109,506,528.00
OISEST/0.0/FIX/-0.55		80,394,244.00
OISEST/0.0/FIX/-0.55		165,813,129.00
OISEST/0.0/FIX/-0.54		100,477,491.00
OISEST/0.0/FIX/-0.56		25,071,055.00
OISEST/0.0/FIX/-0.56		25,065,532.00
OISEST/0.0/FIX/-0.56		15,050,548.00
OISEST/0.0/FIX/-0.54		200,965,191.00
OISEST/0.0/FIX/-0.54		50,243,850.00
OISEST/0.0/FIX/-0.56		30,085,266.00
OISEST/0.0/FIX/-0.54		59,299,793.00
OISEST/0.0/FIX/-0.54		51,259,143.00
OISEST/0.0/FIX/-0.53		55,257,006.00
OISEST/0.0/FIX/-0.53		24,121,949.00
OISEST/0.0/FIX/-0.54		101,492,577.00
OISEST/0.0/FIX/-0.53		17,079,438.00
OISEST/0.0/FIX/-0.54		39,158,723.00
OISEST/0.0/FIX/-0.53		34,158,876.00
OISEST/0.0/FIX/-0.53		256,240,202.00
OISEST/0.0/FIX/-0.55		27,091,056.00
OISEST/0.0/FIX/-0.55		17,076,688.00
OISEST/0.0/FIX/-0.55		18,079,600.00
OISEST/0.0/FIX/-0.55		13,051,684.00
OISEST/0.0/FIX/-0.55		41,159,183.00
OISEST/0.0/FIX/-0.54		95,468,165.00
OISEST/0.0/FIX/-0.54		50,243,850.00
OISEST/0.0/FIX/-0.54		17,083,776.00
OISEST/0.0/FIX/-0.54		142,699,783.00
OISEST/0.0/FIX/-0.55		180,896,240.00

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Off-balance sheet on 03/31/2023 in EUR

	03/31/2023	03/31/2022
OISEST/0.0/FIX/-0.55		150,746,866.00
OISEST/0.0/FIX/-0.56		25,097,062.00
OISEST/0.0/FIX/-0.55		30,152,437.00
OISEST/0.0/FIX/-0.55		132,599,020.00
OISEST/0.0/FIX/-0.55		31,130,358.00
OISEST/0.0/FIX/-0.55		22,094,370.00
OISEST/0.0/FIX/-0.57		102,793,618.00
OISEST/0.0/FIX/-0.56		27,138,572.00
OISEST/0.0/FIX/-0.56		90,400,000.00
OISEST/0.0/FIX/-0.56		49,000,000.00
OISEST/0.0/FIX/-0.56		40,200,000.00
OISEST/0.0/FIX/-0.57		50,152,477.00
OISEST/0.0/FIX/-0.57		35,114,805.00
OISEST/0.0/FIX/-0.57		70,188,065.00
OISEST/0.0/FIX/-0.56		128,479,155.00
OISEST/0.0/FIX/-0.55		28,147,995.00
OISEST/0.0/FIX/-0.57		259,194,497.00
OISEST/0.0/FIX/-0.57		71,691,036.00
OISEST/0.0/FIX/-0.54		70,352,318.00
OISEST/0.0/FIX/-0.54		70,360,254.00
OISEST/0.0/FIX/-0.55		30,143,247.00
OISEST/0.0/FIX/-0.52		30,134,121.00
OISEST/0.0/FIX/-0.53		150,628,875.00
OISEST/0.0/FIX/-0.52		50,246,402.00
OISEST/0.0/FIX/-0.38		20,064,921.00
OISEST/0.0/FIX/-0.54		98,212,329.00
OISEST/0.0/FIX/-0.53		25,050,379.00
OISEST/0.0/FIX/-0.55		49,068,696.00
OISEST/0.0/FIX/-0.53		21,045,751.00
OISEST/0.0/FIX/-0.53		25,050,658.00
OISEST/0.0/FIX/-0.47		120,000,000.00
OISEST/0.0/FIX/-0.51		153,000,000.00
OISEST/0.0/FIX/-0.44		29,000,000.00
OISEST/0.0/FIX/-0.51		73,000,000.00
OISEST/0.0/FIX/-0.52		30,060,454.00
OISEST/0.0/FIX/-0.54		50,098,234.00
OISEST/0.0/FIX/-0.56		150,166,434.00
OISEST/0.0/FIX/-0.40		55,184,131.00
OISEST/0.0/FIX/-0.40		55,184,131.00
OISEST/0.0/FIX/0.904	98,811,083.00	
OISEST/0.0/FIX/0.727	98,949,486.00	
OISEST/0.0/FIX/1.331	79,285,963.00	

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Off-balance sheet on 03/31/2023 in EUR

	03/31/2023	03/31/2022
OISEST/0.0/FIX/1.41	78,156,753.00	
OISEST/0.0/FIX/1.738	34,611,581.00	
OISEST/0.0/FIX/2.306	74,053,223.00	
OISEST/0.0/FIX/2.32	97,438,451.00	
OISEST/0.0/FIX/2.22	39,982,500.00	
OISEST/0.0/FIX/2.258	40,470,092.00	
OISEST/0.0/FIX/2.21	60,973,048.00	
OISEST/0.0/FIX/2.081	48,846,755.00	
OISEST/0.0/FIX/2.119	71,224,800.00	
OISEST/0.0/FIX/2.373	97,373,880.00	
OISEST/0.0/FIX/2.407	146,042,570.00	
OISEST/0.0/FIX/1.925	40,560,158.00	
OISEST/0.0/FIX/2.501	68,066,091.00	
OISEST/0.0/FIX/2.279	98,190,592.00	
OISEST/0.0/FIX/2.007	98,914,849.00	
OISEST/0.0/FIX/2.003	98,956,911.00	
OISEST/0.0/FIX/2.011	98,895,067.00	
OISEST/0.0/FIX/2.003	98,944,536.00	
OISEST/0.0/FIX/2.003	54,422,217.00	
OISEST/0.0/FIX/2.007	148,362,327.00	
OISEST/0.0/FIX/2.162	98,262,715.00	
OISEST/0.0/FIX/2.486	87,522,150.00	
OISEST/0.0/FIX/2.074	120,841,881.00	
OISEST/0.0/FIX/2.2	20,557,112.00	
OISEST/0.0/FIX/2.59	20,209,457.00	
OISEST/0.0/FIX/2.113	40,109,644.00	
OISEST/0.0/FIX/2.113	10,893,977.00	
OISEST/0.0/FIX/2.214	62,231,860.00	
OISEST/0.0/FIX/2.595	97,076,775.00	
OISEST/0.0/FIX/2.216	22,726,904.00	
OISEST/0.0/FIX/2.574	97,170,398.00	
OISEST/0.0/FIX/2.256	39,489,737.00	
OISEST/0.0/FIX/2.25	35,544,292.00	
OISEST/0.0/FIX/2.254	39,495,304.00	
OISEST/0.0/FIX/2.327	98,776,542.00	
OISEST/0.0/FIX/2.59	31,112,044.00	
OISEST/0.0/FIX/2.115	112,165,426.00	
OISEST/0.0/FIX/2.366	69,138,401.00	
OISEST/0.0/FIX/2.277	57,405,265.00	
OISEST/0.0/FIX/2.378	49,327,920.00	
OISEST/0.0/FIX/2.340	42,735,042.00	
OISEST/0.0/FIX/2.303	59,646,841.00	

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Off-balance sheet on 03/31/2023 in EUR

	03/31/2023	03/31/2022
OISEST/0.0/FIX/2.803	90,429,046.00	
OISEST/0.0/FIX/2.338	39,750,806.00	
OISEST/0.0/FIX/2.309	69,597,398.00	
OISEST/0.0/FIX/2.35	71,565,241.00	
OISEST/0.0/FIX/2.366	119,263,547.00	
OISEST/0.0/FIX/3.079	96,704,836.00	
OISEST/0.0/FIX/2.63	115,627,469.00	
OISEST/0.0/FIX/2.741	54,177,376.00	
OISEST/0.0/FIX/2.385	49,685,435.00	
OISEST/0.0/FIX/2.735	51,258,671.00	
OISEST/0.0/FIX/2.396	71,200,000.00	
OISEST/0.0/FIX/3.073	96,696,836.00	
OISEST/0.0/FIX/2.401	22,853,736.00	
OISEST/0.0/FIX/2.524	57,481,706.00	
OISEST/0.0/FIX/2.402	68,000,000.00	
OISEST/0.0/FIX/2.427	13,901,645.00	
OISEST/0.0/FIX/3.0	37,742,564.00	
OISEST/0.0/FIX/3.004	38,708,428.00	
OISEST/0.0/FIX/2.588	59,393,762.00	
OISEST/0.0/FIX/2.999	59,988,018.00	
OISEST/0.0/FIX/2.469	99,350,811.00	
OISEST/0.0/FIX/2.768	19,717,157.00	
OISEST/0.0/FIX/2.457	25,000,000.00	
OISEST/0.0/FIX/2.464	71,545,785.00	
OISEST/0.0/FIX/2.631	123,863,807.00	
OISEST/0.0/FIX/2.511	120,000,000.00	
OISEST/0.0/FIX/2.516	75,000,000.00	
OISEST/0.0/FIX/3.08	141,195,964.00	
OISEST/0.0/FIX/2.551	12,913,864.00	
OISEST/0.0/FIX/2.548	113,000,000.00	
OISEST/0.0/FIX/2.575	76,000,000.00	
OISEST/0.0/FIX/2.637	13,897,896.00	
OISEST/0.0/FIX/3.134	146,283,782.00	
OISEST/0.0/FIX/2.904	129,315,823.00	
OISEST/0.0/FIX/2.983	108,249,071.00	
OISEST/0.0/FIX/2.659	14,402,439.00	
OISEST/0.0/FIX/2.659	6,456,107.00	
OISEST/0.0/FIX/2.666	48,700,000.00	
OISEST/0.0/FIX/2.668	64,551,563.00	
OISEST/0.0/FIX/2.674	39,725,502.00	
OISEST/0.0/FIX/3.0	132,855,817.00	
OISEST/0.0/FIX/2.975	51,220,235.00	

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Off-balance sheet on 03/31/2023 in EUR

	03/31/2023	03/31/2022
OISEST/0.0/FIX/2.527	74,725,384.00	
OISEST/0.0/FIX/2.724	36,000,000.00	
OISEST/0.0/FIX/2.631	85,591,088.00	
OISEST/0.0/FIX/2.631	18,412,036.00	
OISEST/0.0/FIX/2.787	39,707,159.00	
OISEST/0.0/FIX/2.834	74,387,440.00	
OISEST/0.0/FIX/2.707	74,568,991.00	
OISEST/0.0/FIX/3.13	39,337,437.00	
OISEST/0.0/FIX/2.8	39,710,389.00	
OISEST/0.0/FIX/2.806	38,711,929.00	
OISEST/0.0/FIX/2.822	28,793,919.00	
OISEST/0.0/FIX/2.819	71,000,000.00	
OISEST/0.0/FIX/2.578	59,820,538.00	
OISEST/0.0/FIX/2.837	37,400,000.00	
OISEST/0.0/FIX/2.850	63,500,000.00	
OISEST/0.0/FIX/2.714	23,886,083.00	
OISEST/0.0/FIX/2.876	7,939,636.00	
OISEST/0.0/FIX/2.739	39,801,490.00	
OISEST/0.0/FIX/2.746	90,548,389.00	
OISEST/0.0/FIX/2.915	71,000,000.00	
OISEST/0.0/FIX/2.741	44,779,956.00	
OISEST/0.0/FIX/2.935	30,761,996.00	
OISEST/0.0/FIX/2.935	72,000,000.00	
OISEST/0.0/FIX/2.637	4,988,444.00	
OISEST/0.0/FIX/2.637	11,473,423.00	
OISEST/0.0/FIX/3.255	54,052,628.00	
OISEST/0.0/FIX/2.776	74,632,394.00	
OISEST/0.0/FIX/2.948	47,626,344.00	
OISEST/0.0/FIX/2.777	199,016,306.00	
OISEST/0.0/FIX/2.682	24,931,404.00	
OISEST/0.0/FIX/2.946	49,000,000.00	
OISEST/0.0/FIX/2.695	189,497,988.00	
OISEST/0.0/FIX/3.325	281,878,271.00	
OISEST/0.0/FIX/2.673	126,735,755.00	
OISEST/0.0/FIX/3.367	39,265,602.00	
OISEST/0.0/FIX/3.367	39,265,602.00	
OISEST/0.0/FIX/2.806	16,418,486.00	
OISEST/0.0/FIX/2.714	99,753,498.00	
OISEST/0.0/FIX/2.808	39,796,688.00	
OISEST/0.0/FIX/2.874	6,962,864.00	
OISEST/0.0/FIX/3.42	98,158,759.00	
OISEST/0.0/FIX/3.019	58,500,000.00	

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Off-balance sheet on 03/31/2023 in EUR

	03/31/2023	03/31/2022
OISEST/0.0/FIX/2.815	69,672,153.00	
OISEST/0.0/FIX/2.76	239,410,385.00	
OISEST/0.0/FIX/2.888	28,772,061.00	
OISEST/0.0/FIX/2.802	59,702,581.00	
OISEST/0.0/FIX/2.715	199,511,418.00	
OISEST/0.0/FIX/2.983	10,907,888.00	
OISEST/0.0/FIX/2.981	15,867,418.00	
OISEST/0.0/FIX/2.729	57,851,249.00	
OISEST/0.0/FIX/2.806	9,975,689.00	
OISEST/0.0/FIX/2.875	101,000,000.00	
OISEST/0.0/FIX/2.77	10,973,447.00	
OISEST/0.0/FIX/2.885	9,923,916.00	
OISEST/0.0/FIX/2.92	198,965,160.00	
OISEST/0.0/FIX/2.853	9,987,390.00	
OISEST/0.0/FIX/2.935	18,850,182.00	
OISEST/0.0/FIX/2.913	80,000,000.00	
OISEST/0.0/FIX/2.997	120,000,000.00	
OISEST/0.0/FIX/2.95	29,840,222.00	
OISEST/0.0/FIX/2.895	53,792,227.00	
OISEST/0.0/FIX/2.95	17,905,415.00	
OISEST/0.0/FIX/2.963	35,310,295.00	
Other commitments		
OTHER OPERATIONS		
Contracts in regulated markets or similar		
OTC contracts		
Other commitments		

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Income statement on 03/31/2023 in EUR

	03/31/2023	03/31/2022
Revenues from financial operations		
Revenues from deposits and financial accounts	57,621,352.72	4,439.06
Revenues from equities and similar securities		
Revenues from bonds and similar securities	22,616,013.64	1,971,826.77
Revenues from credit instruments	178,413,992.25	-31,578,458.09
Revenues from temporary acquisition and disposal of securities	8,877,044.09	50,531.38
Revenues from hedges	14,418,674.13	183,663.74
Other financial revenues		
TOTAL (1)	281,947,076.83	-29,367,997.14
Charges on financial operations		
Charges on temporary acquisition and disposal of securities	710,299.39	13,301,372.14
Charges on hedges	6,333,041.81	392,114.35
Charges on financial debts	7,438,602.24	20,232,831.18
Other financial charges		
TOTAL (2)	14,481,943.44	33,926,317.67
NET INCOME FROM FINANCIAL OPERATIONS (1 - 2)	267,465,133.39	-63,294,314.81
Other income (3)		
Management fees and depreciation provisions (4)	21,701,076.23	16,888,004.60
NET INCOME OF THE BUSINESS YEAR (L.214-17-1) (1 - 2 + 3 - 4)	245,764,057.16	-80,182,319.41
Revenue adjustment (5)	-4,769,612.73	14,199,854.76
Interim Distribution on Net Income paid during the business year (6)		
NET PROFIT (1 - 2 + 3 - 4 + 5 - 6)	240,994,444.43	-65,982,464.65

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Notes to the annual accounts

1. Accounting rules and methods

The annual financial statements are presented in the form prescribed by ANC regulation 2014-01, as amended.

General accounting principles are applied:

- true and fair view, comparability, and going concern,
- compliance, accuracy,
- prudence,
- consistency of accounting methods from one year to the next.

Revenues from fixed-income securities are recognised on the basis of accrued interest.

Securities bought and sold are recognised excluding costs.

The portfolio's accounting currency is the euro.

The financial year lasts 12 months.

Asset valuation rules

Financial instruments are measured using the historical cost method and recorded in the balance sheet at their present value, which is determined by taking the last known market value or, where there is no market for the instruments in question, by any external methods or using financial models.

Differences between the present values used to calculate net asset value and the historical costs of securities at the time they are added to the portfolio are recorded under "valuation differentials".

