

AMUNDI EURO LIQUIDITY SHORT TERM SRI

UCITS

Asset Management Company

Amundi Asset Management

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UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

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Information about the Fund

Classification

Money market UCI with a standard variable net asset value.

Allocation of net profit

E-C units: Accumulation

EPARGNE BRIO QUOTIDIEN-C units: Accumulation

I-C units: Accumulation

I2- C units: Accumulation

LCL-P- C units: Accumulation

LCL-PE- C units: Accumulation

M- C units: Accumulation

P- C units: Accumulation

PM- C units: Accumulation

S- C units: Accumulation

SG- C units: Accumulation

Z-C units: Accumulation

Allocation of net capital gains realised

E-C units: Accumulation

EPARGNE BRIO QUOTIDIEN-C units: Accumulation

I-C units: Accumulation

I2- C units: Accumulation

LCL-P- C units: Accumulation

LCL-PE- C units: Accumulation

M- C units: Accumulation

P- C units: Accumulation

PM- C units: Accumulation

S- C units: Accumulation

SG- C units: Accumulation

Z-C units: Accumulation

Investment objective

The objective is to outperform the compounded €STR, the representative index of the money-market rate in the Eurozone, after deducting ongoing charges, whilst incorporating ESG criteria into the Fund's security analysis and selection criteria. However, under certain market conditions, such as a very low €STR rate, the net asset value of your Fund may experience a structural decline and may have a negative effect on your Fund's performance, which could prejudice your Fund's capital preservation objective.

Benchmark index

The benchmark index is the compounded €STR.

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

The compounded €STR also takes into account the impact of the reinvestment of interest using the OIS (Overnight Indexed Swap) method.

Investment strategy

1. Strategies used

The UCI promotes environmental, social and governance (ESG) criteria within the meaning of Article 8 of the "Disclosure" Regulation.

The UCI carries a sustainability risk, as defined in the risk profile.

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By seeking to select issuers with the best environmental, social and governance (ESG) practices, the Fund incorporates sustainability factors into its investment process by implementing socially responsible management (SRI management).

In accordance with its investment objective and policy, the UCI promotes environmental characteristics within the meaning of Article 6 of the Taxonomy Regulation. It may partially invest in economic activities which contribute to one or more environmental objectives laid down in Article 9 of the Taxonomy Regulation. However, the Fund does not currently make any commitment with regard to a minimum proportion.

The Fund is comprised of high-quality money market instruments and derivatives. It is in line with the principles of Socially Responsible Investment (SRI). To select stocks eligible for the Fund, the management team relies on a credit analysis combined with a non-financial analysis based on environmental, social and governance (ESG) criteria. The non-financial analysis process is used to assign an ESG rating ranging from A (best rating) to G (lowest rating).

Sequencing of the stages of the investment process

The investment process includes three successive stages:

- The first step is to monitor the investment universe in advance through a detailed analysis of the issuers.

The internal process leads to a preliminary outline of the investment universe focusing on two main areas:

- o A system, notably defining the list of authorised instruments and limits by issuer and instrument type;
- o An eligible investment universe, notably comprising the issuers selected by the Management Company. This assessment is based on a specific appraisal performed by a credit analysis team working independently from the management, following an internal credit quality assessment procedure.

- The second stage involves integrating both financial constraints (regulatory ratios, internal credit assessment process) and non-financial constraints (ESG rating and exclusion) within these analyses.

- The third stage is the construction of the portfolio:

a) Analysis of asset liquidity and liquidity management: this is ensured by using various interest rate instruments available on the markets. The Fund includes assets of varying maturities which are adjusted based on inflows and outflows to ensure its liquidity.

b) Choice of a weighted average maturity: this reflects our forecasts on changes to the €STR and money-market yield curves. Euro fixed income and credit Managers establish together, during a monthly meeting attended by Amundi Asset Management's strategists, forecasts for changes in interest rates and the European Central Bank's monetary policy.

c) Selection of issues and the diversification of securities (bonds, negotiable debt securities) from public and private issuers. This selection is made based on compliance with various parameters:

- o studies carried out by the credit analysis team on behalf of the fixed income management team or other market financial institutions.
- o the management team's assessment of the premium on the securities of this issuer to cover the credit and/or liquidity risk.
- o the more diversification a new issuer can bring to the portfolio, the more interest will be shown in its contribution. Diversification rules governing private issuers are systematically applied to investments according to securities' rating and maturity.
- o each security held in the portfolio is subject to prior agreement by the Risk Department (which is independent of the Management Company) which defines maximum amounts and maturities for each issuer.
- o moreover, the analysis and stock-picking of securities meet socially responsible investment (SRI) principles which include extra-financial ESG (Environmental, Social and Governance) criteria, in addition to the traditional financial criteria described above.

d) Arbitrage: the Management Company systematically sources investment opportunities among money market instruments and bonds with yields in line with or outperforming the €STR depending on the type of instrument and the security's maturity. The managers rely on a proactive trading team to invest in an issuer or a security with selected counterparties.

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- e) Management of the portfolio's average ESG rating by optimising the issuers' ESG rating/return profile. This internal process leads to a preliminary outline of the investment universe focusing on two main areas:
- A system, notably defining the list of authorised instruments and limits by issuer and instrument type;
 - An eligible investment universe, notably comprising the issuers selected by the Management Company. This assessment is based on a specific appraisal performed by a credit analysis team working independently from the management, following an internal credit quality assessment procedure.

The Fund's investment strategy is based on the choice of negotiable debt security or bond issuers, which ensures the most regular increase in NAV possible. To this end, the management team selects securities with a maturity of less than 397 days.

More particularly, the ceilings respected by this fund are as follows:

Weighted Average Maturity ⁽¹⁾ (WAM)	less than or equal to 60 days
Weighted Average Life ⁽²⁾ (WAL)	less than or equal to 120 months
1-day liquidity	more than 7.5% of net assets
7-day liquidity	more than 15 % of net assets
Maximum residual life of securities and instruments	Securities and instruments: 397 days
Maximum residual life of securities and instruments	2 years Variable-rate money market instruments and fixed-rate money market instruments covered by a swap are updated in relation to a money market rate or index.
Credit worthiness of instruments	To evaluate the creditworthiness of securities, at the time of their acquisition, the Management Company may rely, although not exclusively, on investment-grade ratings from recognised rating agencies that it deems most appropriate; however, the Management Company strives to avoid any automatic dependence on such ratings throughout the securities' holding period.

1 WAM = it is used to measure the average term until the maturity of all assets held by the UCITS, weighted to reflect the relative weight of each instrument, and considering the maturity of an adjustable-rate security as the remaining period before the next money-market rate revision rather than the remaining term until the initial principal repayments on the instrument. In practice, the WAM is used to measure the sensitivity of a monetary fund to changes in money market interest rates.

2 WAL = this is the weighted average residual life of each asset held by the UCITS, i.e. the term left to run until the initial principal repayments on the security (without taking into account interest payments and reductions in the principle value). WAL is used to measure credit risk and liquidity risk.

Non-financial analysis

1) Types of ESG criteria

- Private issuers

The analysis of private issuers uses a framework of criteria based on regulations that have universal scope (Global Compact, International Labour Organization, Human Rights, ISO standards, etc.). This framework includes a set of generic criteria applicable to all issuers as well as criteria specific to each sector.

Among the generic criteria, we analyse in particular:

- Energy consumption and greenhouse gas emissions, the protection of biodiversity and water, for the environmental aspect.
- Human capital development, management of work and restructuring, health and safety, social dialogue, relations with clients and suppliers, local communities and respect for human rights, for the social aspect.
- Independence of the board, quality of audits and controls, remuneration policy, shareholders' rights, global ethics and ESG strategy, for the governance aspect.

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Depending on the sector, additional assessments of specific criteria may be carried out with regard to environmental and social aspects. Examples include the production of renewable energy for energy suppliers, ecological vehicles and passenger safety for the automotive industry, or green finance and efforts made to promote greater access to financial services in the banking sector.

- *Public issuers*

The non-financial analysis of States aims to assess and compare the levels of integration of the three ESG criteria in institutional systems and public policies. It is based on around one hundred indicators, divided into 3 aspects: Compliance (e.g. ratification of international treaties), Action (public expenditure related to ESG policies) and Results (quantifiable and measurable).

In the context of socially responsible management (SRI management), the ESG analysis of the investment universe seeks to conduct a more comprehensive assessment of sector-related opportunities and risks specific to each issuer.

2) ESG approach

To reconcile the search for performance with the development of socially responsible practices, ESG criteria are considered according to a combination of approaches: normative and sector-based exclusions, Best-in-Class and engagement.

By seeking to select issuers with the best environmental, social and governance (ESG) practices, the Fund incorporates sustainability factors into its investment process by implementing socially responsible management (SRI management).

1. The Fund applies the Amundi exclusion policy, which includes the following rules:

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

* United Nations Global Compact (UN Global Compact): The Global Compact calls on businesses to adopt, support and implement within their sphere of influence a set of core values in the areas of human rights, labour and environmental standards, and anti-corruption.

2. Using a best-in-class approach, the Fund seeks to give priority to issuers that are sector-leading in terms of ESG criteria, as identified by the Management Company's team of non-financial analysts.

The Fund also applies the following ESG integration rules:

- exclusion of issuers rated F and G at the time of purchase; if an issuer's rating is downgraded to F while it is already in the portfolio, the manager will seek to sell the security in question. However, in the interest of holders, holding the securities until maturity is authorised if they cannot be sold under good conditions;
- a so-called "rating upgrade" approach: the weighted average ESG rating of the portfolio must be higher than the weighted average ESG rating of the investment universe of the Fund after elimination of the worst 20% of issuers;
- at least 90% of the securities in the portfolio are ESG rated.

Limit of the approach adopted

The best-in-class approach does not in principle exclude any business sector. All economic sectors are therefore represented with this approach and the UCI may thus be exposed to certain controversial sectors. To limit the potential non-financial risks of these sectors, the UCI also applies the Amundi exclusion policy for coal and tobacco (details of this policy can be found in the Amundi Responsible Investment Policy available on the website at www.amundi.fr) as well as the Group's commitment policy.

3. Lastly, an active engagement policy promotes dialogue with issuers and supports them in the improvement of their socially responsible practices. Engagement activity takes place in four forms:

- Ongoing engagement with companies with the objective of meeting with companies to better understand

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the ESG issues they face and to encourage companies to increase their consideration of ESG issues and adopt good practice.

- Thematic engagement, which aims to better understand issues that are sometimes underestimated and to bring out good practices.
- Collaborative engagement, which also mobilises other investors in order to achieve a stronger impact and increase the receptivity and responsiveness of companies.
- Pre-GM voting and dialogue, to build deeper relationships with companies, to initiate their thinking on ESG issues and to contribute to the improvement of their practices.

Credit Analysis of issuers

'High quality' is defined according to an internal assessment process that considers various factors, in particular the instrument's credit quality, the instrument's asset class, its liquidity profile and, for structured financial instruments, operational risks and counterparty risks inherent to the investment's structure.

Internal credit quality assessment procedure

I) Description of the scope of the procedure

The Management Company has set up an internal credit quality assessment procedure for money market UCIs. Its purpose is to establish the principles and methodologies that will ensure that these UCIs invest in assets that have a positive evaluation with regard to credit quality.

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

- the principles of prudence, suitability and relevance at all key stages affecting the investment cycle, and
- the analysis methodologies used both to determine the eligibility of credit for purchase by the money market UCI and to monitor any deterioration in the current credit investments in order to avoid keeping assets that are likely to default.

II) Description of parties involved in the procedure

The Amundi Group Risk Committee and the Credit Risk Committee that stems from it are responsible for defining the risk policy applicable to all Amundi Group entities (risks taken on behalf of third parties and on their own account). In this context, the Amundi Group Risk Committee has full jurisdiction for the following:

- defining Amundi's risk policy;
- determining the risk framework for each product or activity;
- approving the risk oversight for management strategies and investment processes;
- approving the methodologies for calculating risk indicators;
- approving credit limits;
- making decisions regarding the use of new financial instruments by the UCIs;
- reviewing the results of the controls that are performed;
- making the necessary decisions to resolve any anomalies detected.

The Group Risk Committee delegates the specific duties entrusted to it to several subcommittees.

The Credit Risk Committee therefore approves the limits per issuer for the UCIs overseen, and the sole-risk and counterparty limits for all UCIs in the Amundi Group. The decisions of the Credit Risk Committee are made by its Chair, based on discussions within the Committee, and are not subject to a vote.

The decisions of the Group Risk Committee and the Credit Risk Committee are enforced through the use of a maximum risk framework for each subsidiary of the Amundi Group, with the understanding that each subsidiary retains its full autonomy and independence to judge the appropriateness of these framework decisions, and can impose additional credit restrictions for money market UCIs, if deemed necessary by the heads and competent bodies defined by the governance of each subsidiary.

The Group Risk Committee and the Credit Risk Committee are chaired by the Deputy CEO in charge of the Business Support and Control Division, and in his or her absence, by the Chief Risk Officer. The other permanent members of the Group Risk Committee are the heads of the following business lines: Investment, Sales (Individual Clients, Institutional Clients), Operations, Services and Technology, and Control (Compliance, Audit and Risks, including the heads of the expertise, investment and operational Risk

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Divisions). The Credit Risk Committee also has permanent guests, these being the head of the credit risk analysis and risk oversight team and the team's analysts.

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

III) Description of the methodology

At all key stages of the investment cycle, at the request of management, an independent credit analysis and credit management team linked to Amundi's Risk team implements the applicable methodologies:

- collection of information;
- analyses and assessments of credit quality, recommendation of the terms of investment (risk code, amount and maximum maturity limits) to the Credit Risk Committee for approval;
- monitoring of credit risks as approved by the Credit Risk Committee, including placing deteriorating credit on watch and monitoring alerts;
- management of cases exceeding the amount and/or duration limits. Information used for analysis must be reliable and come from multiple sources:
- primary sources: annual reports and publications on issuers' websites, presentation and meeting notes from one-on-ones, roadshows or net roadshows with issuers;
- market sources: verbal and/or written presentations by rating agencies and/or sell-side analyses, public information published by the media.

The criteria used for analysis are:

- quantitative: published operational and financial data, which is analysed not only when accounts are closed but also over time, in order to evaluate trends, and restated, if necessary, in order to estimate the most representative profitability, solvency and liquidity ratios possible;
- qualitative: financial access, operations, strategy, management, governance and reputation, which are evaluated in relation to their coherence, credibility or sustainability in the short and medium term.

Based on the methodologies set out in the procedure to be applied, analyses must focus on profitability, solvency and liquidity, using analytical methods specific to the types of issuers and business sectors concerned (Corporate, Financial, Public Administration, etc.), and in accordance with their asset classes/instruments (non-rated, securitisations, covered, subordinated, etc.). Ultimately, they must make it possible to assess the short- and medium-term visibility in terms of the viability of the issuer, both from an intrinsic point of view and within the context in which it operates.

At the end of the analysis, the assessment is represented by a risk code, and the credit management is represented by a set of limits with regard to amount and maximum maturity, which the credit analysis and management team recommends to the Credit Risk Committee.

The risk code represents the credit quality on a scale from 1 (solid) to 6 (low) in terms of a medium to long-term investment, with monitoring reports and alerts for actions on outstanding amounts in the event of downgrading. The minimum risk code level required for investment in a money market UCI is code 4. However, for very short-term investments (less than six months), credit at risk code 5 (which is at the upper end of the scale) may be exceptionally and selectively authorised.

