

SEMI-ANNUAL
REPORT
FEBRUARY 2024

AMUNDI EURO LIQUIDITY SRI

UCITS

Fund manager

Amundi Asset Management

Delegated fund accountant

CACEIS Fund Administration France

Custodian

CACEIS BANK

Auditors

DELOITTE & ASSOCIÉS

UCITS AMUNDI EURO LIQUIDITY SRI

Statement of Net Assets in EUR

Elements of Statement of Net Assets	Semi-Annual Report Amounts*
a) Eligible financial securities mentioned in paragraph 1 of section I of Article L. 214-20 of the French Monetary and Financial Code	37,068,429,048.73
b) Cash at banks and liquidities	10,358,038,365.47
c) Other Assets held by the UCITS	7,746,778,035.41
d) Total of Assets held by the UCITS (lines a+b+c)	55,173,245,449.61
e) Liabilities	-25,342,067.75
f) Net Asset Value (lines d+e= net asset of the UCITS)	55,147,903,381.86

* Amounts are signed

Number of units outstanding and net asset values per unit

Unit	Unit type	Net Assets per unit	Number of units outstanding	Net asset value per unit
AMUNDI EURO LIQUIDITY SRI BDF-D in EUR	D	25,141,711.10	247,111.624	101.7423
AMUNDI EURO LIQUIDITY SRI E-C in EUR	C	12,192,483.14	598.564	20,369.5563
AMUNDI EURO LIQUIDITY SRI I2-C in EUR	C	39,366,880,636.79	3,839,297.307	10,253.6681
AMUNDI EURO LIQUIDITY SRI IC-C in EUR	C	8,381,789,933.91	34,848.146	240,523.2672
AMUNDI EURO LIQUIDITY SRI M-C in EUR	C	43,983,774.43	215.428	204,169.2557
AMUNDI EURO LIQUIDITY SRI P-C in EUR	C	335,743,150.13	33,289.087	10,085.6821
AMUNDI EURO LIQUIDITY SRI R1-C in EUR	C	43,632,053.13	41,842.795	1,042.7614
AMUNDI EURO LIQUIDITY SRI R-C in EUR	C	59,194,564.43	5,790.828	10,222.1244
AMUNDI EURO LIQUIDITY SRI S-C in EUR	C	42,424.35	41.020	1,034.2357
AMUNDI EURO LIQUIDITY SRI Z-C in EUR	C	6,879,302,650.45	6,610.638	1,040,641.2588

Items of securities portfolio

Items of securities portfolio	Percentage Net Assets *	Total Percentage of Assets **
A) Eligible financial securities and money market instruments admitted for trading on a regulated market pursuant to Article L. 422-1 of the French Monetary and Financial Code. and B) Eligible financial securities and money market instruments admitted for trading on another regulated market that is operating regularly, recognised, open to the public and whose registered offices are located in a European Union member state or in another state party to the agreement on the European Economic Area.	58.72	58.69
C) Eligible financial securities and money market instruments officially listed on a stock exchange in a non-member state or traded on another regulated market in a non-member state that is operating regularly, recognised and open to the public, provided that this exchange or market does not appear on a list drawn up by the AMF or that the choice of this exchange or market is established by law, regulations, or the articles of association of the undertaking for collective investment in transferable securities.	8.50	8.49
D) Recently issued financial securities mentioned in paragraph 4 of section I of Article R. 214-11 of the French Monetary and Financial Code.		
E) Other assets.	6.15	6.14

* Please see point f) in the statement of assets

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

Breakdown of assets in A), B), C), D) of the securities portfolio, by currency

Securities	Currency	In amount (EUR)	Percentage of Net Assets *	Percentage of Total Assets **
Euro	EUR	37,068,429,048.73	67.22	67.19
TOTAL		37,068,429,048.73	67.22	67.19

* Please see point f) in the statement of assets

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

Breakdown of assets in A), B), C), D) of the securities portfolio, by country of residence of issuer

Country	Percentage of Net Assets *	Percentage of Total Assets **
FRANCE	33.87	33.86
NETHERLANDS	6.81	6.81
SWEDEN	4.47	4.47
LUXEMBOURG	4.39	4.39
UNITED KINGDOM	4.13	4.13
FINLAND	3.28	3.27
ITALY	2.44	2.44
BELGIUM	1.79	1.79
CANADA	1.65	1.65
IRELAND	1.54	1.54
UNITED STATES OF AMERICA	1.51	1.51
SPAIN	1.01	1.01
GERMANY	0.32	0.32
TOTAL	67.22	67.19

* Please see point f) in the statement of assets

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

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

Type of assets	Percentage of Net Assets *	Percentage of Total Assets **
Collective investment undertakings		
General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries	6.15	6.14
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 non listed securitisation entities		
Other non-European entities		
Other Assets		
Other		
TOTAL	6.15	6.14

* Please see point f) in the statement of assets

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

Movements in securities portfolio during the period in EUR

Items of securities portfolio	Movements (in amount)	
	Acquisitions	Cessions
A) Eligible financial securities and money market instruments admitted for trading on a regulated market pursuant to Article L. 422-1 of the French Monetary and Financial Code. and B) Eligible financial securities and money market instruments admitted for trading on another regulated market that is operating regularly, recognised, open to the public and whose registered offices are located in a European Union member state or in another state party to the agreement on the European Economic Area	27,838,884,826.75	22,959,413,278.23
C) Eligible financial securities and money market instruments officially listed on a stock exchange in a non-member state or traded on another regulated market in a non-member state that is operating regularly, recognised and open to the public, provided that this exchange or market does not appear on a list drawn up by the AMF or that the choice of this exchange or market is established by law, regulations, or the articles of association of the undertaking for collective investment in transferable securities.	4,685,886,596.00	5,984,950,000.00
D) Recently issued financial securities mentioned in paragraph 4 of section I of Article R. 214-11 of the French Monetary and Financial Code.		
E) Other assets.	2,007,416,892.93	2,111,233,577.98

Distribution during the financial period

	Unit	Net unit amount EUR	Tax credit EUR	Unit gross amount EUR
Dividends paid				
30/10/2023	AMUNDI EURO LIQUIDITY SRI BDF-D	2.18		2.18
Dividends to be paid				
	AMUNDI EURO LIQUIDITY SRI BDF-D			

Information on performance fees (In EUR)

	29/02/2024
Unit AMUNDI EURO LIQUIDITY SRI E-C Provision for variable management fees Percentage of provision for variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	
Unit AMUNDI EURO LIQUIDITY SRI I2-C Provision for variable management fees Percentage of provision for variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	1,272,388.71 0.003 2,240,238.60 0.006
Unit AMUNDI EURO LIQUIDITY SRI IC-C Provision for variable management fees Percentage of provision for variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	300,397.32 0.004 299,212.46 0.004
Unit AMUNDI EURO LIQUIDITY SRI P-C Provision for variable management fees Percentage of provision for variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	
Unit AMUNDI EURO LIQUIDITY SRI R-C Provision for variable management fees Percentage of provision for variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	2,502.98 0.004 756.30 0.001
Unit AMUNDI EURO LIQUIDITY SRI S-C Provision for variable management fees Percentage of provision for variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	3.04 0.007

Information on performance fees (In EUR) (next)

	29/02/2024
Unit AMUNDI EURO LIQUIDITY SRI Z-C	
Provision for variable management fees	292,178.35
Percentage of provision for variable management fees (1)	0.004
Earned variable management fees (due to redemptions)	286,585.19
Percentage of earned variable management fees (due to redemptions) (2)	0.004

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

(2) in relation to average net assets.