Securities not denominated in the portfolio's currency are measured in accordance with the principle set out below, then translated into the portfolio's currency at the exchange rate prevailing on the valuation date.

Deposits:

Deposits with a residual maturity of 3 months or less are measured using the straight-line method.

Equities, bonds, and other securities traded on a regulated or equivalent market:

Equities and other securities traded on a regulated or similar market are measured at the opening price on trading day "D", depending on where the market is located:

- Asia region: closing price D of the markets
- Europe region: opening price D
- America region: closing price (D-1).

Bonds and similar securities are measured at the opening prices provided by various financial service providers.

Interest accrued on bonds is calculated up to the net asset value date.

For the valuation of fixed-rate bonds backed by an interest rate swap and FRNs, materiality thresholds strictly defined by the valuation policy are integrated.

Equities, bonds and other securities not traded on a regulated or equivalent market:

Securities not traded on a regulated market are measured under the responsibility of the Asset Manager using methods based on net asset value and yield, taking into consideration the prices used during major recent transactions.

Negotiable debt securities:

The net asset value is calculated daily on assets in money market funds managed by the asset manager, Amundi, using market prices wherever possible, and, where market prices are unavailable, using a market spread. In order to validate the relevance of the prices used to determine asset valuations, the discrepancy between recorded prices and selling prices is regularly measured by the Risk Department.

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Negotiable Debt Securities and similar securities not subject to material transactions are measured using an actuarial method, based on a benchmark interest rate defined below, which is increased where applicable by a margin representative of the issuer's intrinsic characteristics and after incorporating materiality thresholds rigorously defined by the valuation policy:

Negotiable debt securities with a maturity of 1 year or less: - Euro Interbank Offered Rate (Euribor);

Negotiable debt securities with a maturity of more than 1 year: The rate on coupon-bearing French government bonds (BTAN) and fungible Treasury bonds (OAT) with a similar maturity for longer periods.

Fund holdings:

Fund units or shares are measured at their last known net asset value.

Temporary securities transactions:

Securities purchased under resale agreements are listed in assets under "Receivables representing securities purchased under resale agreements" in the amount provided for under the agreement, plus accrued interest receivable.

Securities lent under repurchase agreements are booked in the long portfolio at their present value. The liability representing these securities is recorded in the short portfolio at the value fixed in the contract plus accrued interest payable.

Lent securities are measured at their present value and are recorded in assets under "Receivables representing lent securities" at their present value plus accrued interest receivable.

Borrowed securities are booked to assets under "Borrowed securities" at the amount provided for in the agreement, and to liabilities under "Payables representing borrowed securities" at the amount provided for in the agreement, plus accrued interest payable.

Forward financial instruments:

Forward financial instruments traded on a regulated or equivalent market:

Forward financial instruments traded on regulated or similar markets are measured for the calculation of net asset value at trading day "D":

- Asia region: at the day's clearing price
- Europe region: at the day's opening price (D)
- America region: at the clearing price (D-1).

Forward financial instruments not traded on a regulated or equivalent market:

Swaps:

Interest rate and/or currency swaps are marked to market based on the price determined by discounting future cash flows at market interest rates and/or exchange rates. This price is adjusted to take into account the issuer's creditworthiness risk.

Index swaps are measured using an actuarial method on the basis of a benchmark interest rate provided by the counterparty.

Other swaps are marked to market or measured at a value estimated according to the terms established by the Asset Manager.

Off-balance-sheet commitments:

Futures appear in off-balance-sheet commitments for their market value at the price used in the portfolio.

Options are translated into the equivalent underlying asset.

Commitments on swaps are shown at their nominal value or, in the absence of a nominal value, for an equivalent amount.

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Management fees

Management fees and operating costs include all fund-related costs: financial management, administrative management, accounting, custody, distribution, auditing fees, etc. These fees are charged to the fund's profit and loss account.

Management fees do not include transaction fees. For more details about the fees charged to the fund, please refer to the prospectus. They are recorded on a pro-rata basis at each net asset value calculation.

The total amount of these fees complies with the maximum fee rate based on net assets, indicated in the prospectus or the fund rules:

FR0013508942 - Unit AMUNDI EURO LIQUIDITY-RATED SRI R2: Maximum fee of 0.50% incl. tax.
FR0013345774 - Unit AMUNDI EURO LIQUIDITY-RATED SRI S: Maximum fee of 0.10% incl. tax.
FR0013289386 - Unit AMUNDI EURO LIQUIDITY-RATED SRI R: Maximum fee of 0.50% incl. tax.
FR0013289402 - Unit AMUNDI EURO LIQUIDITY-RATED SRI U: Maximum fee of 0.15% incl. tax.
FR0013221181 - Unit AMUNDI EURO LIQUIDITY-RATED SRI M: Maximum fee of 0.15% incl. tax.
FR0013016607 - Unit AMUNDI EURO LIQUIDITY-RATED SRI I2: Maximum fee of 0.15% incl. tax.
FR0011408764 - Unit AMUNDI EURO LIQUIDITY-RATED SRI P: Maximum fee of 1.00% incl. tax.
FR0011408798 - Unit AMUNDI EURO LIQUIDITY-RATED SRI E: Maximum fee of 0.15% incl. tax.
FR0011307065 - Unit AMUNDI EURO LIQUIDITY-RATED SRI DP: Maximum fee of 0.25% incl. tax.
FR0007038138 - Unit AMUNDI EURO LIQUIDITY-RATED SRI I: Maximum fee of 0.15% incl. tax.
FR0014004701 - Unit AMUNDI EURO LIQUIDITY-RATED SRI R1: Maximum fee of 0.50% incl. tax.
FR0014005XN8 - Unit AMUNDI EURO LIQUIDITY-RATED SRI Z: Maximum fee of 1.00% incl. tax.

Incentive fee:

The incentive fee is calculated for each relevant unit/share at each NAV calculation date. It is based on a comparison (hereinafter the "Comparison") between: Net asset value calculated per unit (before deducting the incentive fee) and The benchmark NAV (hereinafter the "Benchmark NAV"), representing and replicating the net asset value calculated per unit (before deducting the incentive fee) on the 1st day of the observation period, adjusted for subscriptions/redemptions at each valuation date, to which the performance of the benchmark indicator (MSCI EMU, dividends reinvested) is applied.

Starting on 1 April 2022, the Comparison is made over an observation period of at most five years, whose anniversary date corresponds to the last NAV calculation date for December. All observation periods opening from 01/04/2022 on will have the following new terms and conditions.

Over the life of the unit, a new observation period of up to 5 years is opened:

If the annual provision is paid on an anniversary date.

In the event of cumulative under-performance observed at the end of a five year period

In such case, any underperformance of more than 5 years will no longer be taken into account during the new observation period; conversely, any underperformance generated over the last 5 years will continue to be taken into account.

The incentive fee will represent a maximum of 30% of the difference between NAV calculated per unit (before deducting the incentive fee) and the Benchmark NAV if all the following conditions are met:

The difference is positive

The unit's relative performance compared to the Benchmark NAV since the start of the observation period, as defined above, is positive or zero.

Under-performance during the past five years must thus be offset before a new provision can be recorded.

This fee will be provisioned when the Net Asset Value is calculated.

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

In the event of redemptions during the observation period, the share of the provision recorded for the number of units redeemed permanently accrues to the Asset Manager. It may be paid to the asset manager on each anniversary date.

If over the observation period, the unit's net asset value (before the incentive fee) is lower than that of the aforementioned benchmark NAV, the incentive fee will be zero, and a provision reversal will be made when the net asset value is calculated. Provision reversals are capped at the amount of previous allocations.

During the observation period, all provisions, as defined above, become payable on the anniversary date and will be paid to the Asset Manager.

The incentive fee is collected by the Asset Manager even if the unit's performance over the observation period is negative, as long as it remains higher than the performance of the Benchmark Asset.

For the current observation period, the incentive fee rate is:

10% for Unit DP-C;
10% Unit E-C;
10% for Unit I-C;
10% for Unit I2-C;

None for Unit M-C;
10% for Unit P-C;
10% for Unit R-C;
10% for Unit U-C;
10% for Unit S-C;
10% for Unit Z-C.

Allocation of amounts available for distribution

Definition of amounts available for distribution

Amounts available for distribution consist of:

Result:

Net income for the reporting period is equal to the amount of interest, arrears, premiums and bonuses, dividends, directors' fees, and any other income arising from the portfolio securities, plus income from any amounts temporarily available, minus management fees and borrowing costs.

Net income is increased by retained earnings, plus or minus the balance of the income equalisation account.

Capital gains and losses:

Realised capital gains, net of fees, less any realised capital losses, net of fees, generated over the financial year, plus any net capital gains recorded in previous financial years that were not paid out as dividends or reinvested, plus or minus any accrued capital gains.

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Rules for allocating distributable amounts:

<i>Unit(s)</i>	<i>Allocation of net income</i>	<i>Allocation of net realised capital gains or losses</i>
Unit AMUNDI EURO LIQUIDITY-RATED SRI DP	Accumulation	Accumulation
Unit AMUNDI EURO LIQUIDITY-RATED SRI E	Accumulation	Accumulation
Unit AMUNDI EURO LIQUIDITY-RATED SRI I	Accumulation	Accumulation
Unit AMUNDI EURO LIQUIDITY-RATED SRI I2	Accumulation	Accumulation
Unit AMUNDI EURO LIQUIDITY-RATED SRI M	Accumulation	Accumulation
Unit AMUNDI EURO LIQUIDITY-RATED SRI P	Accumulation	Accumulation
Unit AMUNDI EURO LIQUIDITY-RATED SRI R1	Accumulation	Accumulation
Unit AMUNDI EURO LIQUIDITY-RATED SRI Z	Accumulation	Accumulation
Unit AMUNDI EURO LIQUIDITY-RATED SRI R	Accumulation	Accumulation
Unit AMUNDI EURO LIQUIDITY-RATED SRI R2	Accumulation	Accumulation
Unit AMUNDI EURO LIQUIDITY-RATED SRI S	Accumulation	Accumulation
Unit AMUNDI EURO LIQUIDITY-RATED SRI U	Accumulation	Accumulation

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Modalités d'affectation des sommes distribuables :

<i>Unit(s)</i>	<i>Allocation of net income</i>	<i>Allocation of net capital gains or losses realized</i>
Units AMUNDI EURO LIQUIDITY-RATED SRI DP	Capitalisation	Capitalisation
Units AMUNDI EURO LIQUIDITY-RATED SRI E	Capitalisation	Capitalisation
Units AMUNDI EURO LIQUIDITY-RATED SRI I	Capitalisation	Capitalisation
Units AMUNDI EURO LIQUIDITY-RATED SRI I2	Capitalisation	Capitalisation
Units AMUNDI EURO LIQUIDITY-RATED SRI M	Capitalisation	Capitalisation
Units AMUNDI EURO LIQUIDITY-RATED SRI P	Capitalisation	Capitalisation
Units AMUNDI EURO LIQUIDITY-RATED SRI Part R1	Capitalisation	Capitalisation
Units AMUNDI EURO LIQUIDITY-RATED SRI Part Z	Capitalisation	Capitalisation
Units AMUNDI EURO LIQUIDITY-RATED SRI R	Capitalisation	Capitalisation
Units AMUNDI EURO LIQUIDITY-RATED SRI R2	Capitalisation	Capitalisation
Units AMUNDI EURO LIQUIDITY-RATED SRI S	Capitalisation	Capitalisation
Units AMUNDI EURO LIQUIDITY-RATED SRI U	Capitalisation	Capitalisation

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

2. Changes in net asset on 03/31/2023 in EUR

	03/31/2023	03/31/2022
NET ASSETS IN START OF PERIOD	26,128,414,257.53	30,649,353,005.94
Subscriptions (including subscription fees received by the fund)	78,537,460,419.50	103,512,675,123.85
Redemptions (net of redemption fees received by the fund)	-75,901,949,015.92	-107,860,182,424.35
Capital gains realised on deposits and financial instruments	3,412,349.41	40,129.08
Capital losses realised on deposits and financial instruments	-58,392,003.20	-71,308,047.03
Capital gains realised on hedges		
Capital losses realised on hedges	-131,870.67	-49,756.16
Dealing costs	-5,060,825.73	-4,274,045.81
Exchange gains/losses	78.80	163.04
Changes in difference on estimation (deposits and financial instruments)	32,768,320.79	-19,867,598.66
<i>Difference on estimation, period N</i>	-11,484,613.31	-44,252,934.10
<i>Difference on estimation, period N-1</i>	44,252,934.10	24,385,335.44
Changes in difference on estimation (hedges)	8,461,899.47	2,210,027.04
<i>Difference on estimation, period N</i>	10,743,905.30	2,282,005.83
<i>Difference on estimation, period N-1</i>	-2,282,005.83	-71,978.79
Net Capital gains and losses Accumulated from Previous business year		
Distribution on Net Capital Gains and Losses from previous business year		
Net profit for the period, before adjustment prepayments	245,764,057.16	-80,182,319.41
Allocation Report of distributed items on Net Income		
Interim Distribution on Net Income paid during the business year		
Other items		
NET ASSETS IN END OF PERIOD	28,990,747,667.14	26,128,414,257.53

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3. Additional information

3.1. BREAKDOWN OF FINANCIAL INSTRUMENTS BY LEGAL OR COMMERCIAL TYPE

	Amount	%
ASSETS		
BONDS AND SIMILAR SECURITIES		
Floating-rate bonds traded on regulated markets	2,762,479,732.86	9.53
TOTAL BONDS AND SIMILAR SECURITIES	2,762,479,732.86	9.53
CREDIT INSTRUMENTS		
Titres negociables a court terme (NEU CP) emetteurs non fin. etr. europeens marche non reglemente	1,883,354,651.38	6.49
European (EU) Commercial paper regulated	261,136,606.66	0.90
Negotiable Medium-Term Notes	968,296,359.31	3.34
Certificate of deposit	11,994,985,538.20	41.38
Commercial Paper	4,105,675,834.58	14.16
TOTAL CREDIT INSTRUMENTS	19,213,448,990.13	66.27
LIABILITIES		
TRANSACTIONS INVOLVING TRANSFER OF FINANCIAL INSTRUMENTS		
TOTAL TRANSACTIONS INVOLVING TRANSFER OF FINANCIAL INSTRUMENTS		
OFF-BALANCE SHEET		
HEDGES		
Rate	10,103,802,175.00	34.85
TOTAL HEDGES	10,103,802,175.00	34.85
OTHER OPERATIONS		
TOTAL OTHER OPERATIONS		

3.2. BREAKDOWN OF ASSET, LIABILITY AND OFF-BALANCE SHEET ITEMS, BY TYPE

	Fixed rate	%	Variable rate	%	Rate subject to review	%	Other	%
ASSETS								
Deposits	215,500,000.00	0.74	1,478,441,269.93	5.10				
Bonds and similar securities			954,653,856.02	3.29	1,807,825,876.84	6.24		
Credit instruments	9,586,858,651.19	33.07	9,570,394,681.16	33.01	56,195,657.78	0.19		
Temporary transactions in securities			1,232,140,522.67	4.25				
Financial accounts							3,667,635,791.75	12.65
LIABILITIES								
Temporary transactions in securities								
Financial accounts							0.01	
OFF-BALANCE SHEET								
Hedges	10,103,802,175.00	34.85						
Others operations								

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.3. BREAKDOWN OF ASSET, LIABILITY AND OFF-BALANCE SHEET ITEMS, BY TIME TO MATURITY(*)

	< 3 months	%]3 months - 1 year]	%]1- 3 years]	%]3 - 5 years]	%	> 5 years	%
ASSETS										
Deposits	316,323,711.11	1.09	1,377,617,558.82	4.75						
Bonds and similar securities	620,013,042.23	2.14	1,641,176,938.00	5.66	501,289,752.63	1.73				
Credit instruments	9,223,276,174.78	31.81	9,990,172,815.35	34.46						
Temporary transactions in securities	1,232,140,522.67	4.25								
Financial accounts	3,667,635,791.75	12.65								
LIABILITIES										
Temporary transactions in securities										
Financial accounts	0.01									
OFF-BALANCE SHEET										
Hedges	6,825,524,142.00	23.54	3,278,278,033.00	11.31						
Others operations										

(*) All hedges are shown in terms of time to maturity of the underlying securities.