The amount and maximum maturity limits are calculated taking into account the credit quality, issuer size and the percentage holding of the issuer's consolidated debt. In the event of an overrun, the procedure provided for this purpose is applied in order to remedy the situation:

- either by an immediate sale of excess outstanding amounts, reducing outstanding amounts to within the limits;
- or by a run-off of the outstanding amounts, for which the overrun is then monitored, if justified;
- or by an increase in the limit absorbing the overrun, if justified (in particular, depending on the credit quality and the percentage holding of the issuer's total debt).

These decisions are recorded in writing in accordance with Article 7 of the Delegated Regulation (EU) 2018/990.

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Individual credit entered into the universe of eligible investments is reviewed at least once a year, and as many times as required by events and/or developments impacting the assessment to be carried out on credit quality.

IV) The framework for reviewing methodology

The credit management methodologies for money market UCIs are reviewed and approved by the Risk Committee and 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 UCIs.

2. Description of the assets used (excluding derivatives)

Money market instruments:

The portfolio includes:

up to 100% of the net assets

- government securities in the form of repurchase agreements or short-term securities.
- Treasury notes or short-term bonds issued by the States
- London CDs
- Floating Rate Notes (FRN) and bonds
- Euro Medium Term Notes (EMTNs)
- Euro Commercial Paper
- US Commercial Paper
- Short-term and medium-term negotiable securities
- Asset-Backed Commercial Paper

Holding of shares or units of other UCIs

The Fund may hold up to 10% of its assets in shares or units of the following short-term money market UCIs:

☒ French or European UCITS

☒ French or European AIFs that comply with the criteria defined by the French Monetary and Financial Code

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

3. Derivatives of derivatives used

Information about the counterparties of OTC derivative contracts:

Amundi AM relies on the expertise of Amundi Intermédiation in the context of providing services regarding the selection of counterparties.

Amundi Intermédiation provides Amundi AM with an indicative list of counterparties, the eligibility of which is approved beforehand by the Amundi (Group) Credit Risk Committee, concerning the aspects of counterparty risk.

This list is then approved by Amundi AM at ad-hoc meetings of its "Broker Committees". The purpose of the Broker Committees is to:

- monitor volumes (share broking and net amounts for other products) by intermediary/counterparty, instrument type and market, where applicable;
- express their opinion on the quality of the service provided by the Amundi Intermédiation trading desk;
- carry out a review of the brokers and counterparties, and to draw up the list for the coming period. Amundi AM may decide to limit the list or ask to extend it. If Amundi AM proposes to extend the list of counterparties, at a committee meeting or subsequently, the Amundi Credit Risk Committee must analyse and approve the list once again.

The Amundi AM Broker Committees include Management Directors or their representatives, representatives of the Amundi Intermédiation trading desk, an operations manager, a Risk Control manager and a Compliance manager.

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The manager may invest in the following derivatives:

- Type of markets:

☒ regulated
☒ organised
☒ over-the-counter

- Risks in which the manager intends to trade:

☐ equity
☒ interest rate
☒ currency
☐ credit
☐ other risks

- Types of transactions and description of all operations that must be limited to the achievement of the investment objective:

☒ hedging
☐ exposure
☐ arbitrage
☐ other

- Types of instruments used:

☒ Futures: interest rates
☒ Options: interest rates
☒ currency and interest rate swaps
☒ currency futures
☐ other

- Strategies for using derivatives to achieve the investment objective:

☒ derivatives are used as inexpensive and liquid substitutes for actual securities to hedge the overall exposure of the portfolio against interest rate risk.
☒ options on the forward-based markets for interest rates are used to hedge the portfolio against any increase in interest rates. The commitment to this type of instrument should not exceed 10% of the net assets.
☒ interest rate swaps are used to reduce the average weighted maturity in order to mitigate the impact of changes in interest rates.
☒ currency swaps are used to hedge securities issued and denominated in a currency other than the euro.

4. **Embedded derivatives**

- Categories of risks in which the manager intends to trade:

☐ equity
☒ interest rate
☒ foreign exchange
☒ credit

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

☐ hedging
☒ exposure
☐ arbitrage

- Types of instruments used:

☒ Puttable bonds
☒ Callable bonds

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

- ☐ general portfolio hedging and hedging of certain risks and/or securities
- ☐ reconstitution of synthetic exposure to assets and risks
- ☒ exposure to the credit market (callable and puttable only)

5. Deposits

The UCITS can lodge deposits for a maximum 12-month period. These deposits contribute to achieving the investment objective of the UCITS by allowing it to manage cash flows. They are refundable on request or may be withdrawn at any time. Deposits are made by credit institutions with registered offices in a member state or, if their registered office is in a non-member country, they are subject to prudential rules considered equivalent to those set out in European Union law.

6. Cash borrowings

Cash borrowings are prohibited. However, in situations such as, for example, substantial redemptions or transactions credited to the account that are not settled for technical reasons, the Fund may exceptionally become a temporary debtor. The debtor situation will be resolved as promptly as possible and in line with the best interests of the unitholders.

7. Transactions involving temporary acquisition/disposal of securities

- Types of transactions used:

- ☒ repurchase and reverse repurchase agreements in accordance with the French Monetary and Financial Code;
- ☐ lending and borrowing in accordance with the French Monetary and Financial Code: prohibited;
- ☐ other

These transactions may be cancelled at any time with two working days' notice.

Repurchase transactions have a temporary maturity of up to seven working days. These assets are held with the Depositary.

- Types of transactions and description of all operations that must be limited to the achievement of the investment objective:

- ☒ cash management
- ☐ optimisation of Fund's income
- ☐ potential contribution to the leverage effect of the UCITS
- ☐ other

- Possible leverage effects: n/a.

- Fees: See Costs and Fees section.

Summary of proportions used:

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

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8. Information relating to collateral (temporary purchases and sales of securities and/or over-the-counter (OTC) derivatives including total return swaps (TRS))

Type of collateral:

In the context of temporary purchases and sales of securities and/or OTC derivative transactions, the UCITS may receive securities and cash as collateral.

Securities received as collateral must adhere to the criteria defined by the Management Company. They must be:

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

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

The criteria described above are detailed in a Risk Policy available on the Management Company's website at www.amundi.com and may be subject to change, particularly in the event of exceptional market circumstances.

The discounts that may be applied to the collateral received will take into account the credit quality, the price volatility of the securities and the results of the stress tests performed.

Reuse of cash received as collateral:

Cash received as collateral, subject to a limit of 10% of the net assets, may be reinvested in deposits or securities issued or guaranteed by a public or parapublic entity of a member country of the European Union or an authorised non-member country, in accordance with the Risk Policy of the Management Company.

Reuse of securities received as collateral:

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

Risk profile

The main risks related to this type of investment are:

Interest-rate risk

The principal specific management-related risks are:

Credit risk

Other risks include:

Capital risk

Counterparty risk

Liquidity risk linked to temporary purchases and sales of securities

Legal risk

Sustainability risk

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Activity report

July 2021

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%. It unveiled the broad outlines of its monetary policy strategy review and decided to adjust its stance with regard to its inflation target. Although the right level of inflation for maintaining price stability - the ECB's central mission - continues to be set at 2% over the medium term, the ECB has dropped the stipulation "below, but close to, 2% over the medium term" that it had always used in previous statements. The Governing Council considers that price stability is best maintained by aiming for 2% inflation over the medium term, which can also imply a transitory period in which inflation is moderately above target. The ECB has also committed to an ambitious climate-related action plan, given the strong implications of climate change for price stability. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions. - Interest rate risk: The portfolio's weighted average maturity (WAM) was 32 days at the end of the period. - Credit risk: Short-term spreads tightened slightly along the short end of the curve, at respectively €STR +1bp to €STR +6bp on maturities of three months to one year. At month-end, the bond weighting was about 6% of fund assets. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 59 days. Its average long-term rating remains good at AA-. - SRI profile: The portfolio had an average SRI rating of B at month-end, which is better than that of its investment universe (D+). Note that the 6.53% of securities with a median short-term rating of A2 have an F1 or equivalent rating from FitchRating which makes them eligible for the portfolio. The securities concerned are issued by Engie SA, Belfius Bank and Prologis.

August 2021

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%. In an environment of abundant liquidity within the Eurosystem, short-term interest rates continued to benefit to the full from the ECB's accommodative monetary policy and remain low. Overall, the ECB's activity diminished in August. Net securities purchases under the PEPP amounted to €16.6 billion last week compared with a weekly average of €20 billion before the summer. Out of a total budget of €1.85 trillion to be used up to end-March 2022 at the earliest, the ECB has to date consumed only €1.272 trillion. Excess liquidity has increased strongly, reaching €4.311 trillion as at August 22, 2021. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions. - Interest rate risk: The portfolio's weighted average maturity (WAM) was 24 days at the end of the period. - Credit risk: Short-term spreads have tightened slightly along the short end of the curve, at respectively €STR flat to €STR +6bp on maturities of three months to one year. At month-end, the bond weighting was about 6% of fund assets. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 47 days. Its average long-term rating remains good at AA-. - SRI profile: The portfolio had an average SRI rating of B 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+).

September 2021

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%. After a joint assessment of financing conditions and the inflation outlook, the Governing Council considers that the favorable financing conditions can be maintained with a slightly slower pace of PEPP purchases than in the previous two quarters. Tapering is not on the agenda as PEPP purchases will continue at a pace of close to €70 billion a month. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions. - Interest rate risk: The portfolio's weighted average maturity (WAM) was 34 days at the end of the period. - Credit risk: Short-term spreads have tightened slightly along the short end of the curve, at respectively €STR flat to €STR +6bp on maturities of three months to one year. At month-end, the bond weighting was about 4% of fund assets. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 55 days. Its average long-term rating remains good at AA-. - Social responsibility: The portfolio had an average SRI rating of B at month-end, which is better than that of its investment universe adjusted for 20% of the worst-rated issuers C- (rating of the investment universe is D+).

October 2021

Monetary policy: The European Central Bank (ECB) left its key rates unchanged; the refi rate remains at 0.00%

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

with the deposit facility and marginal rates at respectively -0.50% and 0.25%. The growing threat of more lasting inflation than initially foreseen is prompting some central banks to start tightening their monetary policies. For its part, the ECB, despite the concerns of some national central bank governors, seems more serene: the price rises linked to the post-pandemic period, tax regimes and raw materials shortages does not seem likely to trigger any significant wage increases; no rise in medium-term inflation expectations has been seen for the moment. Mrs. Lagarde's message is simple: the ECB does not intend to react as long as there is no change in the medium-term inflation outlook. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions. - Interest rate risk: The portfolio's weighted average maturity (WAM) was 44 days at the end of the period. - Credit risk: Short-term spreads have tightened slightly along the short end of the curve, at respectively €STR flat to €STR +5bp on maturities of three months to one year. At month-end, the bond weighting was about 4% of fund assets. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 65 days. Its average long-term rating remains good at AA-. The portfolio benefits from Fitch's highest rating for money market funds: AAA-mm. The issuers that make up the 7.08% with a median A2 rating are Belfius, Engie, Prologis and Santander Consumer Finance. They all have a short-term rating equivalent to at least F1 and are therefore eligible for the fund. - SRI profile: The portfolio had an average SRI rating of B- at month-end, which is better than that of its investment universe adjusted for 20% of the worst-rated issuers C- (rating of the investment universe is D+).

November 2021

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%. Volatility is likely to remain high over the coming weeks, up to the end of the year, in an environment of high inflationary fears and worries about the economy due to the upsurge in the epidemic. In short maturities, the strong demand for government bonds in the run-up to the end of the year has led to their scarcity. We have seen a sudden and spectacular fall in their yields. This seasonal phenomenon began in November, a little earlier than in previous years. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions. - Interest rate risk: The portfolio's weighted average maturity (WAM) was 37 days at the end of the period. - Credit risk: Short-term spreads have tightened slightly along the short end of the curve, at respectively €STR -4bp to €STR +5bp on maturities of three months to one year. At month-end, the bond weighting was about 4% of fund assets. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 70 days. Its average long-term rating remains good at AA-. The portfolio benefits from Fitch's highest rating for money market funds: AAA-mm. The issuers that make up the 7.41% with a median A2 rating are Belfius Bank, Engie SA, Prologis and Santander Consumer Finance. They all have a short-term rating equivalent to at least F1 and are therefore eligible for the fund. - SRI profile: The portfolio had an average SRI rating of B- at month-end, which is better than that of its investment universe adjusted for 20% of the worst-rated issuers C- (rating of the investment universe is D+).

December 2021

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%. At its monetary policy meeting on Thursday, December 16, the ECB confirmed that asset purchases under the pandemic emergency purchase program (PEPP) launched in March 2020 would diminish gradually and cease completely at the end of March 2022. The Governing Council also decided to extend the time for reinvesting securities that reach maturity to at least the end of 2024. These reinvestments are expected to represent €15 billion a month compared with the €60 billion a month currently invested through the PEPP. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions. - Interest rate risk: The portfolio's weighted average maturity (WAM) was 38 days at the end of the period. - Credit risk: Short-term spreads have tightened slightly along the short end of the curve, at respectively €STR -4bp to €STR +4bp on maturities of three months to one year. At month-end, the bond weighting was about 5% of fund assets. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 72 days. Its average long-term rating remains good at AA-. The portfolio benefits from Fitch's highest rating for money market funds: AAA-mm. The issuers that make up the 2.31% with a median A2 rating are Engie SA and Prologis. They both have a short-term rating equivalent to at least F1 and are therefore eligible for the fund. - SRI profile: The portfolio had an average SRI rating of B- at month-end, which is better than that of its investment universe adjusted for 20% of the worst-rated issuers C- (rating of the investment universe is D+).

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January 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 ECB members have said that an interest-rate hike in 2022 is highly unlikely and would be counterproductive, as it would endanger the healthy recovery of the Eurozone economy. Nonetheless, with inflation more than double its stated target (2%), the ECB is coming under growing pressure to adjust its projections. As a result, we saw a steepening of the €STR and Euribor swap curves last month. These movements reflect the fact that money market operators now expect to see a slight rise in interest rates before the end of 2022. 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 have tightened slightly along the short end of the curve, at respectively €STR flat to €STR +4bp on maturities of three months to one year. At month-end, the bond weighting was about 5% of fund assets. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 67 days. Its average long-term rating remains good at AA-. The portfolio benefits from Fitch's highest rating for money market funds: AAA-mmF. The issuers that make up the 2.56% with a median A2 rating are Engie SA and Prologis. They both have a short-term rating equivalent to at least F1 and are therefore eligible for the fund. - 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+).