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

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

Amount					
% of Net Assets*					

*% excluding cash and cash equivalent

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

Amount				2,312,701,434.41	
% of Net Assets				4.19%	

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

ITALY BUONI POLIENNALI DEL TESORO ITALY				1,310,934,789.41	
ITALY CERT DI CREDITO DEL TESORO-CCTSA ITALY				483,451,925.00	
ITALY GOVERNMENT INTERNATIONAL BOND ITALY				424,818,420.00	
SPAIN GOVERNMENT BOND SPAIN				93,496,300.00	

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

UNICREDITO ITALIANO SPA ITALY				936,545,625.00	
MORGAN STANLEY BANK AG (FX BRANCH) GERMANY				683,716,600.00	
COMMERZBANK AG GERMANY				489,000,000.01	
BANCO BILBAO VIZCAYA ARG MADRID SPAIN				139,999,289.40	
CREDIT AGRICOLE SA FRANCE				63,439,920.00	

UCITS AMUNDI EURO LIQUIDITY SRI

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

Type					
- Equities					
- Bonds				1,503,673,734.40	
- UCITS					
- Notes					
- Cash					
Rating					
Collateral currency					
Euro				2,312,701,434.41	

f) Settlement and clearing

Tri-party				X	
Central Counterparty					
Bilateral	X			X	

g) Maturity tenor of the collateral broken down in maturity buckets

< 1 day					
[1 day - 1 week]					
]1 week - 1 month]					
]1 month - 3 months]					
]3 months - 1 year]				103,150,000.00	
> 1 year				824,290,525.00	
Open				1,385,260,909.41	

UCITS AMUNDI EURO LIQUIDITY SRI

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

< 1 day					
[1 day - 1 week]				410,064,389.41	
]1 week - 1 month]				1,902,637,045.00	
]1 month - 3 months]					
]3 months - 1 year]					
> 1 year					
Open					

i) Reuse of collateral

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

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

Caceis Bank					
Securities				2,312,701,434.41	
Cash					

k) Custody of collateral provided by the UCI

Securities					
Cash					

l) Breakdown of revenue and expenses

Incomes					
- UCITS				59,509,647.01	
- Manager					
- Third parties					
Cost					
- UCITS					
- Manager					
- Third parties					

e) Type and quality of collateral

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

i) Reuse of collateral

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

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

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

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

k) Custody of collateral provided by the UCI

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

l) Breakdown of revenue and expenses

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

Securities portfolio on 29/02/2024 in EUR

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
Deposits				
DAT BRED 03/04/24	EUR	216,000,000	221,185,110.00	0.40
DAT BRED 04/03/24	EUR	226,000,000	231,411,915.28	0.42
DAT BRED 5.08.24 EST	EUR	165,000,000	166,667,306.67	0.30
DAT BRED 8/8/24 ESTR	EUR	630,000,000	633,827,040.00	1.15
DAT CM/ARKEA18.10.24	EUR	43,000,000	43,670,901.53	0.08
DAT CMARKEA 2/12/24	EUR	108,000,000	109,115,088.00	0.20
DAT CM ARKEA 9/10/24	EUR	56,000,000	56,939,414.00	0.10
DAT CMARKEA ESTR 0.3	EUR	50,000,000	50,916,390.28	0.09
DAT CMARK ESTR131224	EUR	50,000,000	50,463,450.00	0.09
DAT CMBRFR2B 010824	EUR	59,000,000	60,447,024.17	0.11
DAT CMBRFR2B 020824	EUR	100,000,000	102,441,541.67	0.19
DAT NAT 240424 ESTR	EUR	200,000,000	206,522,466.67	0.38
DAT SABAD F 13.3.24	EUR	83,000,000	83,264,677.78	0.15
TOTAL Deposits			2,016,872,326.05	3.66
Bonds and similar securities				
Listed bonds and similar securities				
CANADA				
Bank of Montreal E3R+0.45% 06-06-25	EUR	168,500,000	170,805,362.71	0.32
BANK OF MONTREAL E3R+0.47% 05-09-25	EUR	61,000,000	61,783,467.73	0.11
Bank of Nova Scotia E3R+0.43% 02-05-25	EUR	126,000,000	126,787,193.40	0.23
BANK OF NOVA SCOTIA E3R+0.5% 22-09-25	EUR	110,000,000	111,296,445.33	0.21
BANK OF NOVA SCOTIA E3R+0.52% 12-12-25	EUR	95,500,000	96,742,372.23	0.17
NATL BANK OF CANADA E3R+0.55% 13-06-25	EUR	118,000,000	119,531,941.56	0.21
TORONTO DOMINION BANK E3R+0.45% 21-07-25	EUR	98,600,000	99,409,006.43	0.18
TORONTO DOMINION BANK THE E3R+0.45% 20-01-25	EUR	124,010,000	124,985,069.96	0.23
TOTAL CANADA			911,340,859.35	1.66
FRANCE				
ALD E3R+0.55% 21-02-25 EMTN	EUR	141,800,000	142,451,641.90	0.26
ALD E3R+0.65% 06-10-25 EMTN	EUR	96,600,000	97,794,410.70	0.17
BNP PAR E3R+0.3% 24-02-25 EMTN	EUR	185,500,000	185,974,873.82	0.34
CA E3R+0.32% 07-03-25 EMTN	EUR	85,100,000	86,132,070.11	0.16
SG E3R+0.5% 19-01-26 EMTN	EUR	73,800,000	74,409,265.74	0.13
TOTAL FRANCE			586,762,262.27	1.06
GERMANY				
VOLKSWAGEN FINANCIAL SERVICES AG E3R+0.7% 10-04-24	EUR	130,000,000	130,894,930.83	0.23
TOTAL GERMANY			130,894,930.83	0.23
LUXEMBOURG				
SG ISSUER ZCP 29-11-24 EMTN	EUR	159,000,000	160,579,188.00	0.29
TOTAL LUXEMBOURG			160,579,188.00	0.29
NETHERLANDS				
ABN AMRO BK E3R+0.38% 22-09-25	EUR	116,000,000	117,225,567.07	0.21
COOPERATIEVE RABOBANK UA OISEST+0.29% 04-11-24	EUR	189,500,000	192,391,207.82	0.35
TOYOTA MOTOR FINANCE NETHERLANDS BV E1R+0.28% 23-12-24	EUR	116,500,000	117,541,089.31	0.22