3.4. BREAKDOWN OF ASSET, LIABILITY AND OFF-BALANCE SHEET ITEMS, BY LISTING OR EVALUATION CURRENCY (HORS EUR)

	Currency1 USD		Currency 2 GBP		Currency 3		Currency N Other currencies	
	Amount	%	Amount	%	Amount	%	Amount	%
ASSETS								
Deposits								
Equities and similar securities								
Bonds and similar securities								
Credit instruments								
Mutual fund								
Temporary transactions in securities								
Receivables								
Financial accounts	3,575.74							
LIABILITIES								
Transactions involving transfer of financial instruments								
Temporary transactions in securities								
Debts								
Financial accounts			0.01					
OFF-BALANCE SHEET								
Hedges								
Other operations								

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.5. RECEIVABLES AND PAYABLES: BREAKDOWN BY ITEMS

	Type of debit/credit	03/31/2023
RECEIVABLES		
	Subscription receivable	14,064.32
	Collateral	16,942,656.60
	Other receivables	737,453.33
TOTAL RECEIVABLES		17,694,174.25
PAYABLES		
	Redemptions to be paid	401,943.49
	Fixed management fees	2,407,919.73
	Variable management fees	2,173,154.68
	Collateral	6,267,120.49
	Other payables	1,617,135.06
TOTAL PAYABLES		12,867,273.45
TOTAL PAYABLES AND RECEIVABLES		4,826,900.80

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.6. SHAREHOLDERS' FUNDS

3.6.1. Number of units issued or redeemed

	In units	In value
Unit AMUNDI EURO LIQUIDITY-RATED SRI DP		
Units subscribed during the period	1,452.265	1,080,618,682.16
Units redeemed during the period	-1,311.922	-975,207,683.00
Net Subscriptions/Redemptions	140.343	105,410,999.16
Units in circulation at the end of the period	613.158	
Unit AMUNDI EURO LIQUIDITY-RATED SRI E		
Units subscribed during the period	129,120.454	1,271,240,513.71
Units redeemed during the period	-90,391.496	-890,044,698.25
Net Subscriptions/Redemptions	38,728.958	381,195,815.46
Units in circulation at the end of the period	67,906.272	
Unit AMUNDI EURO LIQUIDITY-RATED SRI I		
Units subscribed during the period	14,501.732	15,091,172,109.73
Units redeemed during the period	-15,251.038	-15,870,757,689.90
Net Subscriptions/Redemptions	-749.306	-779,585,580.17
Units in circulation at the end of the period	4,280.813	
Unit AMUNDI EURO LIQUIDITY-RATED SRI I2		
Units subscribed during the period	4,079,430.960	40,119,617,694.41
Units redeemed during the period	-3,742,151.218	-36,813,397,290.42
Net Subscriptions/Redemptions	337,279.742	3,306,220,403.99
Units in circulation at the end of the period	1,617,226.475	
Unit AMUNDI EURO LIQUIDITY-RATED SRI M		
Units subscribed during the period	380.900	279,787,493.89
Units redeemed during the period	-792.834	-582,802,772.03
Net Subscriptions/Redemptions	-411.934	-303,015,278.14
Units in circulation at the end of the period	423.050	
Unit AMUNDI EURO LIQUIDITY-RATED SRI P		
Units subscribed during the period	6,860,805.139	665,509,874.37
Units redeemed during the period	-4,096,668.371	-397,683,084.43
Net Subscriptions/Redemptions	2,764,136.768	267,826,789.94
Units in circulation at the end of the period	3,516,612.864	
Unit AMUNDI EURO LIQUIDITY-RATED SRI Part R1		
Units subscribed during the period	489,286.977	4,880,391,616.54
Units redeemed during the period	-484,049.592	-4,828,013,229.27
Net Subscriptions/Redemptions	5,237.385	52,378,387.27
Units in circulation at the end of the period	40,226.599	

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.6.1. Number of units issued or redeemed

	In units	In value
Unit AMUNDI EURO LIQUIDITY-RATED SRI Part Z		
Units subscribed during the period	12,857.270	12,829,839,200.43
Units redeemed during the period	-11,281.719	-11,258,282,536.25
Net Subscriptions/Redemptions	1,575.551	1,571,556,664.18
Units in circulation at the end of the period	3,411.466	
Unit AMUNDI EURO LIQUIDITY-RATED SRI R		
Units subscribed during the period	2,078,150.289	203,697,156.70
Units redeemed during the period	-2,466,498.325	-242,323,383.11
Net Subscriptions/Redemptions	-388,348.036	-38,626,226.41
Units in circulation at the end of the period	2,036,119.545	
Unit AMUNDI EURO LIQUIDITY-RATED SRI R2		
Units subscribed during the period	648.179	64,411,837.13
Units redeemed during the period	-18,162.927	-1,801,497,296.70
Net Subscriptions/Redemptions	-17,514.748	-1,737,085,459.57
Units in circulation at the end of the period	6,881.091	
Unit AMUNDI EURO LIQUIDITY-RATED SRI S		
Units subscribed during the period	512,030.389	504,001,013.08
Units redeemed during the period	-289,700.637	-285,119,487.18
Net Subscriptions/Redemptions	222,329.752	218,881,525.90
Units in circulation at the end of the period	1,779,096.614	
Unit AMUNDI EURO LIQUIDITY-RATED SRI U		
Units subscribed during the period	78,839.000	1,547,173,227.35
Units redeemed during the period	-99,741.000	-1,956,819,865.38
Net Subscriptions/Redemptions	-20,902.000	-409,646,638.03
Units in circulation at the end of the period	10,865.000	

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.6.2. Subscription and/or redemption fees

	In Value
Unit AMUNDI EURO LIQUIDITY-RATED SRI DP Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
Unit AMUNDI EURO LIQUIDITY-RATED SRI E Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
Unit AMUNDI EURO LIQUIDITY-RATED SRI I Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
Unit AMUNDI EURO LIQUIDITY-RATED SRI I2 Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
Unit AMUNDI EURO LIQUIDITY-RATED SRI M Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
Unit AMUNDI EURO LIQUIDITY-RATED SRI P Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
Unit AMUNDI EURO LIQUIDITY-RATED SRI Part R1 Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
Unit AMUNDI EURO LIQUIDITY-RATED SRI Part Z Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
Unit AMUNDI EURO LIQUIDITY-RATED SRI R Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.6.2. Subscription and/or redemption fees

	In Value
Unit AMUNDI EURO LIQUIDITY-RATED SRI R2 Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
Unit AMUNDI EURO LIQUIDITY-RATED SRI S Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
Unit AMUNDI EURO LIQUIDITY-RATED SRI U Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.7. MANAGEMENT FEES

	03/31/2023
Unit AMUNDI EURO LIQUIDITY-RATED SRI DP	
Guarantee commission	
Fixed management fees	293,263.05
Percentage set for fixed management fees	0.09
Accrued variable management fees	5,322.23
Percentage of accrued variable management fees	
Earned variable management fees	12,110.32
Percentage of earned variable management fees	
Trailer fees	
Unit AMUNDI EURO LIQUIDITY-RATED SRI E	
Guarantee commission	
Fixed management fees	670,778.21
Percentage set for fixed management fees	0.15
Accrued variable management fees	1,449.75
Percentage of accrued variable management fees	
Earned variable management fees	2,260.41
Percentage of earned variable management fees	
Trailer fees	
Unit AMUNDI EURO LIQUIDITY-RATED SRI I	
Guarantee commission	
Fixed management fees	4,096,345.57
Percentage set for fixed management fees	0.09
Accrued variable management fees	76,486.81
Percentage of accrued variable management fees	
Earned variable management fees	197,328.81
Percentage of earned variable management fees	
Trailer fees	
Unit AMUNDI EURO LIQUIDITY-RATED SRI I2	
Guarantee commission	
Fixed management fees	7,972,570.30
Percentage set for fixed management fees	0.05
Accrued variable management fees	576,804.24
Percentage of accrued variable management fees	
Earned variable management fees	908,759.55
Percentage of earned variable management fees	0.01
Trailer fees	

"The variable management costs shown above are the sum of the provisions and write-backs of provisions that impacted the net asset during the period under review."

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.7. MANAGEMENT FEES

	03/31/2023
Unit AMUNDI EURO LIQUIDITY-RATED SRI M	
Guarantee commission	
Fixed management fees	514,634.64
Percentage set for fixed management fees	0.13
Accrued variable management fees	
Percentage of accrued variable management fees	
Earned variable management fees	
Percentage of earned variable management fees	
Trailer fees	
Unit AMUNDI EURO LIQUIDITY-RATED SRI P	
Guarantee commission	
Fixed management fees	688,423.96
Percentage set for fixed management fees	0.36
Accrued variable management fees	
Percentage of accrued variable management fees	
Earned variable management fees	
Percentage of earned variable management fees	
Trailer fees	
Unit AMUNDI EURO LIQUIDITY-RATED SRI Part R1	
Guarantee commission	
Fixed management fees	335,718.71
Percentage set for fixed management fees	0.11
Accrued variable management fees	
Percentage of accrued variable management fees	
Earned variable management fees	
Percentage of earned variable management fees	
Trailer fees	
Unit AMUNDI EURO LIQUIDITY-RATED SRI Part Z	
Guarantee commission	
Fixed management fees	1,671,541.06
Percentage set for fixed management fees	0.05
Accrued variable management fees	85,466.45
Percentage of accrued variable management fees	
Earned variable management fees	200,336.10
Percentage of earned variable management fees	0.01
Trailer fees	

"The variable management costs shown above are the sum of the provisions and write-backs of provisions that impacted the net asset during the period under review."

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.7. MANAGEMENT FEES

	03/31/2023
Unit AMUNDI EURO LIQUIDITY-RATED SRI R	
Guarantee commission	
Fixed management fees	433,071.75
Percentage set for fixed management fees	0.16
Accrued variable management fees	
Percentage of accrued variable management fees	
Earned variable management fees	109.87
Percentage of earned variable management fees	
Trailer fees	
Unit AMUNDI EURO LIQUIDITY-RATED SRI R2	
Guarantee commission	
Fixed management fees	730,044.12
Percentage set for fixed management fees	0.05
Accrued variable management fees	
Percentage of accrued variable management fees	
Earned variable management fees	
Percentage of earned variable management fees	
Trailer fees	
Unit AMUNDI EURO LIQUIDITY-RATED SRI S	
Guarantee commission	
Fixed management fees	1,672,771.15
Percentage set for fixed management fees	0.10
Accrued variable management fees	81,233.87
Percentage of accrued variable management fees	
Earned variable management fees	5,727.10
Percentage of earned variable management fees	
Trailer fees	
Unit AMUNDI EURO LIQUIDITY-RATED SRI U	
Guarantee commission	
Fixed management fees	454,987.38
Percentage set for fixed management fees	0.12
Accrued variable management fees	2,260.20
Percentage of accrued variable management fees	
Earned variable management fees	11,270.62
Percentage of earned variable management fees	
Trailer fees	

"The variable management costs shown above are the sum of the provisions and write-backs of provisions that impacted the net asset during the period under review."

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.8. COMMITMENTS RECEIVED AND GIVEN

	03/31/2023
Guarantees received by the fund - including capital guarantees	
Other commitments received	
Other commitments given	

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.9. FUTURE DETAILS

3.9.1. Stock market values of temporarily acquired securities

	03/31/2023
Securities held under sell-back deals	1,237,673,014.23
Borrowed securities	

3.9.2. Stock market values of pledged securities

	03/31/2023
Financial instruments pledged but not reclassified	
Financial instruments received as pledges but not recognized in the Balance Sheet	

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.9.3. Financial instruments held, issued and/or administrated by the GROUPE

	ISIN code	Name of security	03/31/2023
Equities			
Bonds			49,085,880.67
	FR001400GDG7	CA E3R+0.32% 07-03-25 EMTN	49,085,880.67
Notes (TCN)			1,915,018,699.75
	ITCN9510421	CAIS R OISEST+0.21% 29-05-23	12,120,409.38
	ITCN9536362	CA OISEST+0.15% 11-04-23	93,867,280.16
	ITCN9486381	CA OISEST+0.25% 21-07-23	136,427,338.61
	ITCN9536511	CA OISEST+0.28% 06-10-23	101,034,365.69
	ITCN9471513	CA OISEST+0.28% 15-09-23	106,150,861.05
	ITCN9375161	CA OISEST+0.3% 04-08-23	121,369,342.33
	ITCN9386602	CA OISEST+0.3% 11-08-23	151,707,609.92
	ITCN9658355	CRCAM AQUITAINE 171123 OISEST 0.3	30,268,528.98
	ITCN9510447	CRCA N OISEST+0.27% 28-07-23	15,158,224.98
	ITCN9532047	CRCA N OISEST+0.3% 06-10-23	10,105,995.29
	ITCN9786493	CREDIT AGRICOLE SA 090623 OISEST 0.15	135,753,592.31
	ITCN9786468	CREDIT AGRICOLE SA 091023 OISEST 0.28	125,772,310.94
	ITCN9786504	CREDIT AGRICOLE SA 091123 OISEST 0.31	130,817,274.07
	ITCN9965015	CREDIT AGRICOLE SA 130324 OISEST 0.32	50,061,313.02
	ITCN9754932	CREDIT AGRICOLE SA 220923 OISEST 0.28	76,556,126.77
	ITCN9754933	CREDIT AGRICOLE SA 221223 OISEST 0.34	256,897,500.12
	ITCN9595338	CREDIT AGRICOLE SA 280623 OISEST 0.2	151,384,701.50
	ITCN9606695	CREDIT LYONNAIS 020523 OISEST 0.15	54,474,483.45
	ITCN9536512	CRED L OISEST+0.23% 10-07-23	79,275,815.06
	ITCN9528096	CRED L OISEST+0.29% 05-10-23	25,262,527.61
	ITCN9471668	CRED L OISEST+0.29% 15-09-23	50,553,098.51
UCITS			410,643,195.74
	FR0007493549	AMUNDI EURO LIQUIDITY SHORT TERM GOVIES - I C	55,433,251.06
	FR0014005XL2	AMUNDI EURO LIQUIDITY SHORT TERM SRI PART Z C	242,763,425.44
	FR0013067808	BFT FRANCE MONETAIRE COURT TERME ISR I2 C	112,446,519.24
Hedges			
Total group financial instruments			2,374,747,776.16

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.10. TABLE OF ALLOCATION OF THE DISTRIBUTABLE SUMS

Table of allocation of the distributable share of the sums concerned to profit (loss)

	03/31/2023	03/31/2022
Sums not yet allocated		
Brought forward		
Profit (loss)	240,994,444.43	-65,982,464.65
Allocation Report of distributed items on Profit (loss)		
Total	240,994,444.43	-65,982,464.65

	03/31/2023	03/31/2022
Unit AMUNDI EURO LIQUIDITY-RATED SRI DP		
Allocation		
Distribution		
Brought forward		
Capitalized	3,730,020.29	-973,284.29
Total	3,730,020.29	-973,284.29

	03/31/2023	03/31/2022
Unit AMUNDI EURO LIQUIDITY-RATED SRI E		
Allocation		
Distribution		
Brought forward		
Capitalized	5,104,063.77	-1,031,962.88
Total	5,104,063.77	-1,031,962.88

	03/31/2023	03/31/2022
Unit AMUNDI EURO LIQUIDITY-RATED SRI I		
Allocation		
Distribution		
Brought forward		
Capitalized	36,445,638.07	-14,453,462.14
Total	36,445,638.07	-14,453,462.14

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

	03/31/2023	03/31/2022
Unit AMUNDI EURO LIQUIDITY-RATED SRI I2		
Allocation		
Distribution		
Brought forward		
Capitalized	135,643,637.23	-31,188,461.33
Total	135,643,637.23	-31,188,461.33

	03/31/2023	03/31/2022
Unit AMUNDI EURO LIQUIDITY-RATED SRI M		
Allocation		
Distribution		
Brought forward		
Capitalized	2,441,881.81	-2,084,388.28
Total	2,441,881.81	-2,084,388.28

	03/31/2023	03/31/2022
Unit AMUNDI EURO LIQUIDITY-RATED SRI P		
Allocation		
Distribution		
Brought forward		
Capitalized	1,989,192.51	-372,935.93
Total	1,989,192.51	-372,935.93

	03/31/2023	03/31/2022
Unit AMUNDI EURO LIQUIDITY-RATED SRI Part R1		
Allocation		
Distribution		
Brought forward		
Capitalized	3,248,873.67	-572,308.89
Total	3,248,873.67	-572,308.89

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

	03/31/2023	03/31/2022
Unit AMUNDI EURO LIQUIDITY-RATED SRI Part Z		
Allocation		
Distribution		
Brought forward		
Capitalized	29,066,319.61	-2,031,757.04
Total	29,066,319.61	-2,031,757.04

	03/31/2023	03/31/2022
Unit AMUNDI EURO LIQUIDITY-RATED SRI R		
Allocation		
Distribution		
Brought forward		
Capitalized	1,506,913.37	-878,735.10
Total	1,506,913.37	-878,735.10