February 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 ECB is keeping a close watch on the implications of the situation in Ukraine and will perform a full assessment of the economic outlook at its March meeting, including recent geopolitical developments. This meeting is therefore taking on growing importance, as the much-awaited monetary policy decisions (end of asset purchases programs and rise in interest rates) will now have to take into account not only the high level of inflation, but also the undoubted repercussions of the Ukrainian crisis. This complex situation triggered increased volatility in the markets throughout the month. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions. - Interest rate risk: The portfolio's weighted average maturity (WAM) was 23 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 +4bp to €STR +8bp on maturities of three months to one year. At month-end, the bond weighting was about 3% of fund assets. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 58 days. Its average long-term rating remains good at AA-. The portfolio benefits from Fitch's highest rating for money market funds: AAA-mmF. The issuers that make up the 2.19% with a median A2 rating are Engie SA and Coface. They both have a short-term rating equivalent to at least F1 and are therefore eligible for the fund. - 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 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 inflationary tension in Europe remains strong and persistent. An interest-rate action could therefore be decided before the end of the year, unless the conflict in Ukraine escalates dramatically and, in all cases, only after the bond purchases program has come to an end. At the moment, the markets are expecting the ECB to raise interest rates six times (by 10bp) in 2022 and the €STR index is expected to stand at around 0% in mid-December. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions. - Interest rate risk: The portfolio's weighted average maturity (WAM) was 23 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 +8bp to €STR +15bp on maturities of three months to one year. At month-end, the bond weighting was about 3% of fund assets. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 59 days. Its average long-term rating remains good at AA-. The portfolio benefits from Fitch's highest rating for money market funds: AAA-mmF. The issuer that makes up the 0.33% with a median A2 rating is Engie SA. It has a short-term rating equivalent to at least F1 and is therefore eligible for the fund. - 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+).

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April 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 19 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. At month-end, the bond weighting was about 2% of fund assets. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 52 days. Its average long-term rating remains good at AA-. The portfolio benefits from Fitch's highest rating for money market funds: AAA-mmf. The issuer that makes up the 0.33% with a median A2 rating is Engie SA. It has a short-term rating equivalent to at least F1 and is therefore eligible for the fund. - 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 seven 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. At month-end, the bond weighting was about 2% of fund assets. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 44 days. Its average long-term rating remains good at AA-. The portfolio benefits from Fitch's highest rating for money market funds: AAA-mmf. The issuer that makes up the 0.99% with a median A2 rating is Engie SA. It has a short-term rating equivalent to at least F1 and is therefore eligible for the fund. - 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+).

June 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 four 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. At month-end, the bond weighting was about 2% of fund assets. - Average life and average rating: The weighted average life (WAL) of this money market portfolio is 44 days. Its average long-term rating remains good at AA-. The portfolio benefits from Fitch's highest rating for money market funds: AAA-mmf. The issuer that makes up the 0.93% with a median A2 rating is MUFG. It has a short-term rating equivalent to at least F1 and is therefore eligible for the fund. - 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 SHORT TERM SRI

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

- Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - E (C) in EUR currency: -0.79%/ -0.58% with a Tracking Error of 0.02%
- Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - I (C) in EUR currency: -0.67%/ -0.58% with a Tracking Error of 0.01%
- Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - I2 (C) in EUR currency: -0.64%/ -0.58% with a Tracking Error of 0.01%
- Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - LCL-P (C) in EUR currency: -0.90%/ -0.58% with a Tracking Error of 0.01%
- Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - LCL-PE (C) in EUR currency: -0.86%/ -0.58% with a Tracking Error of 0.01%
- Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - M (C) in EUR currency: -0.72%/ -0.58% with a Tracking Error of 0.01%
- Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - P (C) in EUR currency: -0.89%/ -0.58% with a Tracking Error of 0.01%
- Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - PM (C) in EUR currency: -0.84%/ -0.58% with a Tracking Error of 0.01%
- Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - S (C) in EUR currency: -0.69%/ -0.58% 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
BELFIUS BANQUE SA/NV 071021 FIX -0.57	600,066,507.37	600,000,000.00
BELFIUS BANQUE SA/NV 300921 FIX -0.57	500,221,764.98	500,000,000.00
BELFIUS BANQUE SA/NV 050821 FIX -0.5625	500,109,398.93	500,000,000.00
BELFIUS BANQUE SA/NV 120821 FIX -0.575	500,055,909.03	500,000,000.00
BELFIUS SANV ZCP 19-08-21	500,055,422.81	500,000,000.00
BELFIUS BANQUE SA/NV 020921 FIX -0.57	500,055,422.81	500,000,000.00
BELFIUS BANQUE SA/NV 260821 FIX -0.57	500,055,422.81	500,000,000.00
BELFIUS BANQUE SA/NV 220721 FIX -0.565	500,054,936.59	500,000,000.00
TOTALENERGIES SE FR 271221 FIX -0.55	500,038,197.36	500,000,000.00
BQ POSTALE ZCP 28-10-21	450,006,875.10	450,000,000.00

UCIT AMUNDI EURO LIQUIDITY SHORT TERM 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: 649,462,777.24**
 - o Securities lending:
 - o Securities loans:
 - o Reverse repurchase agreement: 649,462,777.24
 - o Repurchase:
- **Underlying exposure reached through financial derivative instruments: 4,691,396,419.00**
 - o Forward transaction:
 - o Future:
 - o Options:
 - o Swap: 4,691,396,419.00

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

Identity of the counterparty(ies) to EPM techniques	Financial derivative instruments (*)
B.R.E.D. PARIS CREDIT AGRICOLE CIB HSBC FRANCE EX CCF LA BANQUE POSTALE SOCIETE GENERALE SA	MORGAN STANLEY & CO INTL LONDRES

(*) Except the listed derivatives.

UCIT AMUNDI EURO LIQUIDITY SHORT TERM 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	649,462,777.24
. UCITS	
. Cash (*)	19,877,985.16
Total	669,340,762.40
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 (*)	37,655.31
. Other revenues	
Total revenues	37,655.31
. Direct operational fees	14,873,212.59
. Indirect operational fees	
. Other fees	
Total fees	14,873,212.59

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

UCIT AMUNDI EURO LIQUIDITY SHORT TERM 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				649,462,777.24	
% of Net Assets				4.04%	

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

BELGIUM TREASURY BILL BELGIUM				180,293,477.24	
FRANCE GOVERNMENT BOND OAT FRANCE				120,925,000.03	
CADES CAISSE D AMORTISSEMENT ET DE LA DETTE SOCIALE FRANCE				107,581,999.98	
BANQUE EUROPEENNE D'INVESTISSEMENT LUXEMBOURG				46,982,299.98	
EUROPEAN UNION BELGIUM				38,160,000.00	
EUROPEAN STABILITY MECHANISM LUXEMBOURG				35,000,000.00	
BELGIUM GOVERNMENT BOND BELGIUM				33,250,000.00	
BANQUE INTERNATIONALE POUR LA RECONSTRUCTION ET DEVELOPPEMENT UNITED STATES OF AMERICA				31,840,000.01	
REPUBLIQUE FRANCAISE PRESIDENCE FRANCE				27,830,000.00	
BPIFRANCE SA FRANCE				18,150,000.00	

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

	Securities lending	Securities loan	Repurchase	Reverse repurchase agreement	Total Return Swaps (TRS)
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d) Top 10 counterparties expressed as an absolute amount of assets and liabilities without clearing

LA BANQUE POSTALE FRANCE				256,308,477.24	
CREDIT AGRICOLE CIB FRANCE				168,000,000.01	
SOCIETE GENERALE PAR FRANCE				115,342,000.01	
B.R.E.D. PARIS FRANCE				81,982,299.98	
HSBC FRANCE EX CCF FRANCE				27,830,000.00	

e) Type and quality (collateral)

Type					
- Equities					
- Bonds					
- UCITS					
- Notes					
- Cash			19,877,985.16		
Rating					
Currency of the collateral					
Euro			19,877,985.16		

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]					
]3months- 1 year]				120,307,299.98	
> 1 year				210,433,477.28	
Open				318,721,999.98	

UCIT AMUNDI EURO LIQUIDITY SHORT TERM 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 maturity buckets

< 1 day					
[1 day - 1 week]				100,000,000.03	
]1week- 1 month]				549,462,777.21	
]1month - 3 months]					
]3months- 1 year]					
> 1 year					
Open					

i) Data on reuse of collateral

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

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

CACEIS Bank					
Securities				649,462,777.24	
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				37,655.31	
- Manager					
- Third parties					
Costs					
- UCITS				14 891 242,27	
- Manager					
- Third parties					

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

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, 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.

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

Significant events during the financial period

The 16 February 2022 Ajout In accordance with its investment objective and policy, the UCI promotes environmental characteristics within the meaning of Article 6 of the Taxonomy Regulation. It may partially invest in economic activities which contribute to one or more environmental objectives laid down in Article 9 of the Taxonomy Regulation. However, the Fund does not currently make any commitment with regard to a minimum proportion.

The 16 February 2022 Ajout Regulation (EU) 2020/852 (the so-called "Taxonomy Regulation") on establishing a framework to support sustainable investment and amending the Disclosure Regulation. The Taxonomy aims to identify economic activities that are considered environmentally sustainable. The Taxonomy identifies these activities according to their contribution to six broad environmental objectives: (i) climate change mitigation, (ii) climate change adaptation, (iii) sustainable use and protection of water and marine resources, (iv) transition to the circular economy (waste, prevention and recycling), (v) pollution prevention and control, (vi) protection of healthy ecosystems. For the purpose of establishing the environmental sustainability of an investment, an economic activity is considered environmentally sustainable if it makes a substantial contribution to one or more of the six environmental objectives, does not significantly harm one or more of the environmental objectives ("do no significant harm" or "DNSH" principle), is carried out in accordance with the minimum safeguards set out in Article 18 of the Taxonomy Regulation, and complies with the technical review criteria that have been established by the European Commission under the Taxonomy Regulation. In accordance with the current state of the Taxonomy Regulation, the Management Company currently ensures that investments do not significantly undermine any other environmental objective by implementing exclusionary policies in relation to issuers with controversial environmental and/or social and/or governance practices. Notwithstanding the above, the "do no significant harm" principle only applies to those investments underlying the sub-fund that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining part of this sub-fund do not take into account the EU criteria for environmentally sustainable economic activities. Although the Fund may already hold investments in economic activities which qualify as sustainable activities without being currently committed to a minimum proportion, the Management Company makes its best efforts to disclose this proportion of investments in sustainable activities as soon as reasonably possible upon entry into force of the Regulatory Technical Standards for the content and format of disclosures in accordance with Articles 8(4), 9(6) and 11(5) of the Disclosure Regulation, as amended by the Taxonomy Regulation. This commitment will be achieved in a progressive and continuous manner, integrating the requirements of the Taxonomy Regulation into the investment process as soon as reasonably possible. This will lead to a minimum degree of portfolio alignment with sustainable activities that will be made available to investors at that time. In the meantime, the degree of alignment with sustainable activities will not be made available to investors. Once the data is fully available and the relevant calculation methodologies are finalised, the description of the extent to which the underlying investments are in sustainable activities will be made available to investors. This information, along with information on the proportion of enabling and transitional activities, will be specified in a later version of the prospectus.

The 16 February 2022 Ajout The prospectus, the latest annual report and interim statements are available from the Management Company: Amundi Asset Management Customer Services 91-93, Boulevard Pasteur - 75015 Paris, France.

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

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: 96.67%.

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

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 SHORT TERM 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 2020 fiscal year, its compliance with the AIFM/UCITS Directives’ principles and approved the policy applicable for the 2021 exercise at its meeting held on February 2nd 2021.

In 2021, the implementation of the Amundi remuneration policy was subject to an internal, central and independent audit, driven by the Amundi Internal Audit.

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

During fiscal year 2021, the total amount of compensation (including fixed, deferred and non-deferred variable compensation) paid by Amundi Asset Management to its employees (1 400 employees at December 31st 2021) is EUR 168 546 202. This amount is split as follows:

- The total amount of fixed remuneration paid by Amundi Asset Management in 2021: EUR 111 175 491, which represents 66% of the total amount of compensation paid by Amundi Asset Management to its staff, were in the form of fixed remuneration.
- The total amount of variable compensation deferred and non-deferred paid by Amundi Asset Management in 2021: EUR 57 370 712, which represents 34% 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 2021, 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 20 947 570 were paid to the ‘executives and senior managers’ of Amundi Asset Management (29 employees at December 31st 2021), and EUR 14 896 957 were paid to the ‘senior investment managers’ whose professional activities have a material impact on Amundi Asset Management’s risk profile (40 employees at December 31st 2021).

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.

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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 financial and non-financial criteria as well as the respect of sound risk management rules.

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

Common financial criteria:

- Gross and net performance over 1, 3 and 5 years ;
- Information ratio and Sharpe ratio over 1, 3 and 5 years ;
- Performance fees collected during fiscal year when relevant ;
- Competitive ranking ;
- Contribution to net inflows/Successful requests for proposals, mandates during fiscal year.

Common non-financial criteria:

- Compliance with risk, ESG policy, compliance and legal rules
- Innovation / Product development;
- Sharing of best practices and collaboration between employees ;
- Commercial engagement ;
- Quality of management.

2. Sales and marketing functions

Common financial criteria:

- Net inflows ;
- Revenues ;
- Gross inflows; client base development and retention; product mix;

Common non-financial criteria:

- Joint consideration of Amundi's and clients' interests ;
- Clients satisfaction and quality of relationship ;
- Quality of management ;
- Securing/developing the business ;
- Cross-functional approach and sharing of best practices ;
- Entrepreneurial spirit.

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.

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.

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Fund Compliance with criteria relating to environmental, social, and governance quality (ESG) objectives and French Energy Transition for Green Growth

- Amundi produit une analyse ESG qui se traduit par la notation ESG de plus 13 000 entreprises dans le monde, selon une échelle qui va de A (pour les émetteurs aux meilleures pratiques ESG) à G (pour les moins bonnes). Cette analyse est complétée par une politique d'engagement active auprès des émetteurs, en particulier sur les enjeux importants en matière de développement durable propres à leurs secteurs.
- Amundi applique une politique d'exclusion ciblée qui se fonde sur des textes à portée universelle comme le Pacte Mondial de l'ONU, les conventions relatives aux droits de l'homme, à l'organisation internationale du travail et à l'environnement. Amundi exclut ainsi de toutes ses gestions actives les entreprises aux comportements non conformes à ses convictions ESG ou aux conventions internationales et à leur traduction en droits nationaux :
 - mines antipersonnel,
 - bombes à sous-munitions,
 - armes chimiques,
 - armes biologiques,
 - armes à uranium appauvri.

Ces émetteurs sont notés G sur l'échelle d'Amundi.

De plus, Amundi met en œuvre des exclusions sectorielles ciblées, spécifiques aux industries du charbon et du tabac. Ces exclusions sectorielles s'appliquent à toutes les stratégies de gestion active sur lesquelles Amundi a la discrétion entière de gestion de portefeuille.

Charbon

Le charbon étant le plus important contributeur individuel au changement climatique imputable à l'activité humaine, Amundi a mis en œuvre depuis 2016 une politique sectorielle spécifique au charbon thermique, générant l'exclusion de certaines entreprises et émetteurs. Chaque année depuis 2016, Amundi a progressivement renforcé sa politique d'exclusion charbon. Ces engagements découlent de la stratégie climat du groupe Crédit Agricole. Conformément aux Objectifs de développement durable des Nations unies et à l'Accord de Paris de 2015, cette stratégie s'appuie sur les recherches et les recommandations d'un Comité scientifique, qui prend en compte les scénarios énergétiques de l'AIE (Agence internationale de l'énergie), du Climate Analytics et des Science-Based Targets. En 2020, dans le cadre de la mise à jour de sa politique sur le secteur du charbon thermique, Amundi a étendu de nouveau sa politique d'exclusion à l'exploitation du charbon, qui se réfère désormais à toute entreprise développant ou prévoyant de développer de nouvelles capacités d'exploitation du charbon thermique.

