

## AMUNDI EURO LIQUIDITY SRI

UCITS

Asset Management Company

**Amundi Asset Management**

Delegated fund accountant

**CACEIS Fund Administration France**

Custodian

**CACEIS BANK**

Auditors

**DELOITTE & ASSOCIÉS**

# UCIT AMUNDI EURO LIQUIDITY SRI

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# UCIT AMUNDI EURO LIQUIDITY SRI

## Characteristics of the UCI

### Classification

*OPC Monétaire à Valeur Liquidative Variable Standard* (Money market UCI with a standard variable net asset value)

### Investment objective

The fund's investment objective is to offer a better financial performance than that of the capitalised €STR, which is the index representing the money market rate in the Euro area, after deduction of ongoing fees, while including ESG criteria in the process of selecting and analysing the fund's securities. However, fund returns may be adversely affected by negative money-market returns. Moreover, after the deduction of running costs, the fund's performance may be lower than that of the capitalised €STR.

### Investment strategy:

#### **1. Strategies used**

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

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

The investment strategy takes into account the mandatory principal adverse impacts in Annex 1 of the RTS via a combination of exclusions (normative and sectoral), integration of the ESG rating into the investment process, engagement, and voting.

More detailed information on the principal adverse impacts is included in the fund manager's ESG regulatory statement, available on its website: [www.amundi.com](http://www.amundi.com).

The fund is made up of investment grade money-market instruments and derivatives. It complies with the principles of Socially Responsible Investment.

The management team bases its selection of eligible securities in the investment universe on a credit analysis combined with a non-financial analysis using ESG (Environmental, Social, Governance) criteria. The non-financial analysis results in an ESG rating for each issuer on a scale ranging from A (highest score) to G (lowest score).

### Risk profile

Your money will be invested mainly in financial instruments selected by the fund manager. These instruments will be subject to market trends and fluctuations.

### **The main risks associated with the classification are:**

#### **Interest rate risk:**

The risk that interest rate instruments may decline in value due to changes in interest rates. It is measured by average weighted maturity.

During periods of rising interest rates, the net asset value may decline slightly.

### **The main special risks considered for portfolio management purposes are:**

#### **Credit risk:**

This is the risk of a decline in the value of the securities of a corporate or government issuer or that the issuer could default, which could lead to a decline in the net asset value.

### **The other risks are:**

#### **Risk of loss of capital:**

Investors are advised that their capital is not guaranteed and may not be recovered.

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**Counterparty risk:**

The UCITS engages in temporary purchases and sales of securities and/or OTC derivatives. These transactions, entered into with a counterparty, expose the UCITS to the risk of the counterparty failing and/or not performing the swap contract, which may have a significant impact on the UCITS' net asset value. In some cases, this risk may not be offset by the financial collateral received.

**Liquidity risk associated with temporary purchases and sales of securities:**

The UCITS may be exposed to trading difficulties or be temporarily unable to trade some of the securities in which it invests or receives as collateral, in the event a counterparty to temporary purchases and sales of securities defaults.

**Legal risk:**

the use of temporary purchases and sales of securities may incur legal risk, particularly with respect to contracts.

**Sustainability risk:**

This is a risk connected to an environmental, social, or governance event or condition that, if it were to occur, could have a substantial negative impact, either real or potential, on the value of the investment.

***See the most recent prospectus for further information.***

## Activity report

### September 2022

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

### October 2022

Monetary policy: The ECB raised its key rates by 75bp for the third time running - a decision that was widely expected by economists given that inflation currently runs at close to 10%. The interest rate on the main refinancing operations and the interest rates on the marginal lending facility and the deposit facility have been raised to respectively 2.00%, 2.25% and 1.50% with effect from 11/2/2022. The ECB also decided to adjust the interest rates applicable to TLTRO III operations. From 23 November 2022 until the maturity date or early repayment date of each respective outstanding TLTRO III operation, the interest rate on TLTRO III operations will be indexed to the average applicable key ECB interest rates over this period. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions. - Interest rate risk: The weighted average maturity (WAM) of the portfolio was of one day at the end of the period. - Credit risk: Short-term spreads remained stable at the end of the period. At the short end of the curve, they stood at respectively €STR +5bp to €STR +23bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 10% of fund assets, including nearly 1% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 20% of the portfolio at month-end. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 99 days. Its average long-term rating remains good at A+. - 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+).