	03/31/2023	03/31/2022
Unit AMUNDI EURO LIQUIDITY-RATED SRI R2		
Allocation		
Distribution		
Brought forward		
Capitalized	5,945,448.20	-6,152,744.23
Total	5,945,448.20	-6,152,744.23

	03/31/2023	03/31/2022
Unit AMUNDI EURO LIQUIDITY-RATED SRI S		
Allocation		
Distribution		
Brought forward		
Capitalized	14,184,284.55	-4,359,775.28
Total	14,184,284.55	-4,359,775.28

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

	03/31/2023	03/31/2022
Unit AMUNDI EURO LIQUIDITY-RATED SRI U		
Allocation		
Distribution		
Brought forward		
Capitalized	1,688,171.35	-1,882,649.26
Total	1,688,171.35	-1,882,649.26

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Table of allocation of the distributable share of the sums concerned to capital gains and losses

	03/31/2023	03/31/2022
Sums not yet allocated		
Net Capital gains and losses Accumulated from Previous business year		
Net Capital gains and losses of the business year	-65,441,835.36	-62,101,647.90
Allocation Report of distributed items on Net Capital Gains and Losses		
Total	-65,441,835.36	-62,101,647.90

	03/31/2023	03/31/2022
Unit AMUNDI EURO LIQUIDITY-RATED SRI DP		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-1,016,690.29	-868,285.63
Total	-1,016,690.29	-868,285.63

	03/31/2023	03/31/2022
Unit AMUNDI EURO LIQUIDITY-RATED SRI E		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-1,489,455.03	-709,228.52
Total	-1,489,455.03	-709,228.52

	03/31/2023	03/31/2022
Unit AMUNDI EURO LIQUIDITY-RATED SRI I		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-9,933,996.11	-12,927,895.64
Total	-9,933,996.11	-12,927,895.64

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

	03/31/2023	03/31/2022
Unit AMUNDI EURO LIQUIDITY-RATED SRI I2		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-35,469,909.25	-31,082,534.63
Total	-35,469,909.25	-31,082,534.63

	03/31/2023	03/31/2022
Unit AMUNDI EURO LIQUIDITY-RATED SRI M		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-693,750.47	-1,517,195.95
Total	-693,750.47	-1,517,195.95

	03/31/2023	03/31/2022
Unit AMUNDI EURO LIQUIDITY-RATED SRI P		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-760,954.99	-180,669.69
Total	-760,954.99	-180,669.69

	03/31/2023	03/31/2022
Unit AMUNDI EURO LIQUIDITY-RATED SRI Part R1		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-894,429.93	-579,530.04
Total	-894,429.93	-579,530.04

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

	03/31/2023	03/31/2022
Unit AMUNDI EURO LIQUIDITY-RATED SRI Part Z		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-8,832,147.16	-2,419,989.88
Total	-8,832,147.16	-2,419,989.88

	03/31/2023	03/31/2022
Unit AMUNDI EURO LIQUIDITY-RATED SRI R		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-445,199.34	-587,525.96
Total	-445,199.34	-587,525.96

	03/31/2023	03/31/2022
Unit AMUNDI EURO LIQUIDITY-RATED SRI R2		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-1,523,540.85	-5,980,846.35
Total	-1,523,540.85	-5,980,846.35

	03/31/2023	03/31/2022
Unit AMUNDI EURO LIQUIDITY-RATED SRI S		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-3,905,854.09	-3,706,522.45
Total	-3,905,854.09	-3,706,522.45

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

	03/31/2023	03/31/2022
Unit AMUNDI EURO LIQUIDITY-RATED SRI U		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-475,907.85	-1,541,423.16
Total	-475,907.85	-1,541,423.16

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.11. Table of profit (loss) and other typical features of the fund over the past five financial periods

	03/29/2019	03/31/2020	03/31/2021	03/31/2022	03/31/2023
Global Net Assets in EUR	17,698,612,182.12	21,204,940,108.24	30,649,353,005.94	26,128,414,257.53	28,990,747,667.14
Unit AMUNDI EURO LIQUIDITY-RATED SRI DP in EUR					
Net assets	642,192,592.35	1,584,627,731.94	185,259,053.18	351,347,061.44	459,034,482.24
Number of shares/units	853.037	2,111.371	247.855	472.815	613.158
NAV per share/unit	752,830.8764	750,520.7431	747,449.3279	743,096.2669	748,639.7995
Net Capital Gains and Losses Accumulated per share	-747.36	-750.47	-1,037.48	-1,836.41	-1,658.12
Net income Accumulated on the result	-1,401.91	-1,329.49	-2,037.75	-2,058.48	6,083.29
Unit AMUNDI EURO LIQUIDITY-RATED SRI E in EUR					
Net assets	423,187,171.01	197,869,851.60	248,504,385.69	286,878,807.40	672,290,922.96
Number of shares/units	42,399.561	19,899.176	25,106.534	29,177.314	67,906.272
NAV per share/unit	9,980.9328	9,943.6203	9,897.9965	9,832.2555	9,900.2772
Net Capital Gains and Losses Accumulated per share	-9.91	-9.94	-13.74	-24.30	-21.93
Net income Accumulated on the result	-24.73	-24.31	-31.93	-35.36	75.16
Unit AMUNDI EURO LIQUIDITY-RATED SRI I in EUR					
Net assets	5,609,832,252.20	6,964,804,489.49	8,886,753,103.41	5,231,241,411.20	4,485,187,310.11
Number of shares/units	5,324.429	6,630.815	8,495.385	5,030.119	4,280.813
NAV per share/unit	1,053,602.6026	1,050,369.2969	1,046,068.3186	1,039,983.6288	1,047,741.9382
Net Capital Gains and Losses Accumulated per share	-1,045.96	-1,050.30	-1,451.97	-2,570.09	-2,320.58
Net income Accumulated on the result	-1,961.99	-1,860.87	-2,854.35	-2,873.38	8,513.71

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.11. Table of profit (loss) and other typical features of the fund over the past five financial periods

	03/29/2019	03/31/2020	03/31/2021	03/31/2022	03/31/2023
Unit AMUNDI EURO LIQUIDITY-RATED SRI I2 in EUR					
Net assets	9,872,346,092.74	11,688,555,727.78	18,574,425,094.70	12,579,215,731.43	16,018,073,346.02
Number of shares/units	992,326.174	1,178,150.699	1,879,502.033	1,279,946.733	1,617,226.475
NAV per share/unit	9,948.6906	9,921.1040	9,882.6310	9,827.9212	9,904.6568
Net Capital Gains and Losses Accumulated per share	-9.87	-9.91	-13.71	-24.28	-21.93
Net income Accumulated on the result	-16.61	-14.62	-24.80	-24.36	83.87
Units AMUNDI EURO LIQUIDITY-RATED SRI M in EUR					
Net assets	515,247,112.27	110,069,664.64	713,506,992.85	613,748,285.74	313,175,522.55
Number of shares/units	691.130	148.138	964.448	834.984	423.050
NAV per share/unit	745,514.0310	743,021.1332	739,808.6707	735,041.9717	740,280.1620
Net Capital Gains and Losses Accumulated per share	-740.19	-743.06	-1,027.09	-1,817.03	-1,639.87
Net income Accumulated on the result	-1,532.42	-1,521.92	-2,189.19	-2,496.32	5,772.08
Unit AMUNDI EURO LIQUIDITY-RATED SRI P in EUR					
Net assets	37,894,598.08	84,595,610.12	73,745,740.45	73,033,245.14	343,053,985.25
Number of shares/units	382,966.065	859,497.414	753,639.169	752,476.096	3,516,612.864
NAV per share/unit	98.9502	98.4245	97.8528	97.0572	97.5523
Net Capital Gains and Losses Accumulated per share	-0.09	-0.09	-0.13	-0.24	-0.21
Net income Accumulated on the result	-0.42	-0.39	-0.43	-0.49	0.56

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.11. Table of profit (loss) and other typical features of the fund over the past five financial periods

	03/29/2019	03/31/2020	03/31/2021	03/31/2022	03/31/2023
Unit AMUNDI EURO LIQUIDITY-RATED SRI Part R1 in EUR					
Net assets				348,678,196.12	403,828,036.36
Number of shares/units				34,989.214	40,226.599
NAV per share/unit				9,965.3051	10,038.8311
Net Capital Gains and Losses Accumulated per share				-16.56	-22.23
Net income Accumulated on the result				-16.35	80.76
Unit AMUNDI EURO LIQUIDITY-RATED SRI Part Z in EUR					
Net assets				1,830,910,223.48	3,428,761,307.38
Number of shares/units				1,835.915	3,411.466
NAV per share/unit				997,273.9606	1,005,069.7580
Net Capital Gains and Losses Accumulated per share				-1,318.13	-2,588.95
Net income Accumulated on the result				-1,106.67	8,520.18
Unit AMUNDI EURO LIQUIDITY-RATED SRI R in EUR					
Net assets	90,514,421.98	105,857,845.17	175,521,533.74	237,640,636.85	200,937,624.08
Number of shares/units	909,491.292	1,067,727.765	1,778,641.868	2,424,467.581	2,036,119.545
NAV per share/unit	99.5220	99.1431	98.6828	98.0176	98.6865
Net Capital Gains and Losses Accumulated per share	-0.09	-0.09	-0.13	-0.24	-0.21
Net income Accumulated on the result	-0.25	-0.24	-0.32	-0.36	0.74

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.11. Table of profit (loss) and other typical features of the fund over the past five financial periods

	03/29/2019	03/31/2020	03/31/2021	03/31/2022	03/31/2023
Unit AMUNDI EURO LIQUIDITY-RATED SRI R2 in EUR					
Net assets			1,458,734,172.94	2,420,286,571.23	688,115,687.08
Number of shares/units			14,621.334	24,395.839	6,881.091
NAV per share/unit			99,767.5159	99,208.9909	100,000.9572
Net Capital Gains and Losses Accumulated per share			-69.80	-245.15	-221.40
Net income Accumulated on the result			-146.22	-252.20	864.02
Unit AMUNDI EURO LIQUIDITY-RATED SRI S in EUR					
Net assets	81,535,191.70	265,578,329.27	1,564.13	1,531,778,764.23	1,763,452,619.36
Number of shares/units	81,736.865	267,141.704	1.580	1,556,766.862	1,779,096.614
NAV per share/unit	997.5326	994.1477	989.9556	983.9487	991.2067
Net Capital Gains and Losses Accumulated per share	-0.76	-0.99	-1.32	-2.38	-2.19
Net income Accumulated on the result	-1.47	-2.08	-2.68	-2.80	7.97
Unit AMUNDI EURO LIQUIDITY-RATED SRI U in EUR					
Net assets	425,862,749.79	202,980,858.23	332,901,364.85	623,655,323.27	214,836,823.75
Number of shares/units	21,393.000	10,232.000	16,854.000	31,767.000	10,865.000
NAV per share/unit	19,906.6400	19,837.8477	19,752.0686	19,632.1756	19,773.2925
Net Capital Gains and Losses Accumulated per share	-19.76	-19.83	-27.42	-48.52	-43.80
Net income Accumulated on the result	-41.22	-42.86	-58.46	-59.26	155.37

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
Deposits				
DAT 01/08/23 ESTR 23	EUR	60,000,000	60,621,420.00	0.21
DAT BBVA 23/02/2024	EUR	380,000,000	380,220,706.11	1.32
DAT BRED 07/08/23	EUR	393,000,000	394,507,864.58	1.36
DAT BRED 08/09/23	EUR	95,000,000	95,168,437.64	0.32
DAT BRED 18/09/2023	EUR	124,000,000	124,148,724.22	0.43
DAT BRED 21/09/23	EUR	114,000,000	114,096,504.17	0.40
DAT BSAB F3.1 020523	EUR	115,500,000	115,500,000.00	0.39
DAT CM ESTR 03/08/23	EUR	85,000,000	85,879,672.08	0.29
DAT CREDIT MUT 10/23	EUR	27,000,000	27,253,839.75	0.09
DAT CRED MUT 011223	EUR	65,000,000	65,503,374.44	0.23
DAT CRED MUT 131223	EUR	30,000,000	30,217,015.83	0.10
DAT NATX 25/04/23	EUR	100,000,000	100,823,711.11	0.35
DAT SG F3.03 020523	EUR	100,000,000	100,000,000.00	0.35
TOTAL Deposits			1,693,941,269.93	5.84
Bonds and similar securities				
Listed bonds and similar securities				
CANADA				
Bank of Nova Scotia OISEST+1.0% 20-12-23	EUR	101,000,000	101,519,722.24	0.35
BANK OF NOVA SCOTIA TORONTO E3R+0.75% 01-02-24	EUR	76,000,000	76,666,300.44	0.27
CAN IMP BK E3R+0.75% 21-06-23	EUR	80,000,000	80,120,977.78	0.28
ROYAL BANK OF CANADA TORONTO E3R+0.75% 31-01-24	EUR	113,000,000	114,115,680.39	0.39
TORONTO DOMINION BANK THE E3R+0.45% 20-01-25	EUR	69,300,000	69,814,822.00	0.24
TOTAL CANADA			442,237,502.85	1.53
FRANCE				
ALD E3R+0.55% 21-02-25 EMTN	EUR	25,500,000	25,627,900.92	0.09
BNP PAR E3R+0.3% 24-02-25 EMTN	EUR	71,000,000	71,073,849.86	0.25
CA E3R+0.32% 07-03-25 EMTN	EUR	49,000,000	49,085,880.67	0.17
SG OISEST+0.05% 12-12-23 EMTN	EUR	147,000,000	147,987,924.89	0.51
SG OISEST+0.05% 14-02-24 EMTN	EUR	100,000,000	100,322,208.89	0.34
VILOGIA STE ANONYME D HLM E3R+0.75% 27-07-23	EUR	75,000,000	75,392,550.00	0.26
TOTAL FRANCE			469,490,315.23	1.62
GERMANY				
VOLKSWAGEN FINANCIAL SERVICES AG E3R+0.7% 06-04-23	EUR	100,000,000	100,667,666.67	0.35
VOLKSWAGEN FINANCIAL SERVICES AG E3R+0.7% 10-04-24	EUR	70,000,000	70,533,711.11	0.24
TOTAL GERMANY			171,201,377.78	0.59
LUXEMBOURG				
PURPLE PROTECTED ASSET OISEST+0.0% 12-04-23	EUR	200,000,000	201,570,000.00	0.69
PURPLE PROTECTED ASSET OISEST+0.02% 17-11-23	EUR	200,000,000	201,536,000.00	0.70
PURPLE PROTECTED ASSET OISEST+0.02% 18-10-23	EUR	200,000,000	201,718,000.00	0.70
TRATON FINANCE LUXEMBOURG E3R+0.7% 21-07-23	EUR	25,000,000	25,124,910.42	0.08
TRATON FINANCE LUXEMBOURG E3R+0.75% 27-08-23	EUR	63,500,000	63,590,833.22	0.22

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
TOTAL LUXEMBOURG			693,539,743.64	2.39
NETHERLANDS				
THERMO FISHER SCIENTIFIC FINANCE I BV E3R+0.2% 18-11-23	EUR	121,000,000	121,292,359.53	0.42
TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.75% 23-06-23	EUR	120,000,000	120,225,946.67	0.41
VOLKSWAGEN FINANCIAL SERVICES NV E3R+0.7% 17-01-24	EUR	68,000,000	68,509,327.56	0.24
VOLKSWAGEN FINANCIAL SERVICES NV E3R+0.7% 26-11-23	EUR	37,400,000	37,532,246.40	0.13
TOTAL NETHERLANDS			347,559,880.16	1.20
SPAIN				
BANCO NTANDER E3R+0.55% 16-01-25	EUR	71,200,000	71,744,229.07	0.25
TOTAL SPAIN			71,744,229.07	0.25
SWEDEN				
VOLVO TREASURY AB E3R+0.75% 11-01-24	EUR	41,200,000	41,555,853.56	0.14
VOLVO TREASURY AB E3R+0.75% 13-09-23	EUR	58,500,000	58,722,826.50	0.21
VOLVO TREASURY AB E3R+0.75% 15-11-23	EUR	36,000,000	36,215,296.00	0.12
TOTAL SWEDEN			136,493,976.06	0.47
UNITED STATES OF AMERICA				
ATT E3R+0.4% 06-03-25	EUR	72,000,000	72,274,530.00	0.25
EATON CAPITAL UN E3R+0.25% 03-06-24	EUR	71,000,000	71,134,829.00	0.24
GEN MILLS E3R+0.29% 27-07-23	EUR	120,000,000	120,538,680.00	0.41
GEN MILLS E3R+0.3% 16-05-23	EUR	65,000,000	65,231,111.11	0.23
GEN MILLS E3R+0.4% 16-05-23	EUR	52,000,000	52,197,340.00	0.18
PROLOGIS EURO FINANCE LLC E3R+0.2% 08-02-24	EUR	48,700,000	48,836,217.96	0.17
TOTAL UNITED STATES OF AMERICA			430,212,708.07	1.48
TOTAL Listed bonds and similar securities			2,762,479,732.86	9.53
TOTAL Bonds and similar securities			2,762,479,732.86	9.53
Credit instruments				
Credit instruments traded in a regulated market or equivalent				
CANADA				
BANK O OISEST+0.4% 03-11-23	EUR	80,000,000	80,924,777.15	0.28
TOTAL CANADA			80,924,777.15	0.28
FINLAND				
NORDEA BKP ZCP 05-10-23	EUR	50,000,000	49,123,013.03	0.17
NORDEA BKP ZCP 24-07-23	EUR	100,000,000	98,976,280.88	0.34
TOTAL FINLAND			148,099,293.91	0.51
FRANCE				
CA OISEST+0.28% 15-09-23	EUR	105,000,000	106,150,861.05	0.37
TOTAL FRANCE			106,150,861.05	0.37
GERMANY				
VOLK FINA SERV AG ZCP 16-06-23	EUR	50,000,000	49,606,658.01	0.17
TOTAL GERMANY			49,606,658.01	0.17
IRELAND				
INTE BANK IREL ZCP 11-09-23	EUR	40,000,000	39,385,746.87	0.13
INTESA SANPAOLO BANK IRELAND PLC 090523 FIX 2.81	EUR	65,000,000	64,789,741.94	0.22
JOHNSON CONTROLS INTERNATIONAL PLC 08052	EUR	14,500,000	14,456,297.30	0.05