Amundi exclut :

- Les entreprises développant ou projetant de développer de nouvelles capacités charbon thermique sur l'ensemble de la chaîne de valeur (producteurs, extracteurs, centrales, infrastructures de transport),
- Les entreprises réalisant plus de 25% de leur revenu de l'extraction du charbon thermique,
- Les entreprises réalisant une extraction de charbon thermique de 100 MT ou plus sans intention de réduction,
- Toutes les entreprises dont le revenu issu de l'extraction du charbon thermique et de la production d'électricité au charbon thermique est supérieur à 50% du revenu total sans analyse, toutes les entreprises de production d'électricité au charbon et d'extraction de charbon avec un seuil entre 25% et 50% et un score de transition énergétique détérioré.

Application en gestion passive :

• Fonds passifs ESG

Tous les ETF et fonds indiciaires ESG appliquent chaque fois que possible la politique d'exclusion du secteur charbon d'Amundi (à l'exception des indices très concentrés).

• Fonds passifs non ESG

- Le devoir fiduciaire en gestion passive est de reproduire le plus fidèlement possible un indice.
- Le gestionnaire de portefeuille dispose ainsi d'une marge de manœuvre limitée et doit remplir les objectifs contractuels pour obtenir une exposition passive pleinement conforme à l'indice de référence demandé.

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- Par conséquent, les fonds indiciels et ETF d'Amundi répliquant des indices de référence standards (non ESG) ne peuvent pas appliquer d'exclusions sectorielles systématiques.
- Cependant, dans le cadre des titres exclus de la « politique charbon thermique » sur l'univers d'investissement actif d'Amundi mais qui pourraient être présents dans des fonds passifs non ESG, Amundi a renforcé ses actions en matière de vote et d'engagement qui pourraient se traduire par un vote « contre » le management des entreprises concernées.

Tabac

Depuis 2018, AMUNDI limite les notes ESG des entreprises du secteur du tabac à E, sur une échelle de A à G (les entreprises notées G étant exclues) afin de prendre en compte les inquiétudes liées à la santé publique, mais également la violation des droits de l'homme, la pauvreté, les conséquences environnementales, et le coût économique considérable associé au tabac et applique les règles suivantes :

- Règles d'exclusion : sont exclues les entreprises fabriquant des produits complets du tabac (seuils d'application : revenus supérieurs à 5%).
- Règles de limite : sont limitées à une note ESG de E (s'étalonnant de A à G) les entreprises impliquées dans les activités de fabrication, de fourniture et de distribution de tabac (seuils d'application : revenus supérieurs à 10%).

En mai 2020, Amundi est devenu signataire du Tobacco-Free Finance Pledge, renforçant de fait sa politique d'exclusion au tabac.

SFDR and Taxonomy Regulations

Article 8 – Active Portfolio Management – 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.

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 everything it can to communicate the proportion invested in sustainable activities as soon as it is reasonably possible after the

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

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 – Active Portfolio Management – concerning Article 11 of the SFDR

The Fund promotes environmental and/or social characteristics and is thus classified under Article 8 in accordance with the Disclosure Regulation.

In addition to Amundi’s Responsible Investment Policy, the Fund promotes these characteristics by conducting an extensive ESG analysis of portfolio securities (at least 90% of securities have a non-financial rating), with the aim of seeing the portfolio obtain a higher ESG score than its investment universe after eliminating at least 20% of the lowest-rated holdings.

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

Auditor's Certification



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

AMUNDI EURO LIQUIDITY SHORT TERM 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 SHORT TERM SRI for the year ended 30 June 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 30 June 2022 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 01/07/2021 and up to the date of this report.

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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»

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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«DOSSIER»

Responsibilities of management and those charged with governance 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.

Neuilly sur Seine, date of e-signature

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

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

Annual accounts

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

Balance sheet - asset on 06/30/2022 in EUR

	06/30/2022	06/30/2021
FIXED ASSETS, NET		
DEPOSITS	149,953,177.78	99,686,944.44
FINANCIAL INSTRUMENTS	13,974,676,132.36	13,166,131,275.83
Equities and similar securities		
Traded in a regulated market or equivalent		
Not traded in a regulated market or equivalent		
Bonds and similar securities		465,536,534.32
Traded in a regulated market or equivalent		465,536,534.32
Not traded in a regulated market or equivalent		
Credit instruments	13,322,859,907.29	8,966,520,946.86
Traded in a regulated market or equivalent	12,839,363,888.13	8,199,838,594.28
Negotiable credit instruments (Notes)	12,745,363,888.13	8,199,838,594.28
Other credit instruments	94,000,000.00	
Not traded in a regulated market or equivalent	483,496,019.16	766,682,352.58
Collective investment undertakings		
General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries		
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	649,281,320.36	3,733,951,248.61
Credits for securities held under sell-back deals	649,281,320.36	3,733,951,248.61
Credits for loaned securities		
Borrowed securities		
Securities sold under buy-back deals		
Other temporary transactions		
Hedges	2,534,904.71	122,546.04
Hedges in a regulated market or equivalent		
Other operations	2,534,904.71	122,546.04
Other financial instruments		
RECEIVABLES	203,430,938.97	1,134,644.75
Forward currency transactions		
Other	203,430,938.97	1,134,644.75
FINANCIAL ACCOUNTS	1,768,781,902.38	1,507,525,491.33
Cash and cash equivalents	1,768,781,902.38	1,507,525,491.33
TOTAL ASSETS	16,096,842,151.49	14,774,478,356.35

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

Balance sheet - liabilities on 06/30/2022 in EUR

	06/30/2022	06/30/2021
SHAREHOLDERS' FUNDS		
Capital	16,177,480,901.72	14,798,189,999.75
Allocation Report of distributed items (a)		
Brought forward (a)		
Allocation Report of distributed items on Net Income (a, b)	-61,867,207.17	-25,295,834.21
Result (a, b)	-46,811,098.95	-21,918,309.16
TOTAL NET SHAREHOLDERS' FUNDS *	16,068,802,595.60	14,750,975,856.38
* Net Assets		
FINANCIAL INSTRUMENTS	56,854.09	
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	56,854.09	
Hedges in a regulated market or equivalent		
Other hedges	56,854.09	
PAYABLES	27,982,701.80	23,502,499.97
Forward currency transactions		
Others	27,982,701.80	23,502,499.97
FINANCIAL ACCOUNTS		
Short-term credit		
Loans received		
TOTAL LIABILITIES	16,096,842,151.49	14,774,478,356.35

(a) Including adjustment

(b) Decreased interim distribution paid during the business year

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

Off-balance sheet on 06/30/2022 in EUR

	06/30/2022	06/30/2021
HEDGES		
Contracts in regulated markets or similar		
OTC contracts		
Interest rate swaps		
OISEST/0.0/FIX/-0.59		25,134,055.00
OIS/0.0/FIX/-0.502		70,293,181.00
OISEST/0.0/FIX/-0.59		180,976,291.00
OIS/0.0/FIX/-0.488		300,813,617.00
OISEST/0.0/FIX/-0.58		37,199,347.00
OISEST/0.0/FIX/-0.57		50,254,062.00
OISEST/0.0/FIX/-0.57		19,096,543.00
OISEST/0.0/FIX/-0.58		80,349,610.00
OISEST/0.0/FIX/-0.57		50,255,465.00
OISEST/0.0/FIX/-0.55	50,246,402.00	
OISEST/0.0/FIX/-0.55	75,369,604.00	
OISEST/0.0/FIX/-0.54	75,381,093.00	
OISEST/0.0/FIX/-0.54	65,330,280.00	
OISEST/0.0/FIX/-0.54	32,156,064.00	
OISEST/0.0/FIX/-0.54	40,197,122.00	
OISEST/0.0/FIX/-0.55	130,647,284.00	
OISEST/0.0/FIX/-0.55	100,497,911.00	
OISEST/0.0/FIX/-0.56	20,000,000.00	
OISEST/0.0/FIX/-0.56	10,044,348.00	
OISEST/0.0/FIX/-0.56	20,088,697.00	
OISEST/0.0/FIX/-0.53	100,528,556.00	
OISEST/0.0/FIX/-0.53	150,673,931.00	
OISEST/0.0/FIX/-0.53	70,293,475.00	
OISEST/0.0/FIX/-0.38	20,064,921.00	
OISEST/0.0/FIX/-0.42	100,000,000.00	
OISEST/0.0/FIX/-0.37	100,344,963.00	
OISEST/0.0/FIX/-0.52	66,000,000.00	
OISEST/0.0/FIX/-0.51	10,000,000.00	
OISEST/0.0/FIX/-0.40	15,050,217.00	
OISEST/0.0/FIX/-0.40	15,050,217.00	
OISEST/0.0/FIX/-0.56	38,084,250.00	
Other commitments		
OTHER OPERATIONS		
Contracts in regulated markets or similar		
OTC contracts		

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

Off-balance sheet on 06/30/2022 in EUR

	06/30/2022	06/30/2021
Interest rate swaps		
OISEST/0.0/FIX/-0.42	58,106,334.00	
OISEST/0.0/FIX/-0.56	100,116,413.00	
OISEST/0.0/FIX/-0.56	50,053,773.00	
OISEST/0.0/FIX/-0.40	10,012,214.00	
OISEST/0.0/FIX/-0.56	100,113,879.00	
OISEST/0.0/FIX/-0.55	50,063,970.00	
OISEST/0.0/FIX/-0.57	100,087,187.00	
OISEST/0.0/FIX/-0.41	75,000,000.00	
OISEST/0.0/FIX/-0.48	100,000,000.00	
OISEST/0.0/FIX/-0.36	60,000,000.00	
OISEST/0.0/FIX/-0.43	100,000,000.00	
OISEST/0.0/FIX/-0.45	150,000,000.00	
OISEST/0.0/FIX/-0.55	100,086,491.00	
OISEST/0.0/FIX/-0.47	100,000,000.00	
OISEST/0.0/FIX/-0.48	33,027,008.00	
OISEST/0.0/FIX/-0.44	50,040,282.00	
OISEST/0.0/FIX/-0.49	59,052,491.00	
OISEST/0.0/FIX/-0.44	50,051,163.00	
OISEST/0.0/FIX/-0.44	75,070,023.00	
OISEST/0.0/FIX/-0.52	100,077,699.00	
OISEST/0.0/FIX/-0.54	67,053,969.00	
OISEST/0.0/FIX/-0.52	10,007,914.00	
OISEST/0.0/FIX/-0.43	50,042,035.00	
OISEST/0.0/FIX/-0.27	15,000,000.00	
OISEST/0.0/FIX/-0.31	10,000,000.00	
OISEST/0.0/FIX/-0.40	35,000,000.00	
OISEST/0.0/FIX/-0.3	5,000,000.00	
OISEST/0.0/FIX/-0.34	30,000,000.00	
OISEST/0.0/FIX/-0.42	100,086,964.00	
OISEST/0.0/FIX/-0.41	5,000,000.00	
OISEST/0.0/FIX/-0.26	7,500,000.00	
OISEST/0.0/FIX/-0.40	26,024,274.00	
OISEST/0.0/FIX/-0.39	70,065,861.00	
OISEST/0.0/FIX/-0.26	27,718,467.00	
OISEST/0.0/FIX/-0.38	25,022,868.00	
OISEST/0.0/FIX/-0.45	80,054,637.00	
OISEST/0.0/FIX/-0.45	40,031,875.00	
OISEST/0.0/FIX/-0.43	25,022,019.00	
OISEST/0.0/FIX/-0.48	100,067,211.00	
OISEST/0.0/FIX/-0.36	150,088,218.00	
OISEST/0.0/FIX/-0.34	100,081,010.00	

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

Off-balance sheet on 06/30/2022 in EUR

	06/30/2022	06/30/2021
OISEST/0.0/FIX/-0.42	150,107,702.00	
OISEST/0.0/FIX/-0.33	70,053,961.00	
OISEST/0.0/FIX/-0.32	100,053,695.00	
OISEST/0.0/FIX/-0.39	50,026,013.00	
OISEST/0.0/FIX/-0.39	50,037,458.00	
OISEST/0.0/FIX/-0.43	150,078,833.00	
OISEST/0.0/FIX/-0.40	35,014,394.00	
OISEST/0.0/FIX/-0.41	15,005,668.00	
OISEST/0.0/FIX/-0.30	150,080,543.00	
OISEST/0.0/FIX/-0.4	33,012,838.00	
OISEST/0.0/FIX/-0.30	42,016,993.00	
OISEST/0./FIX/-0.402	40,032,737.00	
Other commitments		

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

Income statement on 06/30/2022 in EUR

	06/30/2022	06/30/2021
Revenues from financial operations		
Revenues from deposits and financial accounts	11,820.34	713.23
Revenues from equities and similar securities		
Revenues from bonds and similar securities	34,772.73	98,444.49
Revenues from credit instruments	-9,121,117.82	-6,596,148.96
Revenues from temporary acquisition and disposal of securities	37,655.31	32,013.21
Revenues from hedges	46,048.25	71,667.24
Other financial revenues		
TOTAL (1)	-8,990,821.19	-6,393,310.79
Charges on financial operations		
Charges on temporary acquisition and disposal of securities	14,873,212.59	10,072,637.74
Charges on hedges	702,487.48	
Charges on financial debts	5,425,622.03	4,803,497.11
Other financial charges		
TOTAL (2)	21,001,322.10	14,876,134.85
NET INCOME FROM FINANCIAL OPERATIONS (1 - 2)	-29,992,143.29	-21,269,445.64
Other income (3)		
Management fees and depreciation provisions (4)	14,045,637.43	8,091,892.22
NET INCOME OF THE BUSINESS YEAR (L.214-17-1) (1 - 2 + 3 - 4)	-44,037,780.72	-29,361,337.86
Revenue adjustment (5)	-2,773,318.23	7,443,028.70
Interim Distribution on Net Income paid during the business year (6)		
NET PROFIT (1 - 2 + 3 - 4 + 5 - 6)	-46,811,098.95	-21,918,309.16

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

Notes to the annual accounts

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

1. Accounting rules and methods

The annual financial statements are presented in the format laid down by ANC (French accounting standards authority) Regulation 2014-01, as amended.

The following general accounting principles apply:

- the financial statements shall provide a true and fair view of the current financial position, they shall allow comparability, and observe the going concern principle,
- they shall be produced with consistency and honesty,
- they shall observe the principle of prudence, and
- there shall be consistency in accounting methods from one year to the next.

The accounting method used to record income from fixed income securities is the accrued interest method.

Purchases and sales of securities are recorded excluding fees.

The portfolio's accounting currency is the euro.

The length of the financial year is 12 months.

Asset valuation rules

Financial instruments are posted to the ledger using the historical cost method and entered on the balance sheet at their present value, determined by taking the last known market value or, where there is no market for the instruments in question, by the use of any external methods or financial models.

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

Any securities not denominated in the portfolio's reference currency are measured in accordance with the principle described below, then translated into the portfolio's currency at the prevailing exchange rate at the valuation date.

Deposits:

Deposits with a remaining term of three months or less are measured using the straight-line method.

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

Equities and other securities traded on a regulated or similar market are valued at their market price on the day known as "D" in each market, depending on the geographic region of each market:

- Asia: closing price on trading day "D"
- Europe: opening price on trading day "D"
- Americas: closing price on trading day "D-1".