UCITS AMUNDI EURO LIQUIDITY SRI

Securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.33% 29-11-24	EUR	105,500,000	105,541,381.79	0.19
TOTAL NETHERLANDS			532,699,245.99	0.97
SPAIN				
BANCO NTANDER E3R+0.55% 16-01-25	EUR	127,500,000	128,671,100.25	0.23
TOTAL SPAIN			128,671,100.25	0.23
SWEDEN				
SKANDINAVISKA ENSKILDA BANKEN AB E3R+0.45% 13-06-25	EUR	101,300,000	102,604,846.43	0.18
VOLVO TREASURY AB E3R+0.5% 09-01-26	EUR	79,200,000	79,818,255.44	0.14
VOLVO TREASURY AB E3R+0.55% 21-11-25	EUR	117,500,000	117,668,600.75	0.22
TOTAL SWEDEN			300,091,702.62	0.54
UNITED STATES OF AMERICA				
ATT E3R+0.4% 06-03-25	EUR	125,000,000	126,512,279.17	0.24
EATON CAPITAL UN E3R+0.25% 03-06-24	EUR	125,000,000	126,354,648.61	0.23
GEN MILLS E3R+0.3% 08-11-24	EUR	95,000,000	95,337,850.61	0.17
GEN MILLS E3R+0.4% 08-11-24	EUR	196,000,000	196,843,374.93	0.36
STRYKER E3R+0.3% 16-11-24	EUR	200,000,000	200,432,377.78	0.36
TOTAL UNITED STATES OF AMERICA			745,480,531.10	1.36
TOTAL Listed bonds and similar securities			3,496,519,820.41	6.34
TOTAL Bonds and similar securities			3,496,519,820.41	6.34
Credit instruments				
Credit instruments traded in a regulated market or equivalent				
FINLAND				
NORDEA BKP ZCP 18-11-24	EUR	122,500,000	119,165,728.50	0.21
NORDEA BKP ZCP 19-11-24	EUR	73,500,000	71,491,016.89	0.13
NORDEA BKP ZCP 24-10-24	EUR	120,000,000	117,016,628.87	0.21
TOTAL FINLAND			307,673,374.26	0.55
IRELAND				
INTE BANK IREL ZCP 13-11-24	EUR	105,000,000	102,095,451.05	0.19
INTE BANK IREL ZCP 13-12-24	EUR	104,000,000	100,817,486.65	0.18
INTE BANK IREL ZCP 14-11-24	EUR	106,000,000	103,057,302.99	0.18
JOHN NTRO INTL PLC ZCP 24-05-24	EUR	65,000,000	64,400,538.68	0.12
TOTAL IRELAND			370,370,779.37	0.67
ITALY				
UNICREDIT ZCP 08-03-24	EUR	199,000,000	198,847,761.05	0.36
TOTAL ITALY			198,847,761.05	0.36
LUXEMBOURG				
INTE BANK LUXE ZCP 10-01-25	EUR	170,000,000	164,339,682.13	0.30
INTE BANK LUXE ZCP 13-06-24	EUR	161,000,000	159,143,794.13	0.29
INTE BANK LUXE ZCP 14-10-24	EUR	172,000,000	167,757,362.25	0.30
INTE BANK LUXE ZCP 15-04-24	EUR	180,500,000	179,604,942.39	0.33
TOTAL LUXEMBOURG			670,845,780.90	1.22
NETHERLANDS				
ABN AMRO BK ZCP 11-10-24	EUR	157,000,000	153,338,428.26	0.28

Securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
TELE EURO BV ZCP 04-04-24	EUR	144,500,000	143,958,476.97	0.26
TOTAL NETHERLANDS			297,296,905.23	0.54
SPAIN				
BANCO NTANDER ZCP 10-10-24	EUR	360,000,000	351,466,908.70	0.64
TOTAL SPAIN			351,466,908.70	0.64
SWEDEN				
SKAN ENSK BANK AB ZCP 04-11-24	EUR	60,000,000	58,465,307.76	0.10
SKAN ENSK BANK AB ZCP 11-11-24	EUR	35,000,000	34,081,948.48	0.06
SKAN ENSK BANK AB ZCP 22-07-24	EUR	164,000,000	161,511,160.42	0.30
SVEN HAND AB ZCP 01-10-24	EUR	200,000,000	195,440,685.85	0.35
SVEN HAND AB ZCP 03-10-24	EUR	124,000,000	121,149,260.97	0.21
SVEN HAND AB ZCP 11-09-24	EUR	97,000,000	94,982,178.01	0.18
SVEN HAND AB ZCP 24-01-25	EUR	100,000,000	96,652,447.84	0.18
TOTAL SWEDEN			762,282,989.33	1.38
UNITED KINGDOM				
BARC B OISEST+0.23% 25-07-24	EUR	135,000,000	135,590,923.20	0.25
BARC B OISEST+0.23% 30-05-24	EUR	150,000,000	151,632,474.00	0.27
BARCLAYS BANK PLC 270524 OISEST 0.15	EUR	34,500,000	34,514,404.30	0.06
BARCLAYS BK AUTRE V 21-08-24	EUR	210,500,000	210,752,577.61	0.38
MUFG BANK LTD LOND ZCP 09-05-24	EUR	40,000,000	39,700,368.53	0.07
SSE PLC. 080424 FIX 4.07	EUR	46,000,000	45,806,193.51	0.09
TOTAL UNITED KINGDOM			617,996,941.15	1.12
UNITED STATES OF AMERICA				
FISERV ZCP 28-03-24	EUR	27,000,000	26,919,702.23	0.05
FISERV ZCP 28-03-24	EUR	20,000,000	19,940,520.17	0.04
TOTAL UNITED STATES OF AMERICA			46,860,222.40	0.09
TOTAL Credit instruments traded in a regulated market or equivalent			3,623,641,662.39	6.57
Credit instruments traded in a regulated market or equivalent				
BELGIUM				
BNP PARIBAS FORTIS SA. 090924 FIX 4.041	EUR	145,000,000	142,028,456.80	0.26
BNP PARIBAS FORTIS SA. 100225 FIX 3.6421	EUR	160,000,000	154,381,955.72	0.28
BNP PARIBAS FORTIS SA. 121124 FIX 3.772	EUR	92,000,000	89,534,874.74	0.16
BNP PARIBAS FORTIS SA. 231224 FIX 3.635	EUR	223,000,000	216,165,951.28	0.39
KBC BANK 040324 FIX 3.96	EUR	200,000,000	199,934,090.06	0.36
KBC BANK 280524 FIX 3.99	EUR	188,000,000	186,182,283.20	0.34
TOTAL BELGIUM			988,227,611.80	1.79
FINLAND				
NORD B OISEST+0.22% 12-08-24	EUR	90,000,000	91,497,542.85	0.16
NORD B OISEST+0.22% 14-03-24	EUR	139,000,000	142,188,915.61	0.26
NORD B OISEST+0.22% 20-08-24	EUR	60,000,000	60,941,962.53	0.11
NORD B OISEST+0.23% 13-09-24	EUR	112,000,000	113,855,457.95	0.21
NORD B OISEST+0.27% 14-06-24	EUR	155,000,000	158,668,727.29	0.29
NORD B OISEST+0.29% 04-10-24	EUR	150,000,000	152,727,360.54	0.28
NORD B OISEST+0.31% 15-07-24	EUR	305,000,000	313,277,502.77	0.56

Securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
NORDEA BANK ABP. 200924 OISEST 0.24	EUR	108,000,000	109,709,919.96	0.20
OP CORPORATE BANK PLC 100125 FIX 3.61	EUR	150,000,000	145,167,196.15	0.26
OP CORPORATE BANK PLC 140125 FIX 3.565	EUR	50,000,000	48,370,600.41	0.09
OP CORPORATE BANK PLC 241024 FIX 4.12	EUR	50,000,000	48,761,592.89	0.09
OP CORPORATE BANK PLC 260924 FIX 4.18	EUR	116,000,000	113,450,606.57	0.21
TOTAL FINLAND			1,498,617,385.52	2.72
FRANCE				
ARVAL SERVICE LEASE SA 010724 FIX 3.95	EUR	36,000,000	35,523,245.94	0.06
ARVAL SERVICE LEASE SA 020724 FIX 4.2125	EUR	80,000,000	78,932,129.20	0.14
ARVAL SERVICE LEASE SA 150724 FIX 3.965	EUR	150,000,000	147,758,478.71	0.27
ARVAL SERVICE LEASE SA 220724 FIX 4.0	EUR	30,000,000	29,536,624.73	0.05
BANQ F OISEST+0.33% 10-09-24	EUR	142,000,000	144,971,921.39	0.27
BANQUE FEDERATIVE 030225 OISEST 0.32	EUR	163,000,000	163,435,446.17	0.29
BANQUE FEDERATIVE 040724 OISEST 0.29	EUR	214,000,000	218,322,970.49	0.39
BANQUE FEDERATIVE 041124 OISEST 0.33	EUR	20,000,000	20,249,161.24	0.03
BANQUE FEDERATIVE 070125 OISEST 0.33	EUR	161,000,000	162,056,205.52	0.29
BANQUE FEDERATIVE 111024 OISEST 0.32	EUR	140,500,000	142,911,321.65	0.26
BANQUE FEDERATIVE 111224 OISEST 0.31	EUR	80,000,000	80,489,877.78	0.14
BANQUE FEDERATIVE 130824 OISEST 0.32	EUR	222,000,000	227,331,696.92	0.41
BANQUE FEDERATIVE 130924 OISEST 0.3	EUR	180,000,000	182,381,308.80	0.33
BANQUE FEDERATIVE 131124 OISEST 0.34	EUR	253,000,000	256,382,046.65	0.46
BANQUE FEDERATIVE 140125 OISEST 0.33	EUR	202,000,000	203,151,744.75	0.37
BFCM (BANQUE FEDER 020424 OISEST 0.29	EUR	180,000,000	185,596,436.35	0.33
BFCM (BANQUE FEDER 020524 OISEST 0.31	EUR	165,000,000	170,186,602.07	0.31
BFCM (BANQUE FEDER 090524 OISEST 0.31	EUR	300,000,000	309,233,357.00	0.56
BFCM (BANQUE FEDER 110424 OISEST 0.35	EUR	265,000,000	274,688,401.77	0.50
BNP PA OISEST+0.24% 09-08-24	EUR	260,000,000	264,417,356.60	0.48
BNP PA OISEST+0.285% 10-07-24	EUR	170,000,000	174,298,490.14	0.32
BNP PARIBAS 010324 OISEST 0.23	EUR	165,000,000	170,034,397.23	0.31
BNP PARIBAS 090924 OISEST 0.25	EUR	40,000,000	40,551,050.34	0.08
BNP PARIBAS 180424 OISEST 0.27	EUR	327,000,000	337,612,850.40	0.61
BNP PARIBAS 190324 OISEST 0.22	EUR	272,000,000	279,832,883.73	0.50
BNP PARIBAS 310125 OISEST 0.28	EUR	198,000,000	198,688,869.50	0.36
BNP PARIBAS 310524 OISEST 0.28	EUR	323,000,000	333,123,465.47	0.61
BNP PARIBAS 311024 OISEST 0.23	EUR	88,000,000	88,306,453.65	0.16
BNP PARIBAS SECURITIES SERVICES 171224 OISEST 0.24	EUR	212,000,000	212,266,050.93	0.39
BPCE (ISSUER) 070225 OISEST 0.33	EUR	250,000,000	250,693,180.83	0.45
BPCE (ISSUER) 080125 OISEST 0.34	EUR	55,000,000	55,361,392.60	0.10
BPCE (ISSUER) 081124 OISEST 0.34	EUR	120,000,000	121,615,083.20	0.22
BPCE (ISSUER) 100125 OISEST 0.34	EUR	262,000,000	263,657,206.11	0.47
BPCE (ISSUER) 101224 OISEST 0.33	EUR	140,000,000	140,889,423.93	0.26
BPCE (ISSUER) 111024 OISEST 0.34	EUR	250,000,000	254,371,793.61	0.46
BPCE (ISSUER) 170125 OISEST 0.34	EUR	100,000,000	100,522,732.00	0.18
BPCE (ISSUER) 211024 OISEST 0.28	EUR	80,000,000	80,408,708.27	0.14

Securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
BPCE S.A. 020824 OISEST 0.35	EUR	343,000,000	351,787,483.93	0.64
BPCE S.A. 060924 OISEST 0.34	EUR	221,000,000	225,756,888.72	0.41
BPCE S.A. 180624 OISEST 0.28	EUR	110,000,000	112,179,559.86	0.20
BPCE S.A. 180924 OISEST 0.34	EUR	80,000,000	81,621,551.33	0.15
BPCE SA 050624 OISEST 0.34	EUR	168,500,000	173,823,301.14	0.32
BPCE SA 100524 OISEST 0.34	EUR	250,000,000	258,471,034.44	0.47
BRED BANQUE POPULAIRE 020424 OISEST 0.2	EUR	200,000,000	203,577,994.22	0.37
BRED BANQUE POPULAIRE 030424 OISEST 0.28	EUR	340,000,000	348,650,878.02	0.63
CA CONSUMER FINANCE 290424 OISEST 0.12	EUR	160,000,000	160,588,375.55	0.29
CAISSE REGIONALE D 140225 OISEST 0.32	EUR	15,000,000	15,026,471.67	0.03
CRCAM ALPES PROVENCE 060225 OISEST 0.32	EUR	10,000,000	10,028,629.70	0.02
CRCAM AQUITAINE 081024 OISEST 0.31	EUR	50,000,000	50,873,188.86	0.09
CRCAM AQUITAINE 251024 OISEST 0.33	EUR	20,000,000	20,311,561.02	0.03
CRCAM NORMANDIE SEINE 050724 OISEST 0.37	EUR	17,000,000	17,487,471.86	0.04
CRCAM NORMANDIE SEINE 110724 OISEST 0.33	EUR	20,000,000	20,490,203.95	0.04
CRCAM NORMANDIE SEINE 200125 OISEST 0.3	EUR	60,000,000	60,052,311.00	0.10
CREDIT AGRICOLE CORP IB 060524 OISEST 0.34	EUR	215,000,000	221,756,287.20	0.40
CREDIT AGRICOLE SA 040624 OISEST 0.36	EUR	195,000,000	201,195,031.38	0.36
CREDIT AGRICOLE SA 100125 OISEST 0.32	EUR	180,000,000	181,087,632.50	0.33
CREDIT AGRICOLE SA 110724 OISEST 0.29	EUR	197,000,000	201,073,792.33	0.37
CREDIT AGRICOLE SA 111024 OISEST 0.3	EUR	235,000,000	238,966,040.17	0.43
CREDIT AGRICOLE SA 120824 OISEST 0.3	EUR	191,000,000	194,965,266.96	0.35
CREDIT AGRICOLE SA 130324 OISEST 0.32	EUR	297,000,000	308,463,736.10	0.56
CREDIT AGRICOLE SA 130924 OISEST 0.31	EUR	334,000,000	340,798,815.68	0.62
CREDIT AGRICOLE SA 140824 OISEST 0.29	EUR	120,000,000	122,426,259.60	0.22
CREDIT AGRICOLE SA 160524 OISEST 0.35	EUR	240,000,000	248,033,784.73	0.45
CREDIT AGRICOLE SA 180424 OISEST 0.3	EUR	195,000,000	200,176,600.38	0.36
CREDIT AGRICOLE SA 220724 OISEST 0.27	EUR	134,000,000	136,582,676.70	0.25
CREDIT AGRICOLE SA 221124 OISEST 0.32	EUR	333,000,000	336,999,599.73	0.62
CREDIT AGRICOLE SA 231024 OISEST 0.3	EUR	111,000,000	112,329,616.46	0.20
CREDIT AGRICOLE SA 240125 OISEST 0.31	EUR	194,000,000	194,821,133.13	0.36
CREDIT INDUSTRIEL ET COMMERCIAL 070225 O	EUR	195,000,000	195,513,250.24	0.35
CREDIT INDUSTRIEL ET COMMERCIAL 090424 O	EUR	334,500,000	344,684,422.45	0.63
CREDIT INDUSTRIEL ET COMMERCIAL 090924 O	EUR	40,000,000	40,096,896.43	0.07
CREDIT INDUSTRIEL ET COMMERCIAL 150724 O	EUR	143,000,000	146,425,047.02	0.26
CREDIT LYONNAIS 070324 OISEST 0.31	EUR	135,000,000	139,127,653.50	0.25
CREDIT MUTUEL ARKEA 050624 OISEST 0.33	EUR	34,000,000	35,069,774.58	0.06
EDF 150324 FIX 3.975	EUR	112,000,000	111,825,869.73	0.21
EDF 280324 FIX 3.975	EUR	25,000,000	24,925,132.07	0.05
ENGIE SA 110424 OISEST 0.1	EUR	100,000,000	100,558,803.89	0.18
ENGIE SA 150424 OISEST 0.12	EUR	213,000,000	214,105,263.75	0.39
ENGIE SA 300424 OISEST 0.11	EUR	95,000,000	95,319,449.37	0.18
LA BANQUE POSTALE 250424 OISEST 0.09	EUR	100,000,000	100,564,616.66	0.19
LA BANQUE POSTALE 270824 OISEST 0.25	EUR	118,000,000	119,354,171.12	0.22

Securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
LA BANQUE POSTALE 290724 OISEST 0.22	EUR	110,000,000	111,244,671.54	0.21
LCL CREDIT LYONNAIS 120924 OISEST 0.32	EUR	80,000,000	81,663,663.73	0.15
LCL CREDIT LYONNAIS 190824 OISEST 0.21	EUR	200,000,000	201,035,827.78	0.36
NATIXIS 050424 OISEST 0.3	EUR	124,000,000	127,835,942.07	0.23
NATIXIS 050724 OISEST 0.35	EUR	305,000,000	313,686,062.47	0.57
NATIXIS 081124 OISEST 0.34	EUR	354,000,000	358,933,245.37	0.65
NATIXIS 110424 OISEST 0.33	EUR	179,000,000	185,531,208.30	0.34
NATIXIS 121224 OISEST 0.33	EUR	315,000,000	316,924,208.91	0.57
SG OISEST+0.415% 31-01-25	EUR	205,000,000	205,909,378.32	0.37
SG OISEST+0.44% 31-01-25	EUR	122,000,000	122,593,402.92	0.22
SG OISEST+0.5% 11-07-25	EUR	215,000,000	216,849,478.97	0.40
SG OISEST+0.53% 17-02-25	EUR	118,000,000	118,389,282.20	0.22
SOCIETE FINANCIERE AGACHE 160524 FIX 4.0	EUR	35,000,000	34,704,379.70	0.06
SOCIETE GENERALE 041124 OISEST 0.0	EUR	243,000,000	246,549,412.44	0.45
SOCIETE GENERALE 160525 OISEST 0.5	EUR	190,000,000	192,658,215.90	0.35
SOCIETE GENERALE 210225 OISEST 0.31	EUR	76,000,000	76,066,182.70	0.14
SOCIETE GENERALE 310325 OISEST 0.38	EUR	216,500,000	216,979,270.86	0.39
SOCIETE GENERALE 310524 OISEST 0.2	EUR	150,000,000	152,139,483.42	0.28
SOCIETE GENERALE 310724 OISEST 0.36	EUR	210,000,000	215,488,388.74	0.39
SOCIETE GENERALE 311024 OISEST 0.31	EUR	87,000,000	88,009,326.49	0.16
SOCIETE GENERALE SA 020424 OISEST 0.34	EUR	325,000,000	336,673,350.63	0.61
SOCIETE GENERALE SA 030524 OISEST 0.35	EUR	289,000,000	299,037,430.31	0.54
SOCIETE GENERALE SA 220324 OISEST 0.38	EUR	224,000,000	232,681,244.13	0.43
SOCIETE GENERALE SA 310724 OISEST 0.4	EUR	167,000,000	171,424,771.88	0.31
THALES SERVICES SAS 090424 FIX 3.945	EUR	27,500,000	27,381,806.82	0.05
THALES SERVICES SAS 090424 FIX 3.945	EUR	16,500,000	16,429,084.09	0.03
VEOLIA ENVIRONNEMENT 050424 FIX 3.965	EUR	10,000,000	9,961,485.02	0.02
TOTAL FRANCE			18,094,544,100.51	32.81
GERMANY				
UNIPER SE 060324 FIX 4.46	EUR	45,500,000	45,471,735.74	0.08
TOTAL GERMANY			45,471,735.74	0.08
IRELAND				
INTE BANK IREL ZCP 17-05-24	EUR	99,000,000	98,156,508.89	0.18
INTESA SANPAOLO BANK IRELAND PLC 120724	EUR	172,000,000	169,469,365.13	0.31
INTESA SANPAOLO BANK IRELAND PLC 130524	EUR	215,000,000	213,264,116.54	0.38
TOTAL IRELAND			480,889,990.56	0.87
ITALY				
CASSA DEPOSITI E PRESTITI SPA 160424 FIX	EUR	99,000,000	98,498,362.90	0.18
ENI SPA 110324 FIX 4.04	EUR	175,000,000	174,802,589.61	0.32
ENI SPA 260424 FIX 4.03	EUR	50,000,000	49,689,151.01	0.09
SNAM SPA 220324 FIX 4.05	EUR	32,000,000	31,924,538.24	0.06
SNAM SPA 220324 FIX 4.05	EUR	18,000,000	17,957,552.76	0.04
UNIC B OISEST+0.23% 22-03-24	EUR	184,000,000	187,449,533.05	0.34
UNICREDIT SPA-221124 ESTR 0.275	EUR	144,500,000	144,634,524.68	0.26

Securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
UNICREDIT SPA-LONDON BRANCH 080824 OISEST 0.21	EUR	106,500,000	106,783,328.94	0.19
UNICREDIT SPA-LONDON BRANCH 081124 OISEST 0.275	EUR	134,000,000	134,354,563.85	0.24
UNICREDIT SPA-LONDON BRANCH 120424 OISES	EUR	200,000,000	203,302,579.67	0.37
TOTAL ITALY			1,149,396,724.71	2.09
LUXEMBOURG				
INTE BANK LUXE ZCP 08-04-23	EUR	320,000,000	318,661,427.44	0.58
INTE BANK LUXE ZCP 11-03-24	EUR	180,000,000	179,802,676.55	0.33
INTESA SANPAOLO BANK LUXEMBOURG 021224 F	EUR	141,000,000	136,836,007.32	0.25
INTESA SANPAOLO BANK LUXEMBOURG 041124 F	EUR	148,000,000	144,038,356.25	0.26
INTESA SANPAOLO BANK LUXEMBOURG 140324 FIX 4.1	EUR	180,500,000	180,242,585.05	0.33
INTESA SANPAOLO BANK LUXEMBOURG 170524 FIX 4.21	EUR	99,000,000	98,156,508.89	0.18
MEDIOBANCA INTERNATIONAL (LUX) 300424 FIX 4.22	EUR	40,000,000	39,745,074.87	0.07
MEDIOBANCA INTERNATIONAL (LUX) 300824 FIX 3.92	EUR	45,000,000	44,130,472.10	0.08
REPSOL EUROPE FINANCE SARL 190424 FIX 4.0	EUR	85,000,000	84,534,066.46	0.15
SG ISS OISEST+0.05% 15-07-24	EUR	353,000,000	361,879,551.05	0.65
TOTAL LUXEMBOURG			1,588,026,725.98	2.88
NETHERLANDS				
AVERY DENNISON 080324 FIX 4.09	EUR	25,000,000	24,980,471.66	0.05
COOPERATIEVE RABOBANK UA 221124 OISEST 0.29	EUR	220,000,000	222,712,631.29	0.40
COOPERATIEVE RABOBANK UA 300724 OISEST 0	EUR	102,000,000	104,644,106.16	0.19
IBERDROLA INTERNATIONAL BV 100424 FIX 3.	EUR	55,000,000	54,757,402.14	0.10
IBERDROLA INTERNATIONAL BV 260424 FIX 3.985	EUR	200,000,000	198,762,902.97	0.36
IBERDROLA INTERNATIONAL BV 270524 FIX 3.	EUR	50,000,000	49,520,216.34	0.09
ING BANK N.V. 100524 OISEST 0.31	EUR	177,000,000	182,969,486.27	0.34
ING BANK N.V. 230424 OISEST 0.3	EUR	360,000,000	372,633,239.60	0.68
ING BANK N.V. 310524 OISEST 0.39	EUR	105,000,000	108,406,880.37	0.19
ING BANK NEDERLAND NV 021224 OISEST 0.35	EUR	61,000,000	61,696,547.07	0.11
ING BANK NEDERLAND NV 081024 OISEST 0.34	EUR	177,000,000	180,172,281.96	0.33
ING BANK NEDERLAND NV 081124 OISEST 0.31	EUR	36,300,000	36,803,870.70	0.07
ING BANK NEDERLAND NV 120924 OISEST 0.3	EUR	165,000,000	168,401,313.66	0.30
ING BANK NEDERLAND NV 161224 OISEST 0.29	EUR	209,000,000	210,224,041.25	0.38
ING BANK NEDERLAND NV 240125 FIX 3.67	EUR	147,000,000	142,082,110.34	0.26
ING BANK NEDERLAND NV 251024 OISEST 0.3	EUR	30,000,000	30,463,398.48	0.05
ING BANK NEDERLAND NV 260225 OISEST 0.28	EUR	186,500,000	186,565,690.59	0.34
ING BANK NEDERLAND NV 260924 OISEST 0.31	EUR	200,000,000	203,807,940.28	0.37
ING BANK NEDERLAND NV 261124 OISEST 0.33	EUR	190,000,000	192,267,374.82	0.35
ING BANK NEDERLAND NV 310524 OISEST 0.24	EUR	102,600,000	105,160,470.32	0.19
TELEFONICA EUROPE BV 040424 FIX 4.0	EUR	38,000,000	37,857,592.56	0.06
TENNET HOLDING BV 300424 FIX 4.01	EUR	50,000,000	49,669,507.10	0.09
TOTAL NETHERLANDS			2,924,559,475.93	5.30
SPAIN				
BANCO NTANDER ZCP 29-07-24	EUR	76,500,000	75,253,858.81	0.14
TOTAL SPAIN			75,253,858.81	0.14
SWEDEN				
SKANDINAVISKA E 251024 FIX 4.12	EUR	50,000,000	48,767,878.47	0.08

Securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
SKANDINAVISKA ENS 081124 FIX 4.0285	EUR	49,000,000	47,728,403.70	0.09
SKAN ENSK BANK AB ZCP 21-10-24	EUR	45,000,000	43,907,994.99	0.08
SVEN HAND AB ZCP 02-08-24	EUR	100,000,000	98,339,645.39	0.18
SVEN HAND AB ZCP 23-10-24	EUR	110,000,000	107,260,107.30	0.20
SVENSKA HANDELSBANKEN AB 030125 FIX 3.54	EUR	135,000,000	130,736,135.78	0.24
SVENSKA HANDELSBANKEN AB 071024 FIX 4.19	EUR	50,000,000	48,831,176.95	0.09
SVENSKA HANDELSBANKEN AB 111024 FIX 4.14	EUR	120,000,000	117,148,592.84	0.21
SVENSKA HANDELSBANKEN AB 150724 FIX 4.12	EUR	180,000,000	177,358,156.98	0.33
SVENSKA HANDELSBANKEN AB 160125 FIX 3.587	EUR	104,000,000	100,593,070.25	0.18
SVENSKA HANDELSBANKEN AB 170125 FIX 3.585	EUR	39,000,000	37,718,894.14	0.07
SVENSKA HANDELSBANKEN AB 170724 FIX 4.13	EUR	80,000,000	78,808,669.05	0.14
SVENSKA HANDELSBANKEN AB 191224 FIX 3.63	EUR	41,000,000	39,760,951.38	0.07
SVENSKA HANDELSBANKEN AB 220424 FIX 4.05	EUR	100,000,000	99,440,216.27	0.17
SVENSKA HANDELSBANKEN AB 301024 FIX 4.08	EUR	81,250,000	79,172,280.25	0.14
SVENSKA HANDELSBANKEN AB 310125 FIX 3.54	EUR	99,000,000	95,624,062.59	0.17
Swedbank AB 161024 FIX 4.17	EUR	55,000,000	53,691,034.36	0.10
TOTAL SWEDEN			1,404,887,270.69	2.54
UNITED KINGDOM				
AMCOR UK FINANCE PLC 020424 FIX 4.06	EUR	39,000,000	38,859,147.15	0.07
AMCOR UK FINANCE PLC 050324 FIX 4.06	EUR	35,500,000	35,483,730.58	0.07
AMCOR UK FINANCE PLC 130324 FIX 4.07	EUR	20,000,000	19,972,599.59	0.04
BARC B OISEST+0.23% 03-06-24	EUR	105,000,000	106,130,108.62	0.19
BARC B OISEST+0.23% 05-07-24	EUR	147,000,000	147,986,752.69	0.27
BARCLAYS BANK PLC 090824 OISEST 0.21	EUR	190,000,000	190,477,823.56	0.34
BARCLAYS BANK PLC 120824 OISEST 0.23	EUR	110,000,000	110,248,892.48	0.20
MUFG BANK LTD LOND ZCP 12-03-24	EUR	30,000,000	29,964,203.85	0.06
NIPPON TELEGRAP 220324 FIX 4.06	EUR	16,000,000	15,962,309.06	0.03
NTT FINANCE UK LIMITED 190324 FIX 4.01	EUR	100,000,000	99,800,081.90	0.18
ROYA B OISEST+0.28% 22-11-24	EUR	170,000,000	172,228,286.90	0.31
SSE PLC. 110424 FIX 4.07	EUR	62,000,000	61,717,752.31	0.11
THE TORO BANK LOND ZCP 18-06-24	EUR	200,000,000	197,651,652.45	0.36
UNICREDIT SPA-LONDON BRANCH 040624 OISEST 0.23	EUR	90,000,000	90,942,525.40	0.16
UNICREDIT SPA-LONDON BRANCH 040724 OISEST 0.25	EUR	90,000,000	90,952,167.90	0.16
UNICREDIT SPA-LONDON BRANCH 220724 OISEST 0.22	EUR	40,000,000	40,188,737.61	0.08
UNICREDIT SPA-LONDON BRANCH 220824 OISEST 0.25	EUR	210,000,000	211,004,828.13	0.38
TOTAL UNITED KINGDOM			1,659,571,600.18	3.01
UNITED STATES OF AMERICA				
FISERV INC 110424 FIX 4.02	EUR	35,500,000	35,339,628.44	0.06
FISERV INC 180424 FIX 4.02	EUR	3,500,000	3,481,457.06	0.01
TOTAL UNITED STATES OF AMERICA			38,821,085.50	0.07
TOTAL Credit instruments traded in a regulated market or equivalent			29,948,267,565.93	54.30
TOTAL Credit instruments			33,571,909,228.32	60.87

UCITS AMUNDI EURO LIQUIDITY SRI

Securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
Collective investment undertakings				
General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries				
FRANCE				
AMUNDI EURO LIQUIDITY-RATED SRI I2	EUR	66,730.31	684,167,611.02	1.24
AMUNDI EURO LIQUIDITY SHORT TERM GOVIES IC	EUR	238.668	57,228,048.89	0.10
AMUNDI EURO LIQUIDITY SHORT TERM SRI Z	EUR	2,908.051	301,819,749.13	0.55
BFT AUREUS ISR I2.	EUR	131,839.243	1,351,437,694.99	2.45
CPR CASH I	EUR	5	57,467,701.75	0.10
CPR MONETAIRE ISR - Z	EUR	117.21	2,440,498.56	0.01
SG MONETAIRE PLUS I2	EUR	9,122.9697	935,324,956.64	1.70
TOTAL FRANCE			3,389,886,260.98	6.15
TOTAL General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries			3,389,886,260.98	6.15
TOTAL Collective investment undertakings			3,389,886,260.98	6.15
Securities purchased under agreement to resell				
ITALY				
INFRASTRUCTURE 5.125%04-24	EUR	100,000,000	103,150,000.00	0.19
ITALIE BTP ei 2.35% 15/09/2035	EUR	313,135,000	489,000,000.01	0.89
ITALY 1.901 06/22/31	EUR	41,000,000	34,788,500.00	0.06
ITALY BUONI POLIENNALI DEL TESORO 1.5% 15-05-29	EUR	135,600,000	139,245,700.00	0.25
ITALY BUONI POLIENNALI DEL TESORO 1.6% 22-11-28	EUR	185,000,000	180,782,000.00	0.33
ITALY BUONI POLIENNALI DEL TESORO 2.4% 15-05-39	EUR	110,000,000	115,621,000.00	0.21
ITALY BUONI POLIENNALI DEL TESORO 3.7% 15-06-30	EUR	125,000,000	127,862,500.00	0.23
ITALY BUONI POLIENNALI DEL TESORO 4.0% 15-11-30	EUR	65,000,000	67,671,500.00	0.13
ITALY BUONI POLIENNALI DEL TESORO 4.1% 01-02-29	EUR	144,000,000	150,652,800.00	0.27
ITALY BUONI POLIENNALI DEL TESORO 4.2% 01-03-34	EUR	37,998,000	40,099,289.40	0.07
ITALY CERT DI CREDITO DEL TESOROCCT E6R+0.55% 15-09-25	EUR	374,197,000	383,551,925.00	0.70
ITALY CERT DI CREDITO DEL TESOROCCT E6R+0.75% 15-10-30	EUR	100,000,000	99,900,000.00	0.18
ITALY GOVERNMENT INTL BOND 1.666% 06-05-28	EUR	26,500,000	24,941,800.00	0.04
ITALY GOVERNMENT INTL BOND 1.771% 05-03-29	EUR	26,500,000	24,676,800.00	0.04
ITALY GOVERNMENT INTL BOND 1.862% 02-02-28	EUR	53,000,000	49,629,200.00	0.09
ITALY GOVERNMENT INTL BOND 1.913% 18-05-29	EUR	42,500,000	39,673,750.00	0.07
ITALY GOVERNMENT INTL BOND 2.0% 05-09-32	EUR	29,500,000	24,889,150.00	0.04
ITALY GOVERNMENT INTL BOND 2.127% 22-05-27	EUR	36,000,000	34,732,800.00	0.06
ITALY GOVERNMENT INTL BOND 2.192% 02-02-32	EUR	29,000,000	24,896,500.00	0.05
ITALY GOVERNMENT INTL BOND 5.0% 17-05-33	EUR	61,200,000	63,439,920.00	0.12
TOTAL ITALY			2,219,205,134.41	4.02
SPAIN				
SPAIN GOVERNMENT BOND 0.8% 30-07-29	EUR	70,000,000	63,084,000.00	0.11
SPAIN GOVERNMENT BOND 3.55% 31-10-33	EUR	29,000,000	30,412,300.00	0.06
TOTAL SPAIN			93,496,300.00	0.17
TOTAL Securities purchased under agreement to resell			2,312,701,434.41	4.19

Securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
Compensations for securities taken in repo			5,164,391.30	0.01
Hedges				
Other hedges				
Interest rate swaps				
OISEST/0.0/FIX/3.238	EUR	130,334,880	496,247.39	0.01
OISEST/0.0/FIX/3.246	EUR	95,574,247	291,450.15	
OISEST/0.0/FIX/3.248	EUR	48,260,400	166,426.61	
OISEST/0.0/FIX/3.285	EUR	37,635,766	113,355.70	
OISEST/0.0/FIX/3.287	EUR	100,360,084	302,738.72	
OISEST/0.0/FIX/3.329	EUR	144,717,645	397,468.96	
OISEST/0.0/FIX/3.343	EUR	39,660,307	104,814.37	
OISEST/0.0/FIX/3.351	EUR	215,430,143	578,720.71	
OISEST/0.0/FIX/3.356	EUR	163,706,713	406,098.62	
OISEST/0.0/FIX/3.359	EUR	141,740,331	298,875.96	
OISEST/0.0/FIX/3.36	EUR	96,431,395	202,863.09	
OISEST/0.0/FIX/3.362	EUR	154,317,165	256,090.88	
OISEST/0.0/FIX/3.399	EUR	136,607,775	282,542.08	
OISEST/0.0/FIX/3.467	EUR	143,763,334	245,088.00	
OISEST/0.0/FIX/3.483	EUR	100,704,717	113,747.94	
OISEST/0.0/FIX/3.535	EUR	167,018,938	259,105.95	
OISEST/0.0/FIX/3.541	EUR	101,976,867	96,855.29	
OISEST/0.0/FIX/3.542	EUR	89,432,473	85,964.29	
OISEST/0.0/FIX/3.56	EUR	102,936,662	81,287.42	
OISEST/0.0/FIX/3.632	EUR	44,012,745	37,665.30	
OISEST/0.0/FIX/3.654	EUR	70,677,229	47,871.82	
OISEST/0.0/FIX/3.695	EUR	117,743,867	34,213.68	
OISEST/0.0/FIX/3.696	EUR	57,662,059	31,870.96	
OISEST/0.0/FIX/3.707	EUR	147,052,295	106,142.83	
OISEST/0.0/FIX/3.718	EUR	47,082,218	12,148.49	
OISEST/0.0/FIX/3.724	EUR	33,629,665	4,556.27	
OISEST/0.0/FIX/3.736	EUR	168,599,075	101,119.46	
OISEST/0.0/FIX/3.751	EUR	78,027,174	7,336.15	
OISEST/0.0/FIX/3.755	EUR	192,020,277	148,929.18	
OISEST/0.0/FIX/3.759	EUR	29,405,358	11,933.35	
OISEST/0.0/FIX/3.763	EUR	35,413,270	14,404.29	
OISEST/0.0/FIX/3.787	EUR	93,166,011	44,353.13	
OISEST/0.0/FIX/3.791	EUR	140,184,860	33,264.04	
OISEST/0.0/FIX/3.806	EUR	96,988,506	48,890.36	
OISEST/0.0/FIX/3.812	EUR	311,276,140	172,085.42	
OISEST/0.0/FIX/3.816	EUR	195,011,091	103,866.49	
OISEST/0.0/FIX/3.821	EUR	115,173,034	-29,446.25	
OISEST/0.0/FIX/3.823	EUR	115,178,622	-58,410.17	
OISEST/0.0/FIX/3.824	EUR	150,750,552	-43,803.20	
OISEST/0.0/FIX/3.825	EUR	48,000,409	-25,298.00	
OISEST/0.0/FIX/3.826	EUR	153,482,125	-45,021.24	

Securities portfolio on 29/02/2024 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
OISEST/0.0/FIX/3.827	EUR	48,000,409	-27,369.64	
OISEST/0.0/FIX/3.83	EUR	191,852,657	-62,972.58	
OISEST/0.0/FIX/3.83	EUR	73,425,659	17,703.57	
OISEST/0.0/FIX/3.849	EUR	52,774,836	-32,826.36	
OISEST/0.0/FIX/3.85	EUR	176,834,611	69,296.16	
OISEST/0.0/FIX/3.85	EUR	175,032,717	1,240.17	
OISEST/0.0/FIX/3.851	EUR	105,534,315	-81,019.87	
OISEST/0.0/FIX/3.853	EUR	157,315,364	-3,333.40	
OISEST/0.0/FIX/3.855	EUR	176,169,699	70,396.98	
OISEST/0.0/FIX/3.864	EUR	39,606,901	3,009.82	
OISEST/0.0/FIX/3.875	EUR	49,454,638	3,571.37	
OISEST/0.0/FIX/3.880	EUR	157,123,373	15,504.75	
OISEST/0.0/FIX/3.880	EUR	43,179,412	-44,266.15	
OISEST/0.0/FIX/3.886	EUR	63,680,053	5,877.34	
OISEST/0.0/FIX/3.887	EUR	186,102,376	-2,088.86	
OISEST/0.0/FIX/3.887	EUR	34,290,109	3,850.89	
OISEST/0.0/FIX/3.887	EUR	49,500,743	-500.98	
OISEST/0.0/FIX/3.888	EUR	174,488,490	-8,002.78	
OISEST/0.0/FIX/3.889	EUR	48,042,918	-42,938.82	
OISEST/0.0/FIX/3.896	EUR	118,948,647	-103,991.68	
OISEST/0.0/FIX/3.903	EUR	77,561,927	-14,022.64	
OISEST/0.0/FIX/3.91	EUR	191,834,050	-187,277.58	
OISEST/0.0/FIX/3.914	EUR	111,296,130	-105,079.96	
OISEST/0.0/FIX/3.916	EUR	39,164,448	169.68	
OISEST/0.0/FIX/3.92	EUR	96,593,925	-2,719.59	
OISEST/0.0/FIX/3.92	EUR	96,593,925	-2,719.59	
OISEST/0.0/FIX/3.925	EUR	209,726,826	-9,271.75	
OISEST/0.0/FIX/3.948	EUR	77,514,737	-31,058.41	
OISEST/0.0/FIX/3.952	EUR	96,579,735	-66,951.77	
TOTAL Interest rate swaps			4,900,622.81	0.01
TOTAL Other hedges			4,900,622.81	0.01
TOTAL Hedges			4,900,622.81	0.01
Receivables			16,222,608.59	0.03
Debts			-24,311,676.48	-0.04
Financial accounts			10,358,038,365.47	18.78
Net assets			55,147,903,381.86	100.00

Amundi Asset Management, French “société par actions simplifiée”-SAS. 1,143,615,555 € capital amount.
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