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
JOHNSON CONTROLS INTERNATIONAL PLC 080523 FIX 2.75	EUR	6,500,000	6,480,409.14	0.03
TOTAL IRELAND			125,112,195.25	0.43
ITALY				
UNICREDIT ZCP 06-04-23	EUR	113,000,000	112,945,099.90	0.39
TOTAL ITALY			112,945,099.90	0.39
LUXEMBOURG				
INTE BANK LUXE ZCP 08-08-23	EUR	110,000,000	108,699,540.71	0.37
INTE BANK LUXE ZCP 12-05-23	EUR	58,000,000	57,797,185.85	0.20
INTE BANK LUXE ZCP 16-05-23	EUR	63,000,000	62,757,508.09	0.22
TOTAL LUXEMBOURG			229,254,234.65	0.79
NETHERLANDS				
HEINEKEN NV ZCP 22-06-23	EUR	19,000,000	18,855,292.11	0.06
ING BANK NV ZCP 01-12-23	EUR	32,000,000	31,246,086.21	0.11
NATWEST MARKETS NV 110423 FIX 2.02	EUR	35,000,000	34,972,881.74	0.13
TOTAL NETHERLANDS			85,074,260.06	0.30
NORWAY				
DNB BANK A ZCP 02-08-23	EUR	100,000,000	98,999,742.90	0.34
TOTAL NORWAY			98,999,742.90	0.34
SPAIN				
ENDESA SA 240523 FIX 3.1175	EUR	18,000,000	17,915,017.20	0.06
TOTAL SPAIN			17,915,017.20	0.06
SWEDEN				
SKAN ENSK BANK AB ZCP 03-11-23	EUR	90,000,000	88,157,539.89	0.31
SKAN ENSK BANK AB ZCP 28-04-23	EUR	100,000,000	99,773,677.95	0.34
SVEN HAND AB ZCP 05-10-23	EUR	73,000,000	71,751,921.04	0.25
SWEDBANK AB ZCP 12-06-23	EUR	70,000,000	69,573,362.04	0.24
SWEDBANK AB ZCP 28-04-23	EUR	150,000,000	149,665,731.75	0.51
TOTAL SWEDEN			478,922,232.67	1.65
UNITED KINGDOM				
BARC B OISEST+0.2% 10-08-23	EUR	40,000,000	40,131,399.43	0.14
BARCLAYS BANK PLC 210823 OISEST 0.23	EUR	135,000,000	135,475,482.16	0.46
LLOY BANK CORP MKT ZCP 17-04-23	EUR	41,000,000	40,943,697.04	0.15
SSE PLC. 280423 FIX 2.76	EUR	13,000,000	12,970,856.95	0.04
TOTAL UNITED KINGDOM			229,521,435.58	0.79
UNITED STATES OF AMERICA				
FIDE NATL INFO SER ZCP 06-04-23	EUR	16,500,000	16,492,053.94	0.06
FISERV INC 200423 FIX 2.73	EUR	86,000,000	85,865,682.90	0.29
FISERV INC 200423 FIX 2.73	EUR	18,500,000	18,471,106.21	0.07
TOTAL UNITED STATES OF AMERICA			120,828,843.05	0.42
TOTAL Credit instruments traded in a regulated market or equivalent			1,883,354,651.38	6.50
Credit instruments traded in a regulated market or equivalent				
BELGIUM				
BNP PAR FORTIS ZCP 09-05-23	EUR	79,000,000	78,748,018.53	0.27

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
BNP PARIBAS FORTIS SA 081123 FIX 3.35	EUR	150,000,000	146,864,422.39	0.51
BNP PARIBAS FORTIS SA 110423 FIX 1.515	EUR	80,000,000	79,928,802.97	0.27
SUMITOMO MITSUI 080523 FIX 2.86	EUR	75,000,000	74,763,384.97	0.26
SUMITOMO MITSUI 170423 FIX 2.755	EUR	200,000,000	199,720,792.95	0.69
TOTAL BELGIUM			580,025,421.81	2.00
FINLAND				
NORDEA BANK ABP. 051023 FIX 2.47	EUR	62,500,000	61,403,766.29	0.21
NORDEA BANK ABP. 160224 OISEST 0.25	EUR	99,000,000	99,321,202.81	0.34
NORDEA BANK ABP. 170124 FIX 3.36	EUR	100,000,000	97,173,633.17	0.33
NORDEA BANK ABP. 280423 FIX 2.11	EUR	100,000,000	99,771,486.84	0.35
OP CORPORATE BANK PLC 120124 FIX 3.37	EUR	100,000,000	97,333,625.56	0.34
OP CORPORATE BANK PLC 280923 FIX 2.6	EUR	76,000,000	74,776,297.34	0.26
TOTAL FINLAND			529,780,012.01	1.83
FRANCE				
ARVAL SERVICE LEASE SA 100523 FIX 2.93	EUR	16,500,000	16,440,960.04	0.06
ARVAL SERVICE LEASE SA 130723 FIX 3.02	EUR	55,000,000	54,487,256.33	0.19
ARVAL SERVICE LEASE SA 220823 FIX 3.35	EUR	40,000,000	39,456,425.88	0.13
ARVA SERV LEAS ZCP 13-07-23	EUR	20,000,000	19,813,547.75	0.06
AUXI E3R+0.22% 07-02-24	EUR	40,000,000	40,139,755.56	0.14
BFCM (BANQUE FEDE 030723 OISEST 0.2	EUR	100,000,000	100,780,210.66	0.34
BFCM (BANQUE FEDE 070723 OISEST 0.2	EUR	120,000,000	121,216,332.00	0.42
BFCM (BANQUE FEDE 131123 OISEST 0.2	EUR	29,000,000	29,033,768.89	0.10
BFCM (BANQUE FEDE 140823 OISEST 0.3	EUR	128,000,000	129,005,705.95	0.45
BFCM (BANQUE FEDE 140923 OISEST 0.2	EUR	20,000,000	20,068,327.11	0.07
BFCM (BANQUE FEDE 150923 OISEST 0.3	EUR	64,000,000	64,496,511.75	0.22
BFCM (BANQUE FEDER 011223 OISEST 0.28	EUR	100,000,000	100,484,615.83	0.35
BFCM (BANQUE FEDER 081223 OISEST 0.34	EUR	86,000,000	86,709,394.12	0.30
BFCM (BANQUE FEDER 100723 OISEST 0.22	EUR	139,500,000	140,966,538.12	0.48
BFCM (BANQUE FEDER 111223 OISEST 0.28	EUR	50,000,000	50,289,148.19	0.18
BFCM (BANQUE FEDER 141123 OISEST 0.22	EUR	83,000,000	83,271,309.02	0.29
BFCM (BANQUE FEDER 271023 OISEST 0.24	EUR	125,000,000	126,156,197.78	0.43
BFCM B OISEST+0.15% 03-04-23	EUR	105,000,000	105,986,145.51	0.37
BFCM B OISEST+0.18% 12-04-23	EUR	70,000,000	70,702,361.33	0.24
BFCM B OISEST+0.2% 07-08-23	EUR	86,000,000	86,839,859.16	0.30
BFCM B OISEST+0.23% 03-10-23	EUR	70,000,000	70,689,896.53	0.24
BNP PA OISEST+0.16% 09-06-23	EUR	150,000,000	151,296,433.42	0.53
BNP PA OISEST+0.18% 01-06-23	EUR	110,000,000	111,126,413.72	0.39
BNP PA OISEST+0.18% 31-07-23	EUR	48,000,000	48,440,387.04	0.17
BNP PA OISEST+0.19% 05-07-23	EUR	98,000,000	98,966,211.81	0.34
BNP PA OISEST+0.2% 04-08-23	EUR	150,000,000	151,378,240.50	0.52
BNP PA OISEST+0.21% 03-11-23	EUR	21,000,000	21,092,488.15	0.07
BNP PA OISEST+0.24% 31-10-23	EUR	120,000,000	121,149,473.60	0.42
BNP PARIBAS 020523 FIX 3.03	EUR	100,000,000	99,727,858.62	0.35
BNP PARIBAS 081223 OISEST 0.27	EUR	100,000,000	100,626,251.11	0.34

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
BNP PARIBAS 100723 OISEST 0.2	EUR	199,000,000	201,083,288.10	0.69
BPCE OISEST+0.2% 27-06-23	EUR	160,000,000	161,488,337.78	0.55
BPCE OISEST+0.23% 24-07-23	EUR	109,000,000	110,127,286.51	0.38
BPCE OISEST+0.27% 07-11-23	EUR	60,000,000	60,547,807.53	0.21
BPCE OISEST+0.27% 10-10-23	EUR	53,000,000	53,533,129.65	0.19
BPCE SA 060324 OISEST 0.32	EUR	100,000,000	100,197,427.22	0.34
BPCE SA 080124 OISEST 0.31	EUR	60,000,000	60,252,446.87	0.21
BPCE SA 081223 OISEST 0.31	EUR	62,000,000	62,489,318.60	0.22
BPCE SA 091023 OISEST 0.27	EUR	60,000,000	60,463,659.47	0.20
BPCE SA 131123 OISEST 0.29	EUR	131,000,000	131,761,937.41	0.46
BPCE SA 150523 OISEST 0.2	EUR	73,000,000	73,748,861.75	0.26
BPCE SA 220923 OISEST 0.27	EUR	97,500,000	98,529,680.73	0.34
BPCE SA 260523 OISEST 0.19	EUR	50,000,000	50,460,704.83	0.17
BPCE SA 310823 OISEST 0.22	EUR	46,000,000	46,424,080.87	0.16
BRED BANQUE POPULAIRE 130623 OISEST 0.1	EUR	100,000,000	100,140,913.89	0.35
CAIS R OISEST+0.21% 29-05-23	EUR	12,000,000	12,120,409.38	0.04
CAISSE CENTRALE DU 220523 OISEST 0.18	EUR	54,000,000	54,501,027.47	0.19
CA OISEST+0.15% 11-04-23	EUR	93,000,000	93,867,280.16	0.32
CA OISEST+0.25% 21-07-23	EUR	135,000,000	136,427,338.61	0.47
CA OISEST+0.28% 06-10-23	EUR	100,000,000	101,034,365.69	0.34
CA OISEST+0.3% 04-08-23	EUR	120,000,000	121,369,342.33	0.42
CA OISEST+0.3% 11-08-23	EUR	150,000,000	151,707,609.92	0.52
CIC OISEST+0.24% 18-09-23	EUR	50,000,000	50,426,524.40	0.17
COVIVIO SA (EX 110423 FIX 2.83	EUR	25,000,000	24,976,936.57	0.09
CRCAM AQUITAINE 171123 OISEST 0.3	EUR	30,000,000	30,268,528.98	0.10
CRCA N OISEST+0.27% 28-07-23	EUR	15,000,000	15,158,224.98	0.05
CRCA N OISEST+0.3% 06-10-23	EUR	10,000,000	10,105,995.29	0.03
CREDIT AGRICOLE SA 090623 OISEST 0.15	EUR	135,000,000	135,753,592.31	0.47
CREDIT AGRICOLE SA 091023 OISEST 0.28	EUR	125,000,000	125,772,310.94	0.43
CREDIT AGRICOLE SA 091123 OISEST 0.31	EUR	130,000,000	130,817,274.07	0.45
CREDIT AGRICOLE SA 130324 OISEST 0.32	EUR	50,000,000	50,061,313.02	0.18
CREDIT AGRICOLE SA 220923 OISEST 0.28	EUR	76,000,000	76,556,126.77	0.26
CREDIT AGRICOLE SA 221223 OISEST 0.34	EUR	255,000,000	256,897,500.12	0.89
CREDIT AGRICOLE SA 280623 OISEST 0.2	EUR	150,000,000	151,384,701.50	0.52
CREDIT INDUSTRIEL ET COMMERCIAL 140823 OISEST 0.21	EUR	155,000,000	156,333,778.96	0.54
CREDIT INDUSTRIEL ET COMMERCIAL 290523 OISEST 0.18	EUR	120,000,000	121,094,977.20	0.42
CREDIT LYONNAIS 020523 OISEST 0.15	EUR	54,000,000	54,474,483.45	0.19
CREDIT MUTUEL ARKEA 240523 OISEST 0.17	EUR	35,000,000	35,320,326.34	0.12
CRED L OISEST+0.23% 10-07-23	EUR	78,500,000	79,275,815.06	0.28
CRED L OISEST+0.29% 05-10-23	EUR	25,000,000	25,262,527.61	0.09
CRED L OISEST+0.29% 15-09-23	EUR	50,000,000	50,553,098.51	0.17
CRED M OISEST+0.2% 10-07-23	EUR	33,000,000	33,320,084.88	0.12
CRED M OISEST+0.27% 10-10-23	EUR	16,000,000	16,161,039.16	0.05
DASSAULT SYSTEMES 240523 FIX 2.895	EUR	29,000,000	28,865,574.09	0.10