Bonds and related securities are assessed at the market price provided by various financial service providers. Accrued interest on bonds is calculated up to the net asset value calculation date.

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

Negotiable debt securities and similar securities not subject to material transactions are assessed using an actuarial method, based on a benchmark interest rate as defined below, and adjusted upward when necessary to take account of the intrinsic features of the issuer:

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

- Negotiable Debt Securities with a maturity of up to 1 year: Interbank rate in euros (Euribor);
- Negotiable Debt Securities with a maturity of more than 1 year: The rate on coupon-bearing French government bonds (BTAN) and French OAT bonds with a similar maturity for longer periods.

Negotiable Debt Securities with a residual maturity of up to three months may be assessed using the straight-line method.

Treasury bills are valued at the market rate communicated daily by Banque de France or Treasury bond specialists.

The net asset value of Amundi Asset Management's money market funds is calculated, 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.

Mutual funds:

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

Securities financing transactions:

Securities received under repurchase agreements are recorded as assets under "Receivables on securities received under a repurchase agreement" at the contract amount plus any accrued interest receivable.

Securities sold under repurchase agreements are booked to the buyer's portfolio at their current value. Liabilities on securities sold under repurchase agreements are booked to the seller's portfolio at the value specified in the contract, plus accrued interest payable.

Loaned securities are valued at their current value and recorded on the asset side of the balance sheet under the heading "Receivables representing loaned securities" at current 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 similar market:

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

- Asia: at the daily clearing price
- Europe: at the opening price on day "D"
- Americas: at the clearing price on day "D-1".

Forward financial instruments not traded on a regulated or similar 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 for issuer risk.

Index swaps are assessed using an actuarial method based on a benchmark 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.

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

Off-balance sheet commitments:

Forward contracts are marked to market as off-balance sheet liabilities at the price used in the portfolio.

Options are converted into their underlying equivalent.

Swap commitments are reported at their par value or, where no par value is available, at an equivalent amount.

Management fees

Management and operating fees cover all of the fees relating to the Fund: financial management, administrative, accounting, custody, distribution, and auditing fees.

These fees are charged to the Fund's income statement.

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 each time the NAV is calculated.

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

FR0011176635 - AMUNDI EURO LIQUIDITY SHORT TERM SRI - E-C: Maximum fee rate 0.50% incl. tax

FR0014003X18 - AMUNDI EURO LIQUIDITY SHORT TERM SRI - EPARGNE BRIO QUOTIDIEN-C: Maximum fee rate 1.50% incl. tax

FR0007435920 - AMUNDI EURO LIQUIDITY SHORT TERM SRI - I-C: Maximum fee rate 0.15% incl. tax

FR0013016615 - AMUNDI EURO LIQUIDITY SHORT TERM SRI - I2-C: Maximum fee rate 0.15% incl. tax

FR0013296902 - AMUNDI EURO LIQUIDITY SHORT TERM SRI - LCL P-C: Maximum fee rate 0.90% incl. tax

FR0013296928 - AMUNDI EURO LIQUIDITY SHORT TERM SRI - LCL PE-C: Maximum fee rate 0.50% incl. tax

FR0013431517 - AMUNDI EURO LIQUIDITY SHORT TERM SRI - LCL PM-C: Maximum fee rate 0.90% incl. tax

FR00140021X9 - AMUNDI EURO LIQUIDITY SHORT TERM SRI - M-C: Maximum fee rate 0.50% incl. tax

FR0011176627 - AMUNDI EURO LIQUIDITY SHORT TERM SRI - P-C: Maximum fee rate 0.90% incl. tax

FR0011210111 - AMUNDI EURO LIQUIDITY SHORT TERM SRI - S- C: Maximum fee rate 0.10% incl. tax

FR0014005U76 - AMUNDI EURO LIQUIDITY SHORT TERM SRI - SG-C: Maximum fee rate 0.30% incl. tax

FR0014005XL2 - AMUNDI EURO LIQUIDITY SHORT TERM SRI - Z-C: Maximum fee rate 1% incl. tax.

Allocation of distributable amounts

Definition of distributable sums

Distributable sums consist of:

Income:

Net income is equal to the amount of interest, arrears, premiums and bonuses, dividends, directors' attendance fees and all other income from the securities comprising the portfolio, plus income from temporary cash holdings, minus management fees and borrowing costs.

To it is added retained earnings, plus or minus the balance of the income adjustment account.

Capital gains and losses:

Realised capital gains, net of costs, less realised capital losses, net of costs, recorded during the financial year, plus net capital gains of the same nature recorded in previous financial years that were not distributed or capitalised, plus or minus the balance of the capital gains adjustment account.

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

Methods for allocating distributable amounts:

<i>Unit(s)</i>	<i>Allocation of net income</i>	<i>Allocation of net capital gains or losses realized</i>
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - E-C	Capitalised	Capitalised
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - EPARGNE BRIO QUOTIDIEN-C	Capitalised	Capitalised
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - I2-C	Capitalised	Capitalised
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - I-C	Capitalised	Capitalised
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - LCL P-C	Capitalised	Capitalised
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - LCL PE-C	Capitalised	Capitalised
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - LCL PM-C	Capitalised	Capitalised
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - M-C	Capitalised	Capitalised
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - P-C	Capitalised	Capitalised
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - S-C	Capitalised	Capitalised
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - SG-C	Capitalised	Capitalised
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - Z-C	Capitalised	Capitalised

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

2. Changes in net asset on 06/30/2022 in EUR

	06/30/2022	06/30/2021
NET ASSETS IN START OF PERIOD	14,750,975,856.38	23,235,624,902.51
Subscriptions (including subscription fees received by the fund)	63,990,119,366.49	57,326,000,971.51
Redemptions (net of redemption fees received by the fund)	-62,571,544,324.24	-65,755,373,847.79
Capital gains realised on deposits and financial instruments	7,538.82	318,316.39
Capital losses realised on deposits and financial instruments	-56,108,308.47	-29,871,380.16
Capital gains realised on hedges		
Capital losses realised on hedges	-22,490.27	-7,103.25
Dealing costs	-2,454,768.32	-1,089,906.67
Exchange gains/losses	355.29	80.49
Changes in difference on estimation (deposits and financial instruments)	-1,242,320.76	4,676,176.88
<i>Difference on estimation, period N</i>	<i>-14,809,339.38</i>	<i>-13,567,018.62</i>
<i>Difference on estimation, period N-1</i>	<i>13,567,018.62</i>	<i>18,243,195.50</i>
Changes in difference on estimation (hedges)	3,109,282.99	58,984.33
<i>Difference on estimation, period N</i>	<i>3,170,162.41</i>	<i>60,879.42</i>
<i>Difference on estimation, period N-1</i>	<i>-60,879.42</i>	<i>-1,895.09</i>
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	-44,037,780.72	-29,361,337.86
Allocation Report of distributed items on Net Income		
Interim Distribution on Net Income paid during the business year		
Other items	188.41 (*)	
NET ASSETS IN END OF PERIOD	16,068,802,595.60	14,750,975,856.38

(*) Merge Result.

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

3. Additional information

3.1. BREAKDOWN OF FINANCIAL INSTRUMENTS BY LEGAL OR COMMERCIAL TYPE

	Amount	%
ASSETS		
BONDS AND SIMILAR SECURITIES		
TOTAL BONDS AND SIMILAR SECURITIES		
CREDIT INSTRUMENTS		
Titres negociables a court terme (NEU CP) emetteurs non fin. etr. europeens marche non reglemente	483,496,019.16	3.01
Autres Titres negociables a court terme (NEU CP) émetteurs non financiers étrangers marché réglementé	94,000,000.00	0.58
Negotiable Medium-Term Notes	298,813,348.49	1.85
Certificate of deposit	8,320,447,320.64	51.78
Commercial Paper	3,926,024,723.02	24.44
Treasury bills	200,078,495.98	1.25
TOTAL CREDIT INSTRUMENTS	13,322,859,907.29	82.91
LIABILITIES		
TRANSACTIONS INVOLVING TRANSFER OF FINANCIAL INSTRUMENTS		
TOTAL TRANSACTIONS INVOLVING TRANSFER OF FINANCIAL INSTRUMENTS		
OFF-BALANCE SHEET		
HEDGES		
Rate	1,306,049,335.00	8.13
TOTAL HEDGES	1,306,049,335.00	8.13
OTHER OPERATIONS		
Rate	3,385,347,084.00	21.07
TOTAL OTHER OPERATIONS	3,385,347,084.00	21.07

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

	Fixed rate	%	Variable rate	%	Rate subject to review	%	Other	%
ASSETS								
Deposits	99,998,166.67	0.62	49,955,011.11	0.31				
Bonds and similar securities								
Credit instruments	11,432,097,591.61	71.14	1,890,762,315.68	11.77				
Temporary transactions in securities	81,982,026.70	0.51	567,299,293.66	3.53				
Financial accounts							1,768,781,902.38	11.01
LIABILITIES								
Temporary transactions in securities								
Financial accounts								
OFF-BALANCE SHEET								
Hedges	1,306,049,335.00	8.13						
Others operations	3,385,347,084.00	21.07						

UCIT AMUNDI EURO LIQUIDITY SHORT TERM 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	99,998,166.67	0.62	49,955,011.11	0.31						
Bonds and similar securities										
Credit instruments	10,890,289,599.94	67.77	2,432,570,307.35	15.14						
Temporary transactions in securities	649,281,320.36	4.04								
Financial accounts	1,768,781,902.38	11.01								
LIABILITIES										
Temporary transactions in securities										
Financial accounts										
OFF-BALANCE SHEET										
Hedges	168,715,206.00	1.05	1,137,334,129.00	7.08						
Others operations	3,117,010,069.00	19.40	268,337,015.00	1.67						

(*) 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 SEK		Currency 3 DKK		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	2,888.32		0.01		0.01			
LIABILITIES								
Transactions involving transfer of financial instruments								
Temporary transactions in securities								
Debts								
Financial accounts								
OFF-BALANCE SHEET								
Hedges								
Other operations								

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

3.5. RECEIVABLES AND PAYABLES: BREAKDOWN BY ITEMS

	Type of debit/credit	06/30/2022
RECEIVABLES		
	Sales deferred settlement	200,022,169.12
	Collateral	3,408,769.85
TOTAL RECEIVABLES		203,430,938.97
PAYABLES		
	Fixed management fees	3,168,673.50
	Collateral	22,204,481.43
	Other payables	2,609,546.87
TOTAL PAYABLES		27,982,701.80
TOTAL PAYABLES AND RECEIVABLES		175,448,237.17

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

3.6. SHAREHOLDERS' FUNDS

3.6.1. Number of units issued or redeemed

	In units	In value
Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI DP		
Units subscribed during the period		
Units redeemed during the period	-555.883	-44,111,509.06
Net Subscriptions/Redemptions	-555.883	-44,111,509.06
Units in circulation at the end of the period		
Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - E-C		
Units subscribed during the period	88,600.904	868,394,276.63
Units redeemed during the period	-45,739.941	-448,332,121.65
Net Subscriptions/Redemptions	42,860.963	420,062,154.98
Units in circulation at the end of the period	86,060.485	
Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - EPARGNE BRIO QUOTIDIEN-C		
Units subscribed during the period	93,776.77056	10,108,313.03
Units redeemed during the period	-13,021.88453	-1,401,263.64
Net Subscriptions/Redemptions	80,754.88603	8,707,049.39
Units in circulation at the end of the period	80,754.88603	
Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - I2-C		
Units subscribed during the period	3,844,395.511	37,765,886,879.64
Units redeemed during the period	-3,792,311.798	-37,248,882,195.89
Net Subscriptions/Redemptions	52,083.713	517,004,683.75
Units in circulation at the end of the period	660,342.677	
Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - I-C		
Units subscribed during the period	58,804.779	12,697,098,346.58
Units redeemed during the period	-64,686.518	-13,973,145,079.86
Net Subscriptions/Redemptions	-5,881.739	-1,276,046,733.28
Units in circulation at the end of the period	17,946.610	
Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - LCL P-C		
Units subscribed during the period	443,143.341	43,342,965.43
Units redeemed during the period	-456,645.847	-44,661,433.31
Net Subscriptions/Redemptions	-13,502.506	-1,318,467.88
Units in circulation at the end of the period	797,919.827	
Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - LCL PE-C		
Units subscribed during the period	2,851.299	13,967,433.15
Units redeemed during the period	-5,263.792	-25,782,163.94
Net Subscriptions/Redemptions	-2,412.493	-11,814,730.79
Units in circulation at the end of the period	19,594.831	

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

3.6.1. Number of units issued or redeemed

	In units	In value
Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - LCL PM-C		
Units subscribed during the period	1,616,917.539	159,627,825.99
Units redeemed during the period	-1,334,084.095	-131,339,617.94
Net Subscriptions/Redemptions	282,833.444	28,288,208.05
Units in circulation at the end of the period	3,054,026.595	
Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - M-C		
Units subscribed during the period	172,301.508	171,620,463.38
Units redeemed during the period	-149,855.312	-148,939,718.89
Net Subscriptions/Redemptions	22,446.196	22,680,744.49
Units in circulation at the end of the period	72,796.839	
Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - P-C		
Units subscribed during the period	50,690,417.684	4,952,785,387.34
Units redeemed during the period	-41,154,729.725	-4,020,509,086.44
Net Subscriptions/Redemptions	9,535,687.959	932,276,300.90
Units in circulation at the end of the period	15,924,243.476	
Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - S-C		
Units subscribed during the period	537,761.974	533,199,695.90
Units redeemed during the period	-2,347,691.785	-2,331,191,449.17
Net Subscriptions/Redemptions	-1,809,929.811	-1,797,991,753.27
Units in circulation at the end of the period	181,000.926	
Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - SG-C		
Units subscribed during the period	1.000	10,000.00
Units redeemed during the period		
Net Subscriptions/Redemptions	1.000	10,000.00
Units in circulation at the end of the period	1.000	
Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - Z-C		
Units subscribed during the period	67,911.635	6,774,077,779.42
Units redeemed during the period	-41,659.119	-4,153,248,684.45
Net Subscriptions/Redemptions	26,252.516	2,620,829,094.97
Units in circulation at the end of the period	26,252.516	

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

3.6.2. Subscription and/or redemption fees

	In Value
Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI DP Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - E-C Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - EPARGNE BRIO QUOTIDIEN-C Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - I2-C Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - I-C Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - LCL P-C Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - LCL PE-C Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - LCL PM-C Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - M-C Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

3.6.2. Subscription and/or redemption fees

	In Value
Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - P-C Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - S-C Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - SG-C Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
Unit AMUNDI EURO LIQUIDITY SHORT TERM SRI - Z-C Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

3.7. MANAGEMENT FEES

	06/30/2022
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - E-C Guarantee commission Fixed management fees Percentage set for fixed management fees Trailer fees	 1,204,125.16 0.20
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - EPARGNE BRIO QUOTIDIEN-C Guarantee commission Fixed management fees Percentage set for fixed management fees Trailer fees	 7,165.84 0.15
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - I2-C Guarantee commission Fixed management fees Percentage set for fixed management fees Trailer fees	 3,758,546.81 0.05
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - I-C Guarantee commission Fixed management fees Percentage set for fixed management fees Trailer fees	 2,924,882.59 0.08
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - LCL P-C Guarantee commission Fixed management fees Percentage set for fixed management fees Trailer fees	 253,274.84 0.32
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - LCL PE-C Guarantee commission Fixed management fees Percentage set for fixed management fees Trailer fees	 277,008.68 0.27
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - LCL PM-C Guarantee commission Fixed management fees Percentage set for fixed management fees Trailer fees	 833,932.48 0.25