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
EDF ZCP 24-04-23	EUR	100,000,000	99,804,830.54	0.35
ELECTRICITE DE FRANCE EDF 110423 FIX 2.805	EUR	190,000,000	189,831,840.10	0.66
ELECTRICITE DE FRANCE EDF 130423 FIX 2.4	EUR	120,000,000	119,868,532.19	0.41
ELECTRICITE DE FRANCE EDF 140423 FIX 2.86	EUR	240,000,000	239,717,151.07	0.83
ELECTRICITE DE FRANCE EDF 260523 FIX 2.7	EUR	125,000,000	124,406,646.38	0.43
ENGIE SA 020523 OISEST 0.1	EUR	200,000,000	200,810,223.50	0.69
ENGIE SA 060423 OISEST 0.09	EUR	45,000,000	45,084,470.50	0.15
ENGIE SA 110423 OISEST 0.09	EUR	60,000,000	60,097,273.00	0.20
ITM ENTREPRISES 050523 FIX 3.04	EUR	14,000,000	13,955,765.09	0.05
ITM ENTREPRISES 190423 FIX 2.83	EUR	14,000,000	13,976,271.92	0.05
LA BANQUE POSTALE 201223 OISEST 0.27	EUR	78,000,000	78,478,439.87	0.27
LA BANQUE POSTALE 240423 OISEST 0.1	EUR	108,000,000	108,586,053.45	0.38
NATI OISEST+0.18% 08-05-23	EUR	140,000,000	141,246,941.42	0.49
NATI OISEST+0.2% 17-07-23	EUR	80,000,000	80,676,942.84	0.27
NATIXIS 120124 OISEST 0.33	EUR	70,000,000	70,415,724.71	0.24
NATIXIS 131223 OISEST 0.32	EUR	30,000,000	30,178,962.23	0.11
RTE EDF TRANSPORT 200423 FIX 2.83	EUR	10,000,000	9,984,423.82	0.04
SCHNEIDER ELECTRIC SE 010623 FIX 2.975	EUR	8,000,000	7,956,868.02	0.02
SG OISEST+0.28% 08-09-23	EUR	50,000,000	50,563,150.33	0.18
SG OISEST+0.28% 14-08-23	EUR	135,000,000	136,536,844.39	0.47
SG OISEST+0.3% 07-11-23	EUR	145,000,000	146,403,878.40	0.51
SG OISEST+0.3% 10-11-23	EUR	100,000,000	100,948,900.83	0.35
SG OISEST+0.3% 31-10-23	EUR	77,000,000	77,768,774.16	0.27
SG OISEST+0.32% 23-11-23	EUR	110,000,000	111,004,285.33	0.38
SG OISEST+0.38% 22-03-24	EUR	136,000,000	136,202,578.12	0.47
SOCIETE DES AU 200623 FIX 3.0	EUR	10,000,000	9,929,567.59	0.04
SOCIETE GENERALE SA 071223 OISEST 0.32	EUR	100,000,000	100,846,453.83	0.35
SOCIETE GENERALE SA 080324 OISEST 0.38	EUR	165,000,000	165,451,908.99	0.58
SOCIETE GENERALE SA 151223 OISEST 0.25	EUR	53,000,000	53,164,839.04	0.18
SOCIETE GENERALE SA 300623 OISEST 0.2	EUR	85,000,000	85,791,289.03	0.30
SOCIETE GENERALE SA 310124 OISEST 0.37	EUR	115,000,000	115,654,752.47	0.40
SOCIETE GENERALE SA 310523 OISEST 0.22	EUR	165,000,000	166,753,381.48	0.57
SOCIETE GENERALE SA 311023 OISEST 0.25	EUR	52,000,000	52,242,858.24	0.18
UNIF U E3R+0.22% 07-02-24	EUR	16,000,000	16,055,902.22	0.05
VEOLIA ENVIRONNEMENT 270423 FIX 2.95	EUR	50,000,000	49,885,903.46	0.17
TOTAL FRANCE			9,372,237,643.02	32.33
GERMANY				
AAREAL BANK AG 060423 FIX 2.45	EUR	70,000,000	69,966,019.06	0.24
AAREAL BANK AG 060423 FIX 2.45	EUR	60,000,000	59,970,873.48	0.21
RWE AG 050423 FIX 3.485	EUR	100,000,000	99,957,242.83	0.34
VOLKSWAGEN BANK GMBH 020523 FIX 3.1	EUR	30,000,000	29,916,501.18	0.11
TOTAL GERMANY			259,810,636.55	0.90
IRELAND				
ARABELLA FINANC 140423 FIX 2.59	EUR	50,000,000	49,941,441.72	0.17

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
BANK OF AMERICA EUROPE DAC 130723 FIX 2.	EUR	52,000,000	51,530,783.18	0.18
BANK OF AMERICA EUROPE DAC 180523 FIX 2.	EUR	23,000,000	22,907,459.77	0.08
BARCLAYS BANK PLC 020523 OISEST 0.22	EUR	104,000,000	105,077,242.34	0.37
BARCLAYS BANK PLC 170523 OISEST 0.22	EUR	50,000,000	50,425,484.56	0.17
INTESA SANPAOLO BANK IRELAND PLC 110423	EUR	122,000,000	121,890,914.74	0.42
INTESA SANPAOLO BANK IRELAND PLC 130623	EUR	117,000,000	116,253,040.52	0.40
INTESA SANPAOLO BANK IRELAND PLC 170423	EUR	40,500,000	40,443,882.06	0.14
JOHNSON CONTROLS INTERNATIONAL PLC 07062	EUR	48,000,000	47,728,392.65	0.16
JOHNSON CONTROLS INTERNATIONAL PLC 24052	EUR	36,000,000	35,832,987.36	0.13
TOTAL IRELAND			642,031,628.90	2.22
ITALY				
CASSA DEPOSITI E PRESTITI SPA 050523 FIX 2.89	EUR	75,000,000	74,784,828.57	0.25
CASSA DEPOSITI E PRESTITI SPA 310523 FIX 3.025	EUR	75,000,000	74,613,093.18	0.26
SNAM SPA 260423 FIX 2.99	EUR	30,000,000	29,937,013.17	0.10
UNICREDIT SPA-LONDON BRANCH 100823 FIX 3.21	EUR	135,000,000	133,384,693.15	0.46
TOTAL ITALY			312,719,628.07	1.07
JAPAN				
MUFG BANK, LTD. 080523 FIX 2.87	EUR	200,000,000	199,346,645.44	0.69
TOTAL JAPAN			199,346,645.44	0.69
LUXEMBOURG				
INTESA SANPAOLO 100723 FIX 3.105	EUR	131,000,000	129,828,492.69	0.45
INTESA SANPAOLO 170423 FIX 2.305	EUR	11,000,000	10,984,758.09	0.04
INTESA SANPAOLO 170523 FIX 2.705	EUR	58,000,000	57,771,609.66	0.20
INTESA SANPAOLO BANK LUXEMBOURG SA 110923 FIX 3.62	EUR	40,000,000	39,385,746.87	0.14
INTESA SANPAOLO BANK LUXEMBOURG SA 140923 FIX 3.67	EUR	100,000,000	98,432,795.99	0.34
INTESA SANPAOLO BANK LUXEMBOURG SA 170423 FIX 2.56	EUR	23,000,000	22,968,130.55	0.08
MEDI INTL LUX ZCP 31-08-23	EUR	55,000,000	54,255,939.47	0.19
MEDIOBANCA INTERNATIONAL (LUX) 310523 FI	EUR	60,000,000	59,686,590.85	0.20
MEDIOBANCA INTERNATIONAL 310723 FIX 3.205	EUR	52,000,000	51,457,198.88	0.17
REPSOL EUROPE FINANCE SARL 280423 FIX 2.	EUR	183,000,000	182,582,500.99	0.63
TOTAL LUXEMBOURG			707,353,764.04	2.44
NETHERLANDS				
ABN AMRO BK ZCP 22-01-24	EUR	62,000,000	60,307,952.66	0.21
AKZO NOBEL NV 110423 FIX 2.48	EUR	40,000,000	39,964,416.13	0.14
COCA COLA HBC FINANCE BV 280423 FIX 2.95	EUR	70,000,000	69,840,904.14	0.24
ENEL FINANCE INTERNATIONAL NV 220523 FIX 2.95	EUR	40,000,000	39,814,633.87	0.13
HEINEKEN NV 160523 FIX 2.94	EUR	60,000,000	59,749,524.98	0.21
ING BANK N.V. 101123 FIX 2.89	EUR	20,800,000	20,356,858.63	0.07
ING BANK N.V. 110523 FIX 2.35	EUR	20,800,000	20,729,268.29	0.07
ING BANK N.V. 260124 FIX 3.365	EUR	146,000,000	141,675,061.07	0.49
ING BANK N.V. 271023 OISEST 0.31	EUR	30,000,000	30,306,403.30	0.10
ING BA OISEST+0.14% 14-04-23	EUR	62,000,000	62,566,512.73	0.22
LINDE FINANCE BV 200423 FIX 2.81	EUR	11,000,000	10,981,981.71	0.04
TELEFONICA EUROPE BV 120423 FIX 2.43	EUR	72,000,000	71,934,007.74	0.25

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
THERMO FISHER SCIENTIFIC (IVGN) BV 220523 FIX 2.57	EUR	40,000,000	39,822,403.33	0.14
THERMO FISHER SCIENTIFIC (IVGN) BV 240523 FIX 2.57	EUR	40,000,000	39,815,226.97	0.14
VOLK FINA SERV NV ZCP 06-06-23	EUR	31,000,000	30,818,044.44	0.10
TOTAL NETHERLANDS			738,683,199.99	2.55
NORWAY				
DNB BANK ASA 010823 FIX 2.34	EUR	100,000,000	99,008,334.47	0.34
DNB BANK ASA 070623 FIX 2.45	EUR	100,000,000	99,469,031.18	0.34
DNB BANK ASA 171123 FIX 2.88	EUR	100,000,000	97,992,079.47	0.34
TOTAL NORWAY			296,469,445.12	1.02
SPAIN				
BANCO SANTANDER SA 100823 FIX 2.95	EUR	92,000,000	90,909,440.96	0.31
ENDESA SA 050423 FIX 2.7	EUR	60,000,000	59,975,779.50	0.21
ENDESA SA 080523 FIX 3.09	EUR	54,000,000	53,830,747.36	0.19
ENDESA SA 090523 FIX 3.025	EUR	70,000,000	69,773,786.74	0.24
ENDESA SA 100523 FIX 2.795	EUR	40,000,000	39,866,812.69	0.14
ENDESA SA 100523 FIX 3.015	EUR	40,000,000	39,866,812.69	0.14
ENDE ZCP 21-04-23	EUR	72,000,000	71,871,872.22	0.24
SANTANDER CONSUMER FINANCE, S.A. 110423 FIX 2.78	EUR	100,000,000	99,910,290.00	0.34
SANTANDER CONSUMER FINANCE, S.A. 220523 FIX 3.02	EUR	200,000,000	199,114,593.64	0.69
TOTAL SPAIN			725,120,135.80	2.50
SWEDEN				
SCANIA CV AB 280423 FIX 2.91	EUR	24,000,000	23,943,781.89	0.08
SKANDINAVISKA ENSKILDA BANKEN AB 201023	EUR	70,000,000	68,669,724.91	0.24
SKANDINAVISKA ENSKILDA BANKEN AB 270423 FIX 2.17	EUR	100,000,000	99,781,931.58	0.35
SVENSKA HANDELSBANKEN AB 131023 FIX 2.68	EUR	150,000,000	147,298,496.78	0.51
SVENSKA HANDELSBANKEN AB 180124 FIX 3.295	EUR	39,000,000	37,911,785.21	0.13
SVENSKA HANDELSBANKEN AB 190124 FIX 3.3	EUR	40,000,000	38,879,950.65	0.13
SVENSKA HANDELSBANKEN AB 260423 FIX 2.085	EUR	100,000,000	99,781,082.83	0.34
SVENSKA HANDELSBANKEN AB 280423 FIX 2.1	EUR	55,000,000	54,870,311.04	0.19
SVENSKA HANDELSBANKEN AB 290923 FIX 2.6	EUR	100,000,000	98,357,921.64	0.34
SWEDBANK AB 260723 FIX 2.43	EUR	100,000,000	98,986,385.09	0.34
TOTAL SWEDEN			768,481,371.62	2.65
UNITED KINGDOM				
AMCOR UK FINANCE PLC 160523 FIX 3.0	EUR	7,000,000	6,971,512.42	0.03
AMCOR UK FINANCE PLC 190623 FIX 3.2	EUR	16,000,000	15,883,446.68	0.06
AMCOR UK FINANCE PLC 200623 FIX 3.2	EUR	11,000,000	10,918,816.42	0.04
AMCOR UK FINANCE PLC 270423 FIX 3.15	EUR	57,000,000	56,864,194.09	0.20
BARC B OISEST+0.18% 11-04-23	EUR	77,000,000	77,655,235.78	0.27
BARC B OISEST+0.22% 10-05-23	EUR	190,000,000	191,677,954.92	0.66
BARCLAYS BANK PLC 010623 OISEST 0.22	EUR	81,000,000	81,606,303.00	0.28
BARCLAYS BANK PLC 250723 OISEST 0.21	EUR	75,000,000	75,320,518.43	0.26
BARCLAYS BANK PLC 270723 OISEST 0.2	EUR	45,000,000	44,996,482.35	0.16
LLOY B OISEST+0.17% 06-04-23	EUR	71,000,000	71,669,644.70	0.25
MITSUBISHI HC CAPITAL UK PLC 240523 FIX 3.16	EUR	30,000,000	29,856,641.46	0.11

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
MIZUHO BANK LTD (GB) 170423 FIX 2.805	EUR	58,000,000	57,923,561.45	0.20
NORD BKP LOND BRAN ZCP 04-10-23	EUR	82,500,000	81,061,356.27	0.28
NTT FINANCE 060423 FIX 2.78	EUR	127,000,000	126,939,583.81	0.43
ROYA BANK OF CANA ZCP 24-11-23	EUR	100,000,000	97,803,432.49	0.33
SSE PLC. 110423 FIX 2.48	EUR	43,000,000	42,960,351.89	0.14
SSE PLC. 150623 FIX 3.1	EUR	29,000,000	28,801,758.62	0.10
SSE PLC. 220523 FIX 2.95	EUR	40,000,000	39,816,603.14	0.14
SSE PLC. 230523 FIX 3.01	EUR	39,000,000	38,817,587.82	0.13
THE TORONTO-DOM 111023 FIX 2.66	EUR	100,000,000	98,268,942.18	0.34
UNICREDIT SPA-LONDON BRANCH 080923 FIX 3.555	EUR	287,000,000	282,685,237.91	0.97
UNICREDIT SPA-LONDON BRANCH 210923 OISES	EUR	164,000,000	164,133,550.67	0.56
TOTAL UNITED KINGDOM			1,722,632,716.50	5.94
UNITED STATES OF AMERICA				
FIDELITY NATION 280423 FIX 3.05	EUR	150,000,000	149,641,054.52	0.52
FISERV INC 010623 FIX 3.07	EUR	35,500,000	35,322,306.20	0.12
FISERV INC 040523 FIX 2.85	EUR	40,000,000	39,882,791.71	0.14
FISERV INC 040523 FIX 2.85	EUR	91,000,000	90,733,351.14	0.31
MONDELEZ INTERNATIONAL INC 050423 FIX 3.	EUR	10,000,000	9,995,759.67	0.04
MONDELEZ INTERNATIONAL INC 060423 FIX 3.	EUR	30,000,000	29,984,748.42	0.11
STANLEY BLACK DECKER INC 030423 FIX 2.7	EUR	75,000,000	74,979,345.27	0.25
STANLEY BLACK DECKER INC 030523 FIX 2.9	EUR	45,000,000	44,862,732.95	0.15
TOTAL UNITED STATES OF AMERICA			475,402,089.88	1.64
TOTAL Credit instruments traded in a regulated market or equivalent			17,330,094,338.75	59.78
TOTAL Credit instruments			19,213,448,990.13	66.28
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 GOVIES - I C	EUR	238.629	55,433,251.06	0.18
AMUNDI EURO LIQUIDITY SHORT TERM SRI PART Z C	EUR	2,418.987	242,763,425.44	0.84
BFT FRANCE MONETAIRE COURT TERME ISR I2 C	EUR	11,418	112,446,519.24	0.39
TOTAL FRANCE			410,643,195.74	1.41
TOTAL General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries			410,643,195.74	1.41
TOTAL Collective investment undertakings			410,643,195.74	1.41
Securities purchased under agreement to resell				
ITALY				
INFRASTRUCTURE 5.125%04-24	EUR	100,000,000	105,190,000.00	0.37
ITALIE 3.10% 15/09/26 INDEXEE	EUR	19,700,000	27,009,094.00	0.09
ITALIE 4.5% 01/05/2023	EUR	55,000,000	56,100,000.00	0.20
ITALY BUONI POLIENNALI DEL TESORO 1.2% 15-08-25	EUR	12,600,000	12,104,820.00	0.04
ITALY BUONI POLIENNALI DEL TESORO 1.75% 30-05-24	EUR	25,000,000	24,750,000.00	0.08
ITALY BUONI POLIENNALI DEL TESORO 3.1% 01-03-40	EUR	190,000,000	161,690,000.00	0.56
ITALY BUONI POLIENNALI DEL TESORO 3.25% 01-03-38	EUR	28,000,000	24,640,000.00	0.08

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
ITALY BUONI POLIENNALI DEL TESORO 3.4% 01-04-28	EUR	95,000,000	95,950,000.00	0.33
ITALY BUONI POLIENNALI DEL TESORO 3.5% 15-01-26	EUR	60,000,000	60,846,000.00	0.21
ITALY BUONI POLIENNALI DEL TESORO 3.85% 15-12-29	EUR	20,920,000	20,920,000.00	0.07
ITALY BUONI POLIENNALI DEL TESORO ZCP 15-08-24	EUR	50,000,000	47,990,000.00	0.16
ITALY GOVERNMENT INTL BOND 1.771% 05-03-29	EUR	122,500,000	108,302,250.00	0.38
ITALY GOVERNMENT INTL BOND 1.862% 02-02-28	EUR	182,000,000	165,797,600.00	0.57
TOTAL ITALY			911,289,764.00	3.14
PORTUGAL				
PORTUGAL OBRIGACOES DO TESOURO OT 1.95% 15-06-29	EUR	103,092,783	99,999,999.51	0.35
TOTAL PORTUGAL			99,999,999.51	0.35
SPAIN				
SPAIN GOVERNMENT BOND 1.85% 30-07-35	EUR	258,823,000	219,999,550.00	0.76
TOTAL SPAIN			219,999,550.00	0.76
TOTAL Securities purchased under agreement to resell			1,231,289,313.51	4.25
Compensations for securities taken in repo			851,209.16	

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
Hedges				
Other hedges				
Interest rate swaps				
OISEST/0.0/FIX/0.727	EUR	98,949,486	1,201,003.99	
OISEST/0.0/FIX/0.904	EUR	98,811,083	936,630.99	0.01
OISEST/0.0/FIX/1.331	EUR	79,285,963	151,404.69	
OISEST/0.0/FIX/1.41	EUR	78,156,753	204,120.80	
OISEST/0.0/FIX/1.738	EUR	34,611,581	403.43	
OISEST/0.0/FIX/1.925	EUR	40,560,158	-1,039.00	
OISEST/0.0/FIX/2.003	EUR	98,956,911	13,367.66	
OISEST/0.0/FIX/2.003	EUR	54,422,217	14,066.78	
OISEST/0.0/FIX/2.003	EUR	98,944,536	25,574.70	
OISEST/0.0/FIX/2.007	EUR	148,362,327	51,984.48	0.01
OISEST/0.0/FIX/2.007	EUR	98,914,849	17,465.29	
OISEST/0.0/FIX/2.011	EUR	98,895,067	21,563.53	
OISEST/0.0/FIX/2.074	EUR	120,841,881	-18,977.73	
OISEST/0.0/FIX/2.081	EUR	48,846,755	211,855.91	
OISEST/0.0/FIX/2.113	EUR	40,109,644	-2,347.02	
OISEST/0.0/FIX/2.113	EUR	10,893,977	-637.46	
OISEST/0.0/FIX/2.115	EUR	112,165,426	16,503.00	
OISEST/0.0/FIX/2.119	EUR	71,224,800	282,139.16	
OISEST/0.0/FIX/2.162	EUR	98,262,715	227,436.18	
OISEST/0.0/FIX/2.2	EUR	20,557,112	-882.22	
OISEST/0.0/FIX/2.21	EUR	60,973,048	183,281.67	
OISEST/0.0/FIX/2.214	EUR	62,231,860	7,103.05	
OISEST/0.0/FIX/2.216	EUR	22,726,904	4,461.12	
OISEST/0.0/FIX/2.22	EUR	39,982,500	113,014.96	
OISEST/0.0/FIX/2.25	EUR	35,544,292	10,865.74	
OISEST/0.0/FIX/2.254	EUR	39,495,304	9,409.24	
OISEST/0.0/FIX/2.256	EUR	39,489,737	10,882.16	
OISEST/0.0/FIX/2.258	EUR	40,470,092	98,933.25	
OISEST/0.0/FIX/2.277	EUR	57,405,265	19,209.16	
OISEST/0.0/FIX/2.279	EUR	98,190,592	92,419.35	
OISEST/0.0/FIX/2.303	EUR	59,646,841	2,174.37	
OISEST/0.0/FIX/2.306	EUR	74,053,223	113,505.85	
OISEST/0.0/FIX/2.309	EUR	69,597,398	3,072.08	
OISEST/0.0/FIX/2.32	EUR	97,438,451	143,401.65	
OISEST/0.0/FIX/2.327	EUR	98,776,542	55,043.30	
OISEST/0.0/FIX/2.338	EUR	39,750,806	1,543.15	
OISEST/0.0/FIX/2.340	EUR	42,735,042	1,900.61	
OISEST/0.0/FIX/2.35	EUR	71,565,241	3,416.16	
OISEST/0.0/FIX/2.366	EUR	69,138,401	41,704.71	
OISEST/0.0/FIX/2.366	EUR	119,263,547	4,145.90	
OISEST/0.0/FIX/2.373	EUR	97,373,880	179,474.78	

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
OISEST/0.0/FIX/2.378	EUR	49,327,920	36,342.54	
OISEST/0.0/FIX/2.385	EUR	49,685,435	2,020.44	
OISEST/0.0/FIX/2.396	EUR	71,200,000	3,868.56	
OISEST/0.0/FIX/2.401	EUR	22,853,736	1,263.65	
OISEST/0.0/FIX/2.402	EUR	68,000,000	3,589.99	
OISEST/0.0/FIX/2.407	EUR	146,042,570	249,611.99	
OISEST/0.0/FIX/2.427	EUR	13,901,645	616.66	
OISEST/0.0/FIX/2.457	EUR	25,000,000	1,311.99	
OISEST/0.0/FIX/2.464	EUR	71,545,785	3,719.79	
OISEST/0.0/FIX/2.469	EUR	99,350,811	5,859.16	
OISEST/0.0/FIX/2.486	EUR	87,522,150	224,221.60	
OISEST/0.0/FIX/2.501	EUR	68,066,091	90,055.56	
OISEST/0.0/FIX/2.511	EUR	120,000,000	6,075.26	
OISEST/0.0/FIX/2.516	EUR	75,000,000	2,860.15	
OISEST/0.0/FIX/2.524	EUR	57,481,706	6,436.77	
OISEST/0.0/FIX/2.527	EUR	74,725,384	-239.86	
OISEST/0.0/FIX/2.548	EUR	113,000,000	4,303.99	
OISEST/0.0/FIX/2.551	EUR	12,913,864	398.31	
OISEST/0.0/FIX/2.574	EUR	97,170,398	243,267.75	
OISEST/0.0/FIX/2.575	EUR	76,000,000	2,377.41	
OISEST/0.0/FIX/2.578	EUR	59,820,538	-205.78	
OISEST/0.0/FIX/2.588	EUR	59,393,762	9,638.33	
OISEST/0.0/FIX/2.59	EUR	20,209,457	39,041.34	
OISEST/0.0/FIX/2.59	EUR	31,112,044	104,897.09	
OISEST/0.0/FIX/2.595	EUR	97,076,775	259,772.17	
OISEST/0.0/FIX/2.63	EUR	115,627,469	5,792.28	
OISEST/0.0/FIX/2.631	EUR	18,412,036	-154.62	
OISEST/0.0/FIX/2.631	EUR	85,591,088	-718.76	
OISEST/0.0/FIX/2.631	EUR	123,863,807	9,084.35	
OISEST/0.0/FIX/2.637	EUR	11,473,423	29.97	
OISEST/0.0/FIX/2.637	EUR	13,897,896	370.76	
OISEST/0.0/FIX/2.637	EUR	4,988,444	13.03	
OISEST/0.0/FIX/2.659	EUR	14,402,439	360.32	
OISEST/0.0/FIX/2.659	EUR	6,456,107	161.51	
OISEST/0.0/FIX/2.666	EUR	48,700,000	724.04	
OISEST/0.0/FIX/2.668	EUR	64,551,563	1,282.58	
OISEST/0.0/FIX/2.673	EUR	126,735,755	202.70	
OISEST/0.0/FIX/2.674	EUR	39,725,502	885.83	
OISEST/0.0/FIX/2.682	EUR	24,931,404	-26.05	
OISEST/0.0/FIX/2.695	EUR	189,497,988	-1,050.27	
OISEST/0.0/FIX/2.707	EUR	74,568,991	-177.47	
OISEST/0.0/FIX/2.714	EUR	99,753,498	-623.02	
OISEST/0.0/FIX/2.714	EUR	23,886,083	-314.62	
OISEST/0.0/FIX/2.715	EUR	199,511,418	14,477.40	

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
OISEST/0.0/FIX/2.724	EUR	36,000,000	-441.05	
OISEST/0.0/FIX/2.729	EUR	57,851,249	2,954.25	
OISEST/0.0/FIX/2.735	EUR	51,258,671	4,311.55	
OISEST/0.0/FIX/2.739	EUR	39,801,490	49.17	
OISEST/0.0/FIX/2.741	EUR	44,779,956	3.27	
OISEST/0.0/FIX/2.741	EUR	54,177,376	-796.15	
OISEST/0.0/FIX/2.746	EUR	90,548,389	-995.74	
OISEST/0.0/FIX/2.76	EUR	239,410,385	594.20	
OISEST/0.0/FIX/2.768	EUR	19,717,157	1,791.65	
OISEST/0.0/FIX/2.77	EUR	10,973,447	811.58	
OISEST/0.0/FIX/2.776	EUR	74,632,394	995.71	
OISEST/0.0/FIX/2.777	EUR	199,016,306	2,484.12	
OISEST/0.0/FIX/2.787	EUR	39,707,159	-1,844.76	
OISEST/0.0/FIX/2.8	EUR	39,710,389	-2,695.51	
OISEST/0.0/FIX/2.802	EUR	59,702,581	7,348.23	
OISEST/0.0/FIX/2.803	EUR	90,429,046	2,817.40	
OISEST/0.0/FIX/2.806	EUR	9,975,689	428.86	
OISEST/0.0/FIX/2.806	EUR	16,418,486	139.82	
OISEST/0.0/FIX/2.806	EUR	38,711,929	-2,444.15	
OISEST/0.0/FIX/2.808	EUR	39,796,688	170.70	
OISEST/0.0/FIX/2.815	EUR	69,672,153	2,284.60	
OISEST/0.0/FIX/2.819	EUR	71,000,000	-5,358.56	
OISEST/0.0/FIX/2.822	EUR	28,793,919	-2,386.14	
OISEST/0.0/FIX/2.834	EUR	74,387,440	-5,728.41	
OISEST/0.0/FIX/2.837	EUR	37,400,000	-2,580.63	
OISEST/0.0/FIX/2.850	EUR	63,500,000	-4,866.75	
OISEST/0.0/FIX/2.853	EUR	9,987,390	33.29	
OISEST/0.0/FIX/2.874	EUR	6,962,864	-263.07	
OISEST/0.0/FIX/2.875	EUR	101,000,000	30,606.44	
OISEST/0.0/FIX/2.876	EUR	7,939,636	-734.29	
OISEST/0.0/FIX/2.885	EUR	9,923,916	2,755.18	
OISEST/0.0/FIX/2.888	EUR	28,772,061	4,673.08	
OISEST/0.0/FIX/2.895	EUR	53,792,227	759.90	
OISEST/0.0/FIX/2.904	EUR	129,315,823	-16,800.90	
OISEST/0.0/FIX/2.913	EUR	80,000,000	18,277.47	
OISEST/0.0/FIX/2.915	EUR	71,000,000	-10,001.60	
OISEST/0.0/FIX/2.92	EUR	198,965,160	4,703.70	
OISEST/0.0/FIX/2.935	EUR	72,000,000	-10,409.20	
OISEST/0.0/FIX/2.935	EUR	18,850,182	3,669.41	
OISEST/0.0/FIX/2.935	EUR	30,761,996	-4,408.18	
OISEST/0.0/FIX/2.946	EUR	49,000,000	-7,400.52	
OISEST/0.0/FIX/2.948	EUR	47,626,344	-7,435.47	
OISEST/0.0/FIX/2.95	EUR	29,840,222	-22.95	
OISEST/0.0/FIX/2.95	EUR	17,905,415	-13.76	

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
OISEST/0.0/FIX/2.963	EUR	35,310,295	908.62	
OISEST/0.0/FIX/2.975	EUR	51,220,235	-10,353.21	
OISEST/0.0/FIX/2.981	EUR	15,867,418	-318.36	
OISEST/0.0/FIX/2.983	EUR	108,249,071	-17,863.28	
OISEST/0.0/FIX/2.983	EUR	10,907,888	-213.49	
OISEST/0.0/FIX/2.997	EUR	120,000,000	5,314.27	
OISEST/0.0/FIX/2.999	EUR	59,988,018	97,736.02	
OISEST/0.0/FIX/3.0	EUR	132,855,817	-27,474.06	
OISEST/0.0/FIX/3.0	EUR	37,742,564	57,647.04	
OISEST/0.0/FIX/3.004	EUR	38,708,428	59,164.25	
OISEST/0.0/FIX/3.019	EUR	58,500,000	-12,454.44	
OISEST/0.0/FIX/3.073	EUR	96,696,836	67,186.36	
OISEST/0.0/FIX/3.079	EUR	96,704,836	45,647.31	
OISEST/0.0/FIX/3.08	EUR	141,195,964	155,689.32	
OISEST/0.0/FIX/3.13	EUR	39,337,437	-19,819.93	
OISEST/0.0/FIX/3.134	EUR	146,283,782	7,611.95	
OISEST/0.0/FIX/3.255	EUR	54,052,628	-45,881.95	
OISEST/0.0/FIX/3.325	EUR	281,878,271	-292,115.82	
OISEST/0.0/FIX/3.367	EUR	39,265,602	-47,655.48	
OISEST/0.0/FIX/3.367	EUR	39,265,602	-47,655.48	
OISEST/0.0/FIX/3.42	EUR	98,158,759	-130,896.40	
TOTAL Interest rate swaps			5,631,263.27	0.02
TOTAL Other hedges			5,631,263.27	0.02
TOTAL Hedges			5,631,263.27	0.02
Receivables			17,694,174.25	0.06
Payables			-12,867,273.45	-0.04
Financial accounts			3,667,635,791.74	12.65
Net assets			28,990,747,667.14	100.00

Unit AMUNDI EURO LIQUIDITY-RATED SRI Part Z	EUR	3,411.466	1,005,069.7580	
Unit AMUNDI EURO LIQUIDITY-RATED SRI S	EUR	1,779,096.614	991.2067	
Unit AMUNDI EURO LIQUIDITY-RATED SRI R2	EUR	6,881.091	100,000.9572	
Unit AMUNDI EURO LIQUIDITY-RATED SRI Part R1	EUR	40,226.599	10,038.8311	
Units AMUNDI EURO LIQUIDITY-RATED SRI P	EUR	3,516,612.864	97.5523	
Unit AMUNDI EURO LIQUIDITY-RATED SRI M	EUR	423.050	740,280.1620	
Unit AMUNDI EURO LIQUIDITY-RATED SRI U	EUR	10,865.000	19,773.2925	
Unit AMUNDI EURO LIQUIDITY-RATED SRI R	EUR	2,036,119.545	98.6865	
Unit AMUNDI EURO LIQUIDITY-RATED SRI I2	EUR	1,617,226.475	9,904.6568	
Unit AMUNDI EURO LIQUIDITY-RATED SRI I	EUR	4,280.813	1,047,741.9382	
Unit AMUNDI EURO LIQUIDITY-RATED SRI DP	EUR	613.158	748,639.7995	
Unit AMUNDI EURO LIQUIDITY-RATED SRI E	EUR	67,906.272	9,900.2772	

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Note(s)

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:
AMUNDI EURO LIQUIDITY-RATED SRI

Legal entity identifier:
969500SEN5OZQFWX8U28

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> <input type="checkbox"/> Yes	<input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 51.34% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

During the period, the product promoted environmental and/or social characteristics by targeting an ESG score higher than that of the investment universe represented by ICE BOFA 1-3 YEAR GLOBAL CORPORATE INDEX. To determine the ESG rating of the product and the investment universe, ESG performance is assessed on an ongoing basis by comparing a security's average performance against the sector of the security's issuer for each of the three ESG characteristics (environmental, social, and governance). The investment universe is a broad market universe that does not evaluate or include components based on environmental and/or social characteristics and is therefore not intended to be consistent with the characteristics promoted by the fund. No ESG benchmarks have been assigned.

This product is a certified SRI (Socially Responsible Investment) Throughout the year, it sought to promote all three dimensions (environmental, social, and corporate governance), taking into account the ESG rating of issuers in the construction of the portfolio.

The ESG rating of issuers is intended to evaluate their ability to manage the potential negative impact of their activities on sustainability factors. This analysis assesses their Environmental, Social, and Corporate Governance behaviour and assign them an ESG rating from A (highest score)

to G (lowest score), in order to conduct a more inclusive assessment of the risks.

1. The portfolio consistently implemented the following Amundi exclusion policy:

- legal exclusions on controversial weapons
- companies that seriously and repeatedly violate one or more of the Ten Principles of the UN Global Compact without implementing credible corrective measures
- Amundi's sectoral exclusions on Coal and Tobacco (the details of this policy are available in Amundi's Responsible Investment Policy available on www.amundi.fr).

2. No investment was made in issuers with "F" or "G" ratings. For issuers whose ratings were downgraded to "F" or "G", the securities already present in the portfolio are sold within the time period stipulated in the commitments set out in the product's prospectus.

3. The portfolio's weighted average ESG score was consistently higher than that of the product's investment universe once at least 20% of the lowest-rated issuers were eliminated

4. The product favoured the issuers with the highest ratings in their sector of activity according to the ESG criteria identified by the fund manager's non-financial analysis team ("Best in Class" approach). With the exception of the above exclusions, all economic sectors are represented in this approach and the fund could, as a result, be exposed to certain controversial sectors.