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

3.7. MANAGEMENT FEES

	06/30/2022
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - M-C Guarantee commission Fixed management fees Percentage set for fixed management fees Trailer fees	 143,023.48 0.13
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - P-C Guarantee commission Fixed management fees Percentage set for fixed management fees Trailer fees	 3,342,309.75 0.30
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - S-C Guarantee commission Fixed management fees Percentage set for fixed management fees Trailer fees	 527,684.29 0.10
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - SG-C Guarantee commission Fixed management fees Percentage set for fixed management fees Trailer fees	 12.71 0.19
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - Z-C Guarantee commission Fixed management fees Percentage set for fixed management fees Trailer fees	 773,670.80 0.06

3.8. COMMITMENTS RECEIVED AND GIVEN

	06/30/2022
Guarantees received by the fund - including capital guarantees Other commitments received Other commitments given	

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

3.9. FUTHER DETAILS

3.9.1. Stock market values of temporarily acquired securities

	06/30/2022
Securities held under sell-back deals	649,462,777.24
Borrowed securities	

3.9.2. Stock market values of pledged securities

	06/30/2022
Financial instruments pledged but not reclassified	
Financial instruments received as pledges but not recognized in the Balance Sheet	

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

	ISIN code	Name of security	06/30/2022
Equities	ITCN9198849F	CREDIT AGRICOLE SA 040722 FIX -0.52	
Bonds			
Notes (TCN)			400,009,474.51
UCITS			400,009,474.51
Hedges			
Total group financial instruments			400,009,474.51

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

3.10. TABLE OF ALLOCATION OF THE DISTRIBUTABLE SUMS

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

	06/30/2022	06/30/2021
Sums not yet allocated		
Brought forward		
Profit (loss)	-46,811,098.95	-21,918,309.16
Total	-46,811,098.95	-21,918,309.16

	06/30/2022	06/30/2021
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI DP		
Allocation		
Distribution		
Brought forward		
Capitalized		-62,837.46
Total		-62,837.46

	06/30/2022	06/30/2021
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - E-C		
Allocation		
Distribution		
Brought forward		
Capitalized	-3,415,896.43	-876,226.01
Total	-3,415,896.43	-876,226.01

	06/30/2022	06/30/2021
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - EPARGNE BRIO QUOTIDIEN-C		
Allocation		
Distribution		
Brought forward		
Capitalized	-16,241.67	
Total	-16,241.67	

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

	06/30/2022	06/30/2021
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - I2-C		
Allocation		
Distribution		
Brought forward		
Capitalized	-16,726,883.81	-7,926,472.74
Total	-16,726,883.81	-7,926,472.74

	06/30/2022	06/30/2021
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - I-C		
Allocation		
Distribution		
Brought forward		
Capitalized	-10,996,747.85	-7,367,167.65
Total	-10,996,747.85	-7,367,167.65

	06/30/2022	06/30/2021
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - LCL P-C		
Allocation		
Distribution		
Brought forward		
Capitalized	-409,616.96	-211,888.68
Total	-409,616.96	-211,888.68

	06/30/2022	06/30/2021
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - LCL PE-C		
Allocation		
Distribution		
Brought forward		
Capitalized	-455,735.87	-260,781.64
Total	-455,735.87	-260,781.64

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

	06/30/2022	06/30/2021
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - LCL PM-C		
Allocation		
Distribution		
Brought forward		
Capitalized	-1,369,512.91	-633,622.80
Total	-1,369,512.91	-633,622.80

	06/30/2022	06/30/2021
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - M-C		
Allocation		
Distribution		
Brought forward		
Capitalized	-242,357.77	-35,403.13
Total	-242,357.77	-35,403.13

	06/30/2022	06/30/2021
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - P-C		
Allocation		
Distribution		
Brought forward		
Capitalized	-7,856,335.45	-1,604,220.32
Total	-7,856,335.45	-1,604,220.32

	06/30/2022	06/30/2021
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - S-C		
Allocation		
Distribution		
Brought forward		
Capitalized	-546,772.23	-2,939,688.73
Total	-546,772.23	-2,939,688.73

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

	06/30/2022	06/30/2021
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - SG-C		
Allocation		
Distribution		
Brought forward		
Capitalized	-26.26	
Total	-26.26	

	06/30/2022	06/30/2021
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - Z-C		
Allocation		
Distribution		
Brought forward		
Capitalized	-4,774,971.74	
Total	-4,774,971.74	

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

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

	06/30/2022	06/30/2021
Sums not yet allocated		
Net Capital gains and losses Accumulated from Previous business year		
Net Capital gains and losses of the business year	-61,867,207.17	-25,295,834.21
Allocation Report of distributed items on Net Capital Gains and Losses		
Total	-61,867,207.17	-25,295,834.21

	06/30/2022	06/30/2021
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI DP		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized		-75,683.41
Total		-75,683.41

	06/30/2022	06/30/2021
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - E-C		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-3,388,183.44	-729,790.35
Total	-3,388,183.44	-729,790.35

	06/30/2022	06/30/2021
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - EPARGNE BRIO QUOTIDIEN-C		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-17,143.51	
Total	-17,143.51	

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

	06/30/2022	06/30/2021
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - I2-C		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-26,057,776.10	-10,290,226.88
Total	-26,057,776.10	-10,290,226.88

	06/30/2022	06/30/2021
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - I-C		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-15,561,092.16	-8,859,053.39
Total	-15,561,092.16	-8,859,053.39

	06/30/2022	06/30/2021
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - LCL P-C		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-313,402.34	-136,855.27
Total	-313,402.34	-136,855.27

	06/30/2022	06/30/2021
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - LCL PE-C		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-385,412.62	-185,819.77
Total	-385,412.62	-185,819.77

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

	06/30/2022	06/30/2021
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - LCL PM-C		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-1,209,128.09	-470,924.98
Total	-1,209,128.09	-470,924.98

	06/30/2022	06/30/2021
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - M-C		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-290,684.52	-73,127.73
Total	-290,684.52	-73,127.73

	06/30/2022	06/30/2021
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - P-C		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-6,249,153.36	-1,076,425.38
Total	-6,249,153.36	-1,076,425.38

	06/30/2022	06/30/2021
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - S-C		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-720,362.90	-3,397,927.05
Total	-720,362.90	-3,397,927.05

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

	06/30/2022	06/30/2021
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - SG-C		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-28.74	
Total	-28.74	

	06/30/2022	06/30/2021
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - Z-C		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-7,674,839.39	
Total	-7,674,839.39	

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

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

	12/31/2018	12/31/2019	12/31/2020	06/30/2021	06/30/2022
Global Net Assets in EUR	17,064,795,817.14	21,259,984,683.64	23,235,624,902.51	14,750,975,856.38	16,068,802,595.60
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI DP in EUR					
Net assets	928,763.56	2,873,157.91	95,562,190.21	44,111,509.07	
Number of shares/units	11.589	35.964	1,200.985	555.883	
NAV per share/unit	80,141.8206	79,889.8317	79,569.8449	79,353.9451	
Net Capital Gains and Losses Accumulated per share	-81.08	-70.32	-124.51	-136.14	
Net income Accumulated on the result	-141.32	-142.32	-164.45	-113.04	
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - E-C in EUR					
Net assets	376,089,031.91	176,234,115.05	289,146,648.61	425,293,051.29	840,594,650.77
Number of shares/units	37,705.230	17,754.495	29,272.607	43,199.522	86,060.485
NAV per share/unit	9,974.4526	9,926.1688	9,877.7211	9,844.8554	9,767.4867
Net Capital Gains and Losses Accumulated per share	-10.10	-8.74	-15.46	-16.89	-39.36
Net income Accumulated on the result	-38.08	-36.43	-31.39	-20.28	-39.69
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - EPARGNE BRIO QUOTIDIEN-C in EUR					
Net assets					8,671,022.11
Number of shares/units					80,754.88603
NAV per share/unit					107.3745
Net Capital Gains and Losses Accumulated per share					-0.21
Net income Accumulated on the result					-0.20

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

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

	12/31/2018	12/31/2019	12/31/2020	06/30/2021	06/30/2022
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - I2-C in EUR					
Net assets	8,633,825,227.46	13,047,386,007.63	13,177,511,372.90	5,997,764,176.29	6,469,673,017.33
Number of shares/units	867,411.134	1,314,672.921	1,332,923.397	608,258.964	660,342.677
NAV per share/unit	9,953.5559	9,924.4350	9,886.1730	9,860.5438	9,797.4479
Net Capital Gains and Losses Accumulated per share	-10.07	-8.73	-15.46	-16.91	-39.46
Net income Accumulated on the result	-17.18	-17.28	-21.20	-13.03	-25.33
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - I-C in EUR					
Net assets	4,484,751,385.42	4,807,142,098.87	6,096,904,379.22	5,163,448,226.89	3,863,024,580.98
Number of shares/units	20,493.158	22,035.611	28,060.187	23,828.349	17,946.610
NAV per share/unit	218,841.3999	218,153.3381	217,279.5348	216,693.4950	215,250.9349
Net Capital Gains and Losses Accumulated per share	-221.55	-192.05	-340.01	-371.78	-867.07
Net income Accumulated on the result	-404.40	-427.91	-498.77	-309.17	-612.74
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - LCL P-C in EUR					
Net assets	135,802,615.31	85,755,177.83	79,024,577.14	79,742,771.97	77,706,273.07
Number of shares/units	1,361,166.551	864,147.850	800,962.079	811,422.333	797,919.827
NAV per share/unit	99.7692	99.2366	98.6620	98.2752	97.3860
Net Capital Gains and Losses Accumulated per share	-0.05	-0.08	-0.15	-0.16	-0.39
Net income Accumulated on the result	-0.17	-0.41	-0.40	-0.26	-0.51

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

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

	12/31/2018	12/31/2019	12/31/2020	06/30/2021	06/30/2022
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - LCL PE-C in EUR					
Net assets	194,278,454.74	161,079,357.24	117,512,391.52	108,279,302.62	95,584,910.43
Number of shares/units	38,939.432	32,442.349	23,796.182	22,007.324	19,594.831
NAV per share/unit	4,989.2472	4,965.0953	4,938.2876	4,920.1485	4,878.0676
Net Capital Gains and Losses Accumulated per share	-2.91	-4.37	-7.73	-8.44	-19.66
Net income Accumulated on the result	-8.09	-18.22	-18.27	-11.84	-23.25
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - LCL PM-C in EUR					
Net assets		176,123,835.07	99,305,980.63	274,422,124.13	299,903,547.27
Number of shares/units		1,762,818.864	999,235.793	2,771,193.151	3,054,026.595
NAV per share/unit		99.9103	99.3819	99.0267	98.1993
Net Capital Gains and Losses Accumulated per share			-0.15	-0.16	-0.39
Net income Accumulated on the result		-0.07	-0.35	-0.22	-0.44
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - M-C in EUR					
Net assets				50,258,659.13	72,143,302.69
Number of shares/units				50,350.643	72,796.839
NAV per share/unit				998.1731	991.0224
Net Capital Gains and Losses Accumulated per share				-1.45	-3.99
Net income Accumulated on the result				-0.70	-3.32

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

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

	12/31/2018	12/31/2019	12/31/2020	06/30/2021	06/30/2022
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - P-C in EUR					
Net assets	372,687,933.16	234,081,737.82	597,624,909.90	627,225,610.38	1,549,598,658.32
Number of shares/units	3,742,228.971	2,361,891.689	6,063,799.057	6,388,555.517	15,924,243.476
NAV per share/unit	99.5898	99.1077	98.5561	98.1795	97.3106
Net Capital Gains and Losses Accumulated per share	-0.10	-0.08	-0.15	-0.16	-0.39
Net income Accumulated on the result	-0.38	-0.36	-0.38	-0.25	-0.49
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - S-C in EUR					
Net assets	2,866,432,405.58	2,569,309,196.22	2,683,032,452.38	1,980,430,424.61	178,810,141.08
Number of shares/units	2,851,962.175	2,565,034.673	2,689,828.472	1,990,930.737	181,000.926
NAV per share/unit	1,005.0737	1,001.6664	997.4734	994.7259	987.8962
Net Capital Gains and Losses Accumulated per share	-1.01	-0.88	-1.56	-1.70	-3.97
Net income Accumulated on the result	-2.18	-2.21	-2.47	-1.47	-3.02
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - SG-C in EUR					
Net assets					9,946.28
Number of shares/units					1.000
NAV per share/unit					9,946.2800
Net Capital Gains and Losses Accumulated per share					-28.74
Net income Accumulated on the result					-26.26

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

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

	12/31/2018	12/31/2019	12/31/2020	06/30/2021	06/30/2022
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - Z-C in EUR					
Net assets					2,613,082,545.27
Number of shares/units					26,252.516
NAV per share/unit					99,536.4613
Net Capital Gains and Losses Accumulated per share					-292.34
Net income Accumulated on the result					-181.88

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
Deposits				
DAT BP 01/07 -.65	EUR	80,000,000	79,998,555.56	0.50
DAT SG 0107 -.7	EUR	20,000,000	19,999,611.11	0.12
NATI ESTR+0.1 250423	EUR	50,000,000	49,955,011.11	0.31
TOTAL Deposits			149,953,177.78	0.93
Credit instruments				
Credit instruments traded in a regulated market or equivalent				
AUSTRIA				
AUTRICHE (REPUBLIQUE D') 250722 FIX -0.6	EUR	200,000,000	200,078,495.98	1.24
OESTERREICHISCHE K 250722 FIX -0.5125	EUR	75,000,000	75,023,511.81	0.47
OESTERREICHISCHE KONTROLLBANK AG 200722	EUR	100,000,000	100,025,033.49	0.62
TOTAL AUSTRIA			375,127,041.28	2.33
BELGIUM				
BELFIUS BANQUE SA/NV 010722 FIX -0.57	EUR	50,000,000	50,000,000.00	0.32
BELFIUS BANQUE SA/NV 040722 FIX -0.57	EUR	300,000,000	300,007,733.41	1.87
BELFIUS BANQUE SA/NV 070722 FIX -0.54	EUR	250,000,000	250,023,085.46	1.55
BELFIUS BANQUE SA/NV 130722 FIX -0.535	EUR	100,000,000	100,018,213.32	0.62
BELFIUS BANQUE SA/NV 150722 FIX -0.54	EUR	250,000,000	250,052,812.54	1.56
BNP PAR FORTIS ZCP 09-09-22	EUR	150,000,000	150,072,726.10	0.94
BNP PAR FORTIS ZCP 14-09-22	EUR	35,000,000	35,016,154.02	0.22
KBC BANK NV 210922 FIX -0.21	EUR	100,000,000	100,032,741.65	0.62
LVMH FINANCE BELGIQUE SA 080722 FIX -0.4	EUR	70,000,000	70,007,378.00	0.44
LVMH FINANCE BELGIQUE SA 110722 FIX -0.48	EUR	15,000,000	15,002,232.83	0.09
LVMH FINANCE BELGIQUE SA 150822 FIX -0.3	EUR	80,000,000	80,035,597.77	0.50
PROXIMUS SA 300822 FIX -0.315	EUR	50,000,000	50,014,570.91	0.31
SUMI MITS BANK COR ZCP 01-09-22	EUR	50,000,000	50,025,781.62	0.31
SUMI MITS BANK COR ZCP 05-07-22	EUR	100,000,000	100,004,458.93	0.62
SUMI MITS BANK COR ZCP 28-07-22	EUR	50,000,000	50,018,361.32	0.31
SUMITOMO MITSUI 010722 FIX -0.51	EUR	94,000,000	94,000,000.00	0.58
SUMITOMO MITSUI BANKING 220722 FIX -0.45	EUR	75,000,000	75,022,587.15	0.46
TOTAL BELGIUM			1,819,354,435.03	11.32
CANADA				
BANK OF MONTREAL 060922 FIX -0.44	EUR	38,000,000	38,043,505.59	0.24
TORO DOMI BANK THE ZCP 18-07-22	EUR	21,000,000	21,007,607.85	0.13
TOTAL CANADA			59,051,113.44	0.37
DENMARK				
JYSKE BANK DNK 110722 FIX -0.51	EUR	100,000,000	100,015,869.18	0.62
JYSKE BANK DNK 110722 FIX -0.555	EUR	150,000,000	150,023,803.78	0.94
TOTAL DENMARK			250,039,672.96	1.56
FINLAND				
NORDEA BANK ABP. 010922 FIX -0.365	EUR	75,000,000	75,042,060.24	0.47
NORDEA BANK ABP. 070922 FIX -0.34	EUR	100,000,000	100,054,463.77	0.62

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
OP CORPORATE BANK PLC 020822 FIX -0.5	EUR	50,000,000	50,021,102.95	0.31
OP CORPORATE BANK PLC 080722 FIX -0.515	EUR	35,000,000	35,003,678.79	0.22
OP CORPORATE BANK PLC 080722 FIX -0.52	EUR	34,000,000	34,003,573.68	0.21
OP CORPORATE BANK PLC 270922 FIX -0.21	EUR	150,000,000	150,064,939.93	0.94
TOTAL FINLAND			444,189,819.36	2.77
FRANCE				
AGENCE CENTRALE 010722 FIX -0.69	EUR	120,000,000	120,000,000.00	0.75
AGENCE CENTRALE 050722 FIX -0.6	EUR	100,000,000	100,005,213.45	0.62
AGENCE CENTRALE 050722 FIX -0.69	EUR	200,000,000	200,011,873.72	1.25
AGENCE CENTRALE 120722 FIX -0.6	EUR	50,000,000	50,009,324.24	0.31
AGENCE CENTRALE 180722 FIX -0.6	EUR	250,000,000	250,071,798.39	1.55
AGENCE CENTRALE 200722 FIX -0.6	EUR	200,000,000	200,061,272.65	1.24
AGEN CENT ORG OISEST 09-09-22	EUR	50,000,000	49,988,308.56	0.31
BFCM (BANQUE FEDE 281022 FIX -0.485	EUR	75,000,000	74,994,447.08	0.47
BFCM (BANQUE FEDER 080223 OISEST 0.07	EUR	40,000,000	39,886,512.68	0.25
BFCM (BANQUE FEDER 120922 OISEST 0.11	EUR	100,000,000	99,968,032.36	0.63
BFCM B OISEST+0.06% 27-01-23	EUR	40,000,000	39,878,009.55	0.25
BFCM B OISEST+0.07% 01-07-22	EUR	10,000,000	9,949,021.80	0.07
BFCM B OISEST+0.13% 03-10-22	EUR	60,000,000	59,950,746.15	0.37
BFCM B OISEST+0.13% 12-09-22	EUR	60,000,000	59,938,523.30	0.38
BFCM B OISEST+0.16% 16-11-22	EUR	50,000,000	49,988,447.29	0.31
BFCM B OISEST+0.17% 14-12-22	EUR	70,000,000	69,980,700.13	0.44
BNP PA OISEST+0.05% 31-10-22	EUR	22,000,000	21,943,433.60	0.13
BNP PA OISEST+0.06% 03-02-23	EUR	20,000,000	19,941,099.20	0.12
BNP PA OISEST+0.1% 09-09-22	EUR	50,000,000	49,923,948.19	0.31
BNP PA OISEST+0.13% 04-11-22	EUR	8,000,000	7,993,467.54	0.05
BNP PA OISEST+0.13% 09-11-22	EUR	110,000,000	109,915,424.91	0.69
BNP PA OISEST+0.135% 08-09-22	EUR	50,000,000	49,950,759.83	0.31
BNP PA OISEST+0.14% 03-10-22	EUR	69,000,000	68,975,765.09	0.43
BPCE OISEST+0.06% 13-01-23	EUR	15,000,000	14,951,852.71	0.09
BPCE OISEST+0.07% 04-11-22	EUR	45,000,000	44,834,439.89	0.28
BPCE OISEST+0.14% 31-08-22	EUR	135,000,000	134,862,960.90	0.84
BPCE SA 071122 OISEST 0.17	EUR	40,000,000	39,975,339.47	0.25
BPIFRANCE SA 010722 FIX -0.49	EUR	100,000,000	100,000,000.00	0.62
BPIFRANCE SA 090922 FIX -0.53	EUR	100,000,000	100,051,831.87	0.63
BQ POS OISEST+0.045% 29-07-22	EUR	150,000,000	149,935,205.54	0.93
BQ POSTALE ZCP 07-10-22	EUR	75,000,000	75,016,765.83	0.46
CREDIT AGRICOLE SA 040722 FIX -0.52	EUR	400,000,000	400,009,474.51	2.49
CREDIT INDUSTRIEL ET COMMERCIAL 281022 FIX -0.485	EUR	50,000,000	49,996,298.05	0.31
ESSILORLUXOTTICA 020922 FIX -0.26	EUR	50,000,000	50,019,998.92	0.31
ESSILORLUXOTTICA 020922 FIX -0.265	EUR	30,000,000	30,011,999.35	0.18
ESSILORLUXOTTICA 050922 FIX -0.2	EUR	33,000,000	33,010,163.23	0.21
ESSILORLUXOTTICA 050922 FIX -0.2	EUR	35,000,000	35,013,540.26	0.21
ESSILORLUXOTTICA 260922 FIX -0.16	EUR	42,000,000	42,012,763.41	0.26

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
ESSILORLUXOTTICA 300822 FIX -0.19	EUR	15,000,000	15,006,155.02	0.09
L OREAL S A 120722 FIX -0.47	EUR	50,000,000	50,009,683.40	0.31
L OREAL S A 120922 FIX -0.36	EUR	70,000,000	70,046,403.07	0.44
L OREAL S A 160922 FIX -0.31	EUR	100,000,000	100,065,103.91	0.62
L OREAL S A 190922 FIX -0.295	EUR	70,000,000	70,044,727.70	0.44
PARIS (VILLE DE) 130722 FIX -0.47	EUR	20,000,000	20,002,859.08	0.12
PARIS (VILLE DE) 220722 FIX -0.46	EUR	82,500,000	82,519,467.41	0.52
PARIS (VILLE DE) 270722 FIX -0.45	EUR	37,500,000	37,511,509.43	0.24
REGIE AUTONOME D 070722 FIX -0.51	EUR	35,000,000	35,003,414.00	0.22
REGIE AUTONOME D 210722 FIX -0.49	EUR	50,000,000	50,015,830.01	0.31
REGIE AUTONOME DE 090922 FIX -0.365	EUR	26,000,000	26,018,305.18	0.16
RTE EDF TRANSPORT 220722 FIX -0.445	EUR	10,000,000	10,002,249.39	0.06
SG OISEST+0.07% 05-12-22	EUR	40,000,000	39,860,838.00	0.25
SG OISEST+0.08% 04-11-22	EUR	30,000,000	29,890,703.26	0.18
SG OISEST+0.08% 24-10-22	EUR	50,000,000	49,815,576.39	0.31
SG OISEST+0.09% 02-08-22	EUR	45,000,000	44,795,793.82	0.28
SG OISEST+0.09% 04-07-22	EUR	50,000,000	49,760,370.03	0.31
SG OISEST+0.13% 31-08-22	EUR	90,000,000	89,935,989.25	0.56
SOCIETE GENERALE SA 021122 OISEST 0.08	EUR	100,000,000	99,632,956.00	0.62
SOCIETE GENERALE SA 051222 OISEST 0.07	EUR	15,000,000	14,947,814.25	0.10
UNION NAT. INTER 050722 FIX -0.51	EUR	50,000,000	50,002,192.24	0.31
UNION NAT. INTER 050822 FIX -0.43	EUR	100,000,000	100,044,278.29	0.62
UNION NAT. INTER 210722 FIX -0.53	EUR	100,000,000	100,029,341.94	0.62
UNION NAT. INTER 220722 FIX -0.54	EUR	100,000,000	100,030,624.00	0.62
UNION NAT. INTERP 050922 FIX -0.315	EUR	50,000,000	50,027,729.46	0.31
TOTAL FRANCE			4,488,048,678.18	27.93
IRELAND				
BK AMER EURO DAC ZCP 23-08-22	EUR	150,000,000	150,076,409.48	0.94
TOTAL IRELAND			150,076,409.48	0.94
JAPAN				
CENTRAL NIPPON EXPRESSWAY CO LTD 230822	EUR	33,000,000	33,011,981.55	0.21
SUMITOMO MITSUI BANKING 070722 FIX -0.5	EUR	50,000,000	50,004,546.25	0.31
SUMITOMO MITSUI BANKING 150822 FIX -0.39	EUR	100,000,000	100,048,913.83	0.62
TOTAL JAPAN			183,065,441.63	1.14
LUXEMBOURG				
BGL BNP PAR ZCP 01-07-22	EUR	50,000,000	50,000,000.00	0.31
CLEARSTREAM BANKING 110722 FIX -0.51	EUR	70,000,000	70,010,820.56	0.43
NESTLE FINANCE INTERNATIONAL LTD 010722	EUR	100,000,000	100,000,000.00	0.62
NESTLE FINANCE INTERNATIONAL LTD 020822	EUR	100,000,000	100,042,374.94	0.62
NESTLE FINANCE INTERNATIONAL LTD 050722	EUR	100,000,000	100,004,153.35	0.62
NESTLE FINANCE INTERNATIONAL LTD 080722 FIX -0.51	EUR	42,000,000	42,004,363.90	0.27
NESTLE FINANCE INTERNATIONAL LTD 150722	EUR	100,000,000	100,020,288.56	0.63
NESTLE FINANCE INTERNATIONAL LTD 290722	EUR	100,000,000	100,035,259.59	0.62
TOTAL LUXEMBOURG			662,117,260.90	4.12

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
NETHERLANDS				
COOP RABO UA ZCP 16-02-23	EUR	100,000,000	99,707,892.17	0.62
COOP R OISEST+0.18% 13-12-22	EUR	50,000,000	50,006,934.42	0.31
ING BANK N.V. 080223 FIX -0.32	EUR	20,000,000	19,933,487.96	0.12
ING BANK N.V. 200722 FIX -0.5	EUR	10,000,000	10,002,608.43	0.07
ING BANK N.V. 281022 FIX -0.24	EUR	10,000,000	9,998,677.95	0.06
ING BANK NV ZCP 10-10-22	EUR	5,000,000	5,000,569.59	0.03
ING BANK NV ZCP 12-09-22	EUR	5,000,000	5,001,988.96	0.03
LINDE FINANCE BV 010822 FIX -0.475	EUR	67,000,000	67,028,448.36	0.42
LINDE FINANCE BV 110722 FIX -0.49	EUR	35,000,000	35,005,568.80	0.22
LINDE FINANCE BV 150722 FIX -0.52	EUR	75,000,000	75,016,564.49	0.47
LINDE FINANCE BV 150822 FIX -0.455	EUR	40,000,000	40,020,916.90	0.25
LINDE FINANCE BV 210722 FIX -0.49	EUR	45,000,000	45,013,956.83	0.28
UNILEVER FINANCE NETHERLANDS BV 040722 F	EUR	100,000,000	100,002,137.78	0.62
TOTAL NETHERLANDS			561,739,752.64	3.50
NORWAY				
DNB BANK ASA 110722 FIX -0.5	EUR	150,000,000	150,046,218.40	0.93
DNB BANK ASA 251022 FIX -0.36	EUR	58,000,000	58,045,112.66	0.36
TOTAL NORWAY			208,091,331.06	1.29
PORTUGAL				
SEMAPA SOC INVEST E GESTAO SGP 060722 FI	EUR	30,000,000	30,001,825.71	0.19
SEMAPA SOC INVEST E GESTAO SGP 130722 FI	EUR	30,000,000	30,005,088.86	0.18
SEMAPA SOC INVEST E GESTAO SGP 200722 FI	EUR	27,500,000	27,507,167.37	0.17
TOTAL PORTUGAL			87,514,081.94	0.54
SPAIN				
BANCO SANTANDER SA 160922 FIX -0.23	EUR	150,000,000	150,048,777.35	0.93
BANCO SANTANDER SA 200722 FIX -0.5	EUR	250,000,000	250,065,487.98	1.56
BANCO SANTANDER SA 250722 FIX -0.51	EUR	200,000,000	200,061,497.42	1.25
SANTANDER CONSUMER FINANCE, S.A. 061022 FIX -0.19	EUR	10,000,000	10,001,121.01	0.06
TOTAL SPAIN			610,176,883.76	3.80
SWEDEN				
SBAB BANK AB / S 060922 FIX -0.36	EUR	25,000,000	25,013,680.04	0.15
SBAB BANK AB / S 120922 FIX -0.35	EUR	25,000,000	25,013,070.46	0.15
SKANDINAVISKA ENSKILDA BANKEN AB 190922	EUR	100,000,000	100,053,373.27	0.62
SKANDINAVISKA ENSKILDA BANKEN AB 250722	EUR	200,000,000	200,073,905.82	1.24
SVEN HAND AB ZCP 03-11-22	EUR	60,000,000	60,005,197.36	0.37
SVENSKA HANDELSBANKEN AB 010822 FIX -0.5	EUR	50,000,000	50,021,113.77	0.31
SVENSKA HANDELSBANKEN AB 030822 FIX -0.5	EUR	30,000,000	30,013,204.57	0.19
SVENSKA HANDELSBANKEN AB 040123 FIX -0.5	EUR	100,000,000	99,849,352.14	0.63
SVENSKA HANDELSBANKEN AB 071122 FIX -0.5	EUR	140,000,000	140,002,252.68	0.87
SVENSKA HANDELSBANKEN AB 111022 FIX -0.1	EUR	27,700,000	27,709,821.75	0.18
SVENSKA HANDELSBANKEN AB 220223 FIX -0.33	EUR	30,000,000	29,905,177.74	0.19
SWEDBANK AB 010922 FIX -0.4	EUR	50,000,000	50,025,902.30	0.31
SWEDBANK AB 070922 FIX -0.35	EUR	50,000,000	50,024,953.40	0.31