● *How did the sustainability indicators perform?*

Amundi has developed its own internal ESG rating process based on the best-in-class approach. Ratings adapted to each industry sector aim to assess the dynamics in which companies operate.

The sustainability indicator used is the product's average ESG rating, which must be higher than the ESG rating of its investment universe.

At the end of the period:

- The portfolio's weighted average ESG score is: 0.83 (C).
- The weighted average ESG score of the reference universe is: 0.05 (D+)

To determine ESG ratings, the Amundi ESG scoring system uses a quantitative ESG rating translated into seven scores ranging from A (the highest scores in the universe) to G (the lowest). Amundi's ESG scoring system gives securities on the exclusion list a G rating.

The ESG performance of corporate issuers is assessed globally and takes account of relevant criteria via comparison to the average performance of their business sector through a combination of all three ESG dimensions:

- the environmental dimension: this examines the ability of issuers to control their direct and indirect impact on the environment by limiting their energy consumption, reducing their greenhouse gas emissions, combating resource depletion, and protecting biodiversity;
- the social dimension: this measures the way an issuer operates on two different concepts: its strategy on developing human capital and respecting human rights in general;
- the governance dimension: this assesses the issuer's ability to provide the bases for an effective corporate governance framework and generate long-term value.

The ESG rating methodology used by Amundi is based on 38 criteria, either generic (common to all companies regardless of their activity), or sectoral, weighted by sector and considered according to their impact on reputation, operational efficiency, and issuer regulations. Amundi's ESG ratings can either be expressed as a general score covering all three dimensions: E, S, and G, or individually on

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

any environmental or social factor.

● ***...and compared to previous periods?***

The above sustainability indicators have not been compared to those of previous periods, as the regulation was not yet in force

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments were to invest in companies that met two criteria:

1. follow best environmental and social practices; and
2. do not generate products and services that harm the environment and society.

The definition of a “best performing” company is based on a proprietary Amundi ESG methodology that is designed to measure a company’s ESG performance. To be considered as the “best performing”, a company must obtain the best rating among the top three (A, B or C, on a rating scale ranging from A to G) in its sector on at least one important environmental or social factor. Significant environmental and social factors are identified at the sector level. The identification of these factors is based on Amundi’s ESG analysis framework, which combines extra-financial data with a qualitative analysis of the related sector and sustainability themes. Factors identified as material have a contribution of more than 10% to the overall ESG score. For the energy sector, for example, material factors are: emissions and energy, biodiversity and pollution, health and safety, local communities and human rights.

In order to contribute to the above objectives, the investee company should not have significant exposure to activities (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticides, single-use plastic production) that are not compatible with these criteria.

The sustainable nature of an investment is assessed at the level of the investee company. Concerning external UCIs, the criteria for determining the sustainable investments that these underlying UCIs may hold and their objectives depend on each company’s own management approach.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure that sustainable investments do not cause significant harm, Amundi uses two tests:

- The first “DNSH” (“Do No Significant Harm”) test is based on the monitoring of the mandatory indicators of the Principal Adverse Impacts in Annex 1, Table 1 of Delegated Regulation (EU) 2022/1288 when reliable data is available (for example, the GHG intensity or greenhouse gas intensity of beneficiary companies) via a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. The carbon intensity of beneficiary companies is not within the sector’s last decile). Amundi already considers specific indicators of the Principal Adverse Impacts in its exclusion policy as part of the Amundi Responsible Investment Policy (e.g. exposure to controversial weapons). These exclusions, which apply in addition to the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of the principles of the UN Global Compact, coal and tobacco
- In addition to the specific sustainability factors covered by the first filter, Amundi has defined a second filter that does not consider the mandatory indicators of the Principal Adverse Impacts above, so as to verify that a company’s overall environmental or social performance is not worse than other companies in its sector, corresponding to an environmental or social score of E or higher according to Amundi’s ESG rating system.

Concerning external UCIs, the consideration of the “do no significant harm” principle and the impact of sustainable investments depends on each underlying UCI manager’s own methodologies.

– ***How were the indicators for adverse impacts on sustainability factors taken into account?***

As detailed above, the negative impact indicators were taken into account in the first DNSH filter (Do No Significant Harm):

This is based on the monitoring of the mandatory indicators of the Principal Adverse Impacts in Annex 1, Table 1 of Delegated Regulation (EU) 2022/1288 when reliable data is available via the combination of the following indicators and specific thresholds or rules:

- has a CO2 intensity that is not within the last decile of companies in the sector (only applicable to high-intensity sectors), and
- has board diversity that is not within the last decile of companies in its sector, and
- is free from any controversy regarding working conditions and human rights
- is free from any controversy regarding biodiversity and pollution.

Amundi already takes into account the specific Principal Adverse Impacts in its exclusion policy as part of its Responsible Investment Policy. These exclusions, which apply in addition to the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of the principles of the United Nations Global Compact, coal and tobacco.

– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights?***

Yes. The OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights have been incorporated into Amundi’s ESG rating methodology. The proprietary ESG rating tool evaluates issuers using data available from data providers. For example, the model includes a dedicated criterion called “Community inclusion and Human rights” that is applied to all sectors in addition to other Human rights criteria, including socially responsible supply chains, working conditions and professional relations. In addition, we monitor controversies at least on a quarterly basis, which includes companies identified for Human rights violations. When controversies arise, analysts assess the situation and apply a score to the controversy (using an exclusive, proprietary rating methodology) and determine the best steps to follow. Controversy scores are updated quarterly to track trends and remediation efforts.

The EU Taxonomy sets out a “do no significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.



How did this financial product consider principal adverse impacts on sustainability factors?

The mandatory indicators of the Principal Adverse Impacts set out in Annex 1, Table 1 of Delegated Regulation (EU) 2022/1288 were taken into account by implementing exclusion policies (normative and sectoral), integrating ESG ratings into the investment process, engagement, and voting policies:

- **Exclusion:** Amundi has defined normative exclusion rules, by activity and by sector, covering some of the main sustainability indicators listed in the “Disclosure” Regulation.
- **Incorporation of ESG factors** Amundi has adopted minimum ESG integration standards applied by default to its actively managed open-ended funds (exclusion of G-rated issuers and best weighted average ESG score above the applicable benchmark). The 38 criteria used in Amundi’s ESG rating approach were also designed to take into account key impacts on sustainability factors along with the quality of mitigation.
- **Engagement:** engagement is an ongoing and targeted process aimed at influencing companies’ activities or behaviour. The objective of the engagement can be divided into two categories: engaging an issuer to improve the way in which it integrates the environmental and social dimension and engaging an issuer to improve its impact on environmental, social and Human rights issues or other sustainability issues that are important to society and the global economy.
- **Voting:** Amundi’s voting policy relies on a holistic analysis of all long-term issues that may influence value creation, including material ESG issues (Amundi’s voting policy can be consulted on its website).
- **Monitoring controversies:** Amundi has developed a controversy monitoring system that

relies on three external data providers to systematically monitor controversies and their level of severity. This quantitative approach is then enhanced by an in-depth assessment of each severe controversy conducted by ESG analysts and a periodic review of its developments. This approach applies to all Amundi funds.

For additional information on how the mandatory indicators of Principal Adverse Impacts are used, please see the SFDR Statement available at www.amundi.fr.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is:

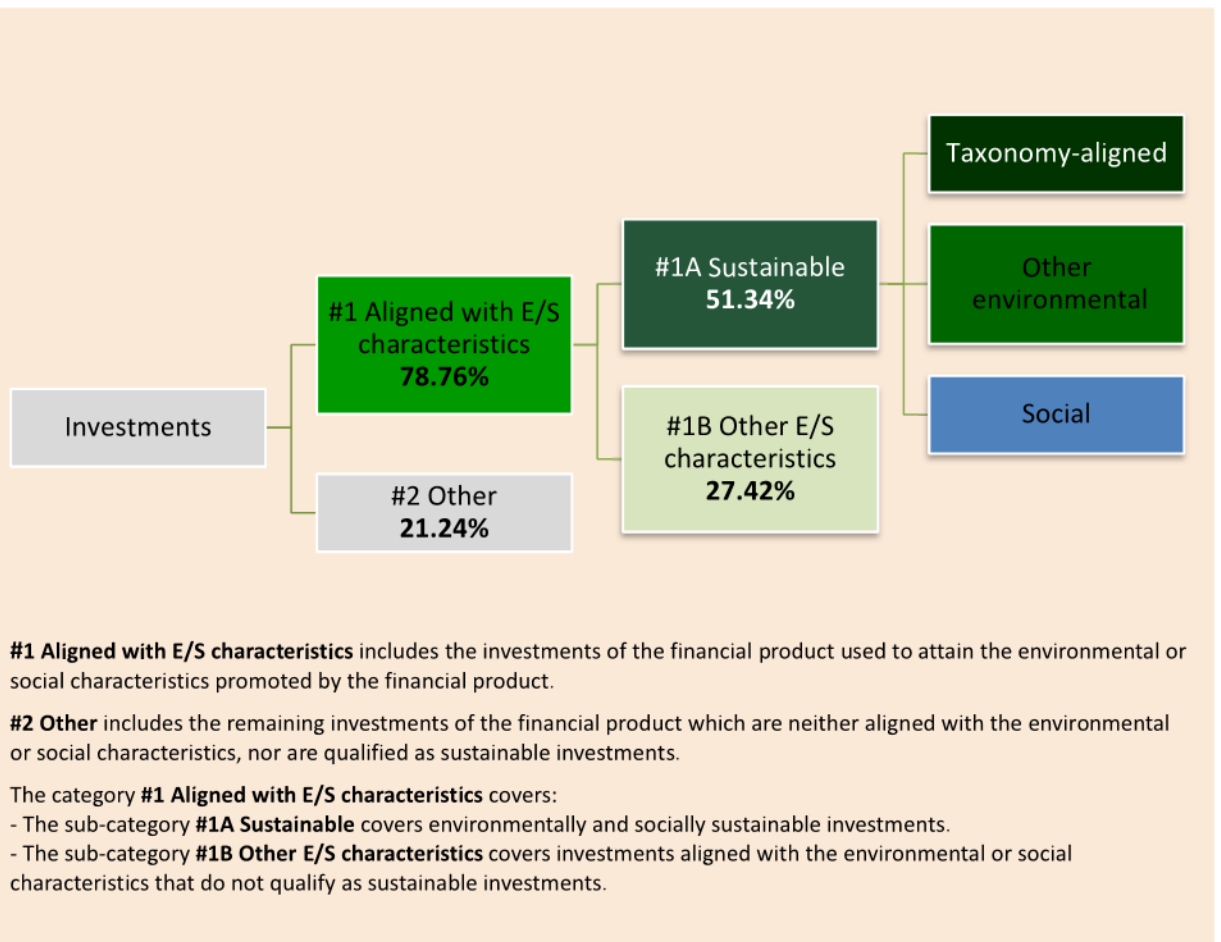
Largest investments	Sector	% Assets	Country
DAT 07/08/23 BRED EUR V ESTR OIS +0.18 P	Other	1.37%	FRA
DAT 23/02/24 BBVI EUR V ESTR OIS +0.06 P	Other	1.31%	ESP
RCP 08/09/23 UNIITA EUR F 3.555	Banking	0.98%	ITA
NCP 22/12/23 CREDAGRI EUR V ESTR OIS +0.	Banking	0.89%	FRA
AMUNDI EURO LIQ SHORT TERM SRI-Z	Fund	0.84%	FRA
NCP 14/04/23 EDF EUR F 2.86	Belonging to the government without guarantee	0.83%	FRA
SPAIN 1.85% 07/35	Government bonds	0.76%	ESP
NCP 10/07/23 BNPP EUR V ESTR OIS +0.2	Banking	0.70%	FRA
NCP 02/05/23 ENGIE EUR V ESTR OIS +0.1	Natural gas	0.69%	FRA
PRPLEP FRN 10/23 EMTN	Other financial institutions	0.69%	LUX
PRPLEP FRN 11/23 EMTN	Other financial institutions	0.69%	LUX
PRPLEP FRN 04/23 EMTN	Other financial institutions	0.69%	LUX
RCP 17/04/23 SUMI EUR F 2.755	Banking	0.69%	JPN
RCP 08/05/23 BOTMITS EUR F 2.87	Banking	0.69%	JPN
RCP 22/05/23 SANTCFSP EUR F 3.02	Financial institutions	0.69%	ESP



What was the proportion of sustainability-related investments?

● *What was the asset allocation?*

Asset allocation describes the share of investments in specific assets.



● ***In which economic sectors were the investments made?***

<i>Sector</i>	<i>% of assets</i>
<i>Banking</i>	<i>48.93%</i>

<i>Other</i>	12.16%
<i>Government bonds</i>	3.90%
<i>Belonging to the government without guarantee</i>	3.07%
<i>Consumer Discretionary</i>	2.88%
<i>Electricity</i>	2.27%
<i>Consumer Staples</i>	2.27%
<i>Other financial institutions</i>	2.17%
<i>Capital goods</i>	1.61%
<i>Technology</i>	1.61%
<i>Mortgage assets</i>	1.51%
<i>Funds</i>	1.42%
<i>Financial institutions</i>	1.31%
<i>Natural gas</i>	1.16%
<i>Communications</i>	0.94%
<i>Energy</i>	0.63%
<i>Real estate investment trusts (REIT)</i>	0.26%
<i>Basic industries</i>	0.18%

Other utilities	0.17%
Transport	0.03%
Cash	11.51%



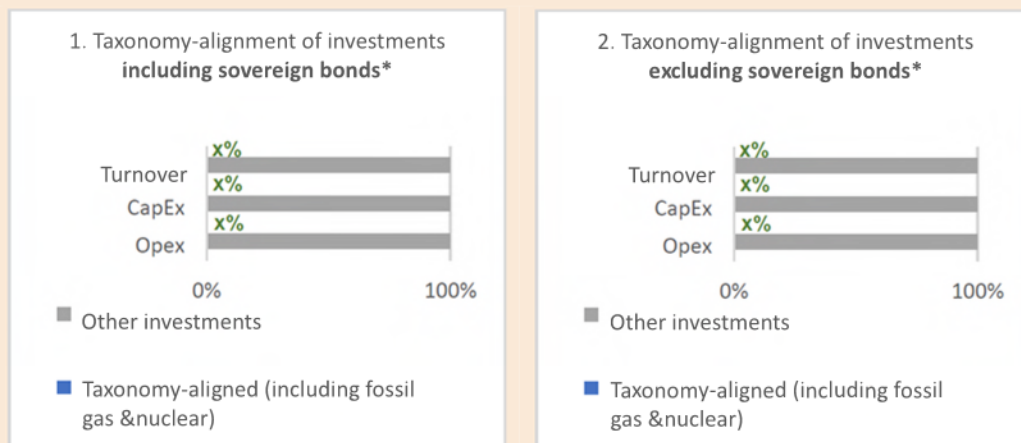
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

Reliable data on the Taxonomy (including activities linked to fossil gas and nuclear energy) was not available during the period.

● Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

- Yes:
 - In fossil gas
 - In nuclear energy
- No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



Data not yet available.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

Enabling activities

directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities

are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

No reliable data on so-called “transitional and enabling activities” was available during the period.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Reliable data on the European taxonomy was not available in previous reference periods.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The product does not commit to a minimum share of sustainable investments with an environmental objective.



● **What was the share of socially sustainable investments?**

The product does not commit to a minimum share of socially sustainable investments.



● **What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?**

Cash and/or other instruments held for liquidity and portfolio risk management purposes were included in category “#2 Other”. Instruments not covered by an ESG analysis may also include securities for which the data necessary to measure the achievement of environmental or social characteristics were not available. Moreover, minimum environmental or social guarantees have not been defined.



● **What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

Sustainability indicators are made available in the portfolio management system, allowing managers to instantly assess the impact of their investment decisions on the portfolio.

These indicators are integrated into Amundi's control framework, with responsibilities being divided between the first level of control carried out by the investment teams themselves and the second carried out by the risk teams, which constantly monitor compliance with the environmental or social characteristics promoted by the product.

In addition, Amundi's responsible investment policy defines an active engagement approach that promotes dialogue with investee companies, including those in this portfolio. The annual engagement report, available on <https://legroupe.amundi.com/documentation-esg>, provides detailed information on this engagement and its results.



How did this financial product perform compared to the reference benchmark?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product has no benchmark ESG index.

- ***How does the reference benchmark differ from a broad market index?***

This product has no benchmark ESG index.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product has no benchmark ESG index.

- ***How did this financial product perform compared with the reference benchmark?***

This product has no benchmark ESG index.

- ***How did this financial product perform compared with the broad market index?***

This product has no benchmark ESG index.

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