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
SWEDBANK AB 210722 FIX -0.48	EUR	70,000,000	70,021,547.19	0.44
SWEDBANK AB 270722 FIX -0.46	EUR	100,000,000	100,036,618.03	0.62
SWEDBANK AB 290722 FIX -0.45	EUR	100,000,000	100,038,388.56	0.62
SWEDBANK AB ZCP 02-09-22	EUR	100,000,000	100,051,558.42	0.63
TOTAL SWEDEN			1,257,859,117.50	7.83
SWITZERLAND				
ZURCHER KANTONALBANK 050822 FIX -0.438	EUR	10,000,000	10,003,595.91	0.06
ZURCHER KANTONALBANK 150822 FIX -0.4	EUR	59,000,000	59,023,706.82	0.36
ZURCHER KANTONALBANK 150922 FIX -0.32	EUR	40,000,000	40,012,278.72	0.25
TOTAL SWITZERLAND			109,039,581.45	0.67
UNITED KINGDOM				
BARC B OISEST+0.07% 30-12-22	EUR	30,000,000	29,906,382.67	0.19
BARC B OISEST+0.09% 24-08-22	EUR	100,000,000	99,577,435.28	0.62
BARC B OISEST+0.2% 05-12-22	EUR	30,000,000	29,986,992.26	0.18
BARCLAYS BANK PLC 091222 OISEST 0.2	EUR	50,000,000	49,980,578.14	0.31
BARCLAYS BANK PLC 170822 FIX -0.49	EUR	40,000,000	40,018,061.21	0.25
BARCLAYS BANK PLC 190722 FIX -0.5	EUR	50,000,000	50,013,706.26	0.32
BARCLAYS BANK PLC 301222 OISEST 0.07	EUR	20,000,000	19,931,953.22	0.12
BARCLAYS BK ZCP 27-09-22	EUR	30,000,000	30,007,212.77	0.19
MUFG BANK, LTD. 060722 FIX -0.53	EUR	150,000,000	150,008,593.05	0.93
MUFG BANK LTD 220822 FIX -0.41	EUR	150,000,000	150,072,377.81	0.93
MUFG BANK ZCP 05-07-22	EUR	50,000,000	50,001,840.54	0.31
NORD BKP LOND BRAN ZCP 03-10-22	EUR	130,000,000	130,045,229.73	0.81
NORD BKP LOND BRAN ZCP 16-09-22	EUR	30,000,000	30,014,918.71	0.18
NORD BKP LOND BRAN ZCP 20-09-22	EUR	100,000,000	100,046,726.02	0.63
NORD BKP LOND BRAN ZCP 20-09-22	EUR	5,000,000	5,002,336.30	0.03
NORDEA BANK ABP. 010722 FIX -0.52	EUR	100,000,000	100,000,000.00	0.63
NORDEA BANK ABP LONDON BRANCH 010722 FIX -0.56	EUR	35,000,000	35,000,000.00	0.22
THE TORONTO-DOMI 271222 FIX -0.45	EUR	70,000,000	69,907,608.94	0.43
THE TORONTO-DOMIN 231222 FIX -0.485	EUR	150,000,000	149,822,754.82	0.93
TOTAL UNITED KINGDOM			1,319,344,707.73	8.21
UNITED STATES OF AMERICA				
COLGATE PALMOLIVE CO 050722 FIX -0.51	EUR	84,500,000	84,503,149.96	0.53
COLGATE PALMOLIVE CO 120722 FIX -0.51	EUR	50,000,000	50,007,473.48	0.31
COLGATE PALMOLIVE CO 120722 FIX -0.51	EUR	120,000,000	120,017,936.35	0.74
TOTAL UNITED STATES OF AMERICA			254,528,559.79	1.58
TOTAL Credit instruments traded in a regulated market or equivalent			12,839,363,888.13	79.90
Credit instruments traded in a regulated market or equivalent				
CANADA				
THE TORO BANK ZCP 07-12-22	EUR	100,000,000	99,932,411.83	0.62
TOTAL CANADA			99,932,411.83	0.62
FINLAND				
OP CORPORATE BANK ZCP 03-10-22	EUR	66,000,000	66,020,807.19	0.41

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
OP CORPORATE BANK ZCP 06-10-22	EUR	30,000,000	30,008,667.84	0.19
TOTAL FINLAND			96,029,475.03	0.60
FRANCE				
BPCE ZCP 01-07-22	EUR	63,000,000	63,000,000.00	0.39
TOTAL FRANCE			63,000,000.00	0.39
SPAIN				
BANCO NTANDER ZCP 19-10-22	EUR	15,000,000	14,999,161.30	0.09
TOTAL SPAIN			14,999,161.30	0.09
SWEDEN				
SVEN HAND AB ZCP 06-10-22	EUR	10,000,000	10,003,943.53	0.07
SVEN HAND AB ZCP 30-09-22	EUR	100,000,000	100,043,446.09	0.62
TOTAL SWEDEN			110,047,389.62	0.69
UNITED KINGDOM				
LLOY BANK CORP MKT ZCP 17-10-22	EUR	20,000,000	20,006,001.80	0.12
LLOY BANK CORP MKT ZCP 19-10-22	EUR	7,500,000	7,501,450.91	0.05
UBS AG LONDON ZCP 10-11-22	EUR	32,000,000	31,994,131.38	0.20
UBS AG LONDON ZCP 17-11-22	EUR	40,000,000	39,985,997.29	0.25
TOTAL UNITED KINGDOM			99,487,581.38	0.62
TOTAL Credit instruments traded in a regulated market or equivalent			483,496,019.16	3.01
TOTAL Credit instruments			13,322,859,907.29	82.91
Securities purchased under agreement to resell				
BELGIUM				
BELGIQUE 4.25% 03/41	EUR	100,000,000	129,300,000.00	0.80
BELGIUM GOVERNMENT BOND 0.4% 22-06-40	EUR	50,000,000	33,250,000.00	0.21
BELGIUM KINGDOM 4.5% 28/03/2026	EUR	45,652,173	50,993,477.24	0.32
COMMUNAUTE EUROPEAN BRU 0.0% 04-07-35	EUR	50,000,000	38,160,000.00	0.24
TOTAL BELGIUM			251,703,477.24	1.57
FRANCE				
BPIFRANCE FINANCEMENT 0.125% 25-03-25	EUR	19,000,000	18,150,000.00	0.12
CADES 0.0% 25-02-28	EUR	14,000,000	12,390,000.00	0.07
CADES 0.0% 25-05-31 EMTN	EUR	30,000,000	25,332,000.00	0.15
CADES 0 1/2 05/25/23	EUR	20,000,000	20,010,000.00	0.13
CADES 4.125% 11-23	EUR	48,158,000	49,849,999.98	0.31
DEXIA MUN 0.01% 07-05-25	EUR	10,000,000	9,450,000.00	0.05
FRANCE GOVERNMENT BOND OAT 0.0% 25-05-32	EUR	25,000,000	20,925,000.00	0.13
FRANCE GOVERNMENT BOND OAT 0.1% 01-03-25	EUR	84,681,000	100,000,000.03	0.62
OAT 0% 25/04/2041 FUNGIBLE STRP	EUR	46,000,000	27,830,000.00	0.18
TOTAL FRANCE			283,937,000.01	1.76
LUXEMBOURG				
BANQ EURO DIN 1.0% 14-04-32	EUR	35,000,000	31,534,999.98	0.20
BEI 2.25% 14/10/22	EUR	15,100,000	15,447,300.00	0.10
EUROPEAN STABILITY MECHANISM ZCP 18-10-22	EUR	35,000,000	35,000,000.00	0.21
TOTAL LUXEMBOURG			81,982,299.98	0.51

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
UNITED STATES OF AMERICA				
IBRD 0 01/15/27	EUR	34,133,000	31,840,000.01	0.21
TOTAL UNITED STATES OF AMERICA			31,840,000.01	0.21
TOTAL Securities purchased under agreement to resell			649,462,777.24	4.05
Compensations for securities taken in repo			-181,456.88	
Hedges				
Other hedges				
Interest rate swaps				
OISEST/0./FIX/-0.402	EUR	40,032,737	3,330.78	
OISEST/0.0/FIX/-0.26	EUR	27,718,467	-937.41	
OISEST/0.0/FIX/-0.26	EUR	7,500,000	379.65	
OISEST/0.0/FIX/-0.27	EUR	15,000,000	1,094.44	
OISEST/0.0/FIX/-0.3	EUR	5,000,000	244.59	
OISEST/0.0/FIX/-0.30	EUR	150,080,543	7,487.55	
OISEST/0.0/FIX/-0.30	EUR	42,016,993	2,220.43	
OISEST/0.0/FIX/-0.31	EUR	10,000,000	445.91	
OISEST/0.0/FIX/-0.32	EUR	100,053,695	-1,982.12	
OISEST/0.0/FIX/-0.33	EUR	70,053,961	-2,225.31	
OISEST/0.0/FIX/-0.34	EUR	100,081,010	-1,348.82	
OISEST/0.0/FIX/-0.34	EUR	30,000,000	820.72	
OISEST/0.0/FIX/-0.36	EUR	60,000,000	30,775.43	
OISEST/0.0/FIX/-0.36	EUR	150,088,218	-299.49	
OISEST/0.0/FIX/-0.37	EUR	100,344,963	376,402.46	
OISEST/0.0/FIX/-0.38	EUR	25,022,868	-259.63	
OISEST/0.0/FIX/-0.38	EUR	20,064,921	68,504.29	
OISEST/0.0/FIX/-0.39	EUR	70,065,861	554.32	
OISEST/0.0/FIX/-0.39	EUR	50,037,458	764.43	
OISEST/0.0/FIX/-0.39	EUR	50,026,013	-1,411.20	
OISEST/0.0/FIX/-0.4	EUR	33,012,838	1,044.38	
OISEST/0.0/FIX/-0.40	EUR	35,014,394	697.62	
OISEST/0.0/FIX/-0.40	EUR	35,000,000	1,779.09	
OISEST/0.0/FIX/-0.40	EUR	15,050,217	64,254.82	
OISEST/0.0/FIX/-0.40	EUR	26,024,274	-230.08	
OISEST/0.0/FIX/-0.40	EUR	10,012,214	5,207.76	
OISEST/0.0/FIX/-0.40	EUR	15,050,217	64,254.82	
OISEST/0.0/FIX/-0.41	EUR	5,000,000	150.70	
OISEST/0.0/FIX/-0.41	EUR	75,000,000	18,623.10	
OISEST/0.0/FIX/-0.41	EUR	15,005,668	-58.77	
OISEST/0.0/FIX/-0.42	EUR	150,107,702	-8,883.99	
OISEST/0.0/FIX/-0.42	EUR	58,106,334	32,152.01	
OISEST/0.0/FIX/-0.42	EUR	100,000,000	151,830.05	
OISEST/0.0/FIX/-0.42	EUR	100,086,964	420.64	
OISEST/0.0/FIX/-0.43	EUR	50,042,035	-853.03	
OISEST/0.0/FIX/-0.43	EUR	100,000,000	22,073.85	
OISEST/0.0/FIX/-0.43	EUR	25,022,019	1,222.82	

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
OISEST/0.0/FIX/-0.43	EUR	150,078,833	-4,779.28	
OISEST/0.0/FIX/-0.44	EUR	75,070,023	-1,316.03	
OISEST/0.0/FIX/-0.44	EUR	50,051,163	-621.50	
OISEST/0.0/FIX/-0.44	EUR	50,040,282	-2,653.22	
OISEST/0.0/FIX/-0.45	EUR	80,054,637	-5,814.83	
OISEST/0.0/FIX/-0.45	EUR	40,031,875	-3,047.91	
OISEST/0.0/FIX/-0.45	EUR	150,000,000	4,015.60	
OISEST/0.0/FIX/-0.47	EUR	100,000,000	-971.15	
OISEST/0.0/FIX/-0.48	EUR	100,067,211	-2,178.69	
OISEST/0.0/FIX/-0.48	EUR	33,027,008	-774.46	
OISEST/0.0/FIX/-0.48	EUR	100,000,000	9,048.20	
OISEST/0.0/FIX/-0.49	EUR	59,052,491	-2,724.93	-0.01
OISEST/0.0/FIX/-0.51	EUR	10,000,000	5,451.97	
OISEST/0.0/FIX/-0.52	EUR	10,007,914	-339.45	
OISEST/0.0/FIX/-0.52	EUR	100,077,699	-2,490.70	
OISEST/0.0/FIX/-0.52	EUR	66,000,000	33,411.23	
OISEST/0.0/FIX/-0.53	EUR	100,528,556	344,226.97	
OISEST/0.0/FIX/-0.53	EUR	150,673,931	438,551.52	0.01
OISEST/0.0/FIX/-0.53	EUR	70,293,475	217,210.24	0.01
OISEST/0.0/FIX/-0.54	EUR	32,156,064	45,710.10	
OISEST/0.0/FIX/-0.54	EUR	75,381,093	100,169.01	
OISEST/0.0/FIX/-0.54	EUR	65,330,280	86,813.14	
OISEST/0.0/FIX/-0.54	EUR	40,197,122	68,822.65	
OISEST/0.0/FIX/-0.54	EUR	67,053,969	-1,090.33	
OISEST/0.0/FIX/-0.55	EUR	50,063,970	-308.39	
OISEST/0.0/FIX/-0.55	EUR	50,246,402	57,524.42	
OISEST/0.0/FIX/-0.55	EUR	75,369,604	86,286.63	
OISEST/0.0/FIX/-0.55	EUR	100,497,911	45,901.54	
OISEST/0.0/FIX/-0.55	EUR	130,647,284	89,479.57	
OISEST/0.0/FIX/-0.55	EUR	100,086,491	-4,747.22	
OISEST/0.0/FIX/-0.56	EUR	20,088,697	8,582.32	
OISEST/0.0/FIX/-0.56	EUR	50,053,773	-1,040.78	
OISEST/0.0/FIX/-0.56	EUR	10,044,348	4,291.16	
OISEST/0.0/FIX/-0.56	EUR	20,000,000	21,086.55	
OISEST/0.0/FIX/-0.56	EUR	100,116,413	-2,456.43	
OISEST/0.0/FIX/-0.56	EUR	38,084,250	11,585.23	
OISEST/0.0/FIX/-0.56	EUR	100,113,879	-920.07	
OISEST/0.0/FIX/-0.57	EUR	100,087,187	-88.87	
TOTAL Interest rate swaps			2,478,050.62	0.01
TOTAL Other hedges			2,478,050.62	0.01
TOTAL Hedges			2,478,050.62	0.01
Receivables			203,430,938.97	1.27
Payables			-27,982,701.80	-0.18
Financial accounts			1,768,781,902.38	11.01
Net assets			16,068,802,595.60	100.00

UCIT AMUNDI EURO LIQUIDITY SHORT TERM SRI

Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - SG-C	EUR	1.000	9,946.2800
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - M-C	EUR	72,796.839	991.0224
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - EPARGNE BRIO QUOTIDIEN-C	EUR	80,754.88603	107.3745
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - Z-C	EUR	26,252.516	99,536.4613
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - P-C	EUR	15,924,243.476	97.3106
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - S-C	EUR	181,000.926	987.8962
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - I2-C	EUR	660,342.677	9,797.4479
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - I-C	EUR	17,946.610	215,250.9349
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - LCL P-C	EUR	797,919.827	97.3860
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - LCL PM-C	EUR	3,054,026.595	98.1993
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - LCL PE-C	EUR	19,594.831	4,878.0676
Units AMUNDI EURO LIQUIDITY SHORT TERM SRI - E-C	EUR	86,060.485	9,767.4867

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