### November 2022

Monetary policy: The European Central Bank (ECB) raised its key rates on October 27, bringing the refi rate to 2.00% with the deposit facility and marginal rates at respectively 1.50% and 2.25%. This movement with effect from November 3 was visible in the €STR of November 4. Since that date, the short-term rate (€STR) has been fixed at around 1.40%. The outstanding event of the period was undoubtedly the repayment of TLTRO loans (on November 23) by the banks. As the financial conditions changed on the same date, these operations have become less attractive. Surplus liquidity will diminish with this movement, but it will remain high and have no effect on €STR, which will remain below the deposit facility rate. Inflation in the Eurozone dropped from 10.6% in October to 10.0% in November, falling more than the markets had expected (10.4%). The easing of inflationary pressures could lead the ECB to moderate the scale of its next interest-rate hikes at its December 15 meeting and opt for a 50bp hike rather than the 75bp initially foreseen. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions. - Interest rate risk: The portfolio's weighted average maturity (WAM) was of one day at the end of the period. - Credit risk: Short-term spreads remained stable at the end of the period. At the short end of the curve, they stood at respectively €STR +6bp to €STR +24bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 10% of fund assets, including nearly 1% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 19% of the portfolio at month-end. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 104 days. Its average

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long-term rating remains good at A+.- 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+).

## Décember 2022

Monetary policy: The ECB raised its key rates by 50 basis points, bringing the deposit facility, the refinancing rate and the marginal lending rate to respectively 2%, 2.50% and 2.75% with effect from December 21, 2022. This decision brings the rise in interest rates in the Eurozone since July to a cumulative total of 250 basis points, which is an unprecedented level of monetary tightening. Although the ECB has moderated the scale of its hikes, it remains determined to continue to raise its interest rates over the coming months in order to bring inflation down. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions.- Interest rate risk: The portfolio's weighted average maturity (WAM) was of one day at the end of the period.- Credit risk: Short-term spreads remained stable at the end of the period. At the short end of the curve, they stood at respectively €STR +6bp to €STR +26bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 9% of fund assets, including nearly 1% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 20% of the portfolio at month-end. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 101 days. Its average long-term rating remains good at A+.- 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+).

## January 2023

Monetary policy: The European Central Bank (ECB) has left its key rates unchanged; the deposit facility, the refinancing rate and the marginal rate remain at respectively 2.0%, 2.50% and 2.75%. It plans to continue to raise its interest rates significantly at the next monetary policy meetings in February and March, with the aim of bringing inflation down to its 2% target over the medium term. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions.- Interest rate risk: The portfolio's weighted average maturity (WAM) was of one day at the end of the period.- Credit risk: Short-term spreads remained stable at the end of the period. At the short end of the curve, they stood at respectively €STR +6bp to €STR +26bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 9% of fund assets, including nearly 1% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 17% of the portfolio at month-end.- Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 108 days. Its average long-term rating remains good at A+.- 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 2023

Monetary policy: The ECB's Governing Council decided to raise its three key rates by 50bp and plans to continue to raise them significantly at a regular pace and keep them at sufficiently restrictive levels to bring inflation down to its medium-term target of 2% as soon as possible. This brought its deposit facility, refinancing and marginal lending facility rates to respectively 2.50%, 3.00% and 3.25%. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions.- Interest rate risk: The portfolio's weighted average maturity (WAM) was of one day at the end of the period.- Credit risk: Short-term spreads remained stable at the end of the period. At the short end of the curve, they stood at respectively €STR +7bp to €STR +26bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 10% of fund assets, including nearly 1% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 16% of the portfolio at month-end.- Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 112 days. Its average long-term rating remains good at A+.- 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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## March 2023

Monetary policy: The ECB raised its key rates by 50 basis points, reaffirming its goal of combating inflation, despite the recent financial turbulence. This raised its deposit facility, refinancing and marginal lending facility rates to respectively 3%, 3.50% and 3.75%. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions.- Interest rate risk: The portfolio's weighted average maturity (WAM) was of one day at the end of the period.- Credit risk: Short-term spreads remained stable at the end of the period. At the short end of the curve, they stood at respectively €STR +7bp to €STR +30bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 10% of fund assets, including nearly 1% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 18% of the portfolio at month-end.- Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 107 days. Its average long-term rating remains good at A+.- 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+).

## April 2023

Monetary policy: The European Central Bank (ECB) has left its key rates unchanged; the deposit facility, the refinancing rate and the marginal rate have been maintained at respectively 3.0%, 3.50% and 3.75%. After a few weeks of strong volatility triggered by the crisis in the banking sector, the markets have reassessed the ECB's terminal rate. A hike of 75 basis points is now again expected, which bring the deposit facility rate to 3.75% in the third quarter of 2023. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions.- Interest rate risk: The portfolio's weighted average maturity (WAM) was of one day at the end of the period.- Credit risk: Short-term spreads remained stable at the end of the period. At the short end of the curve, they stood at respectively €STR +9bp to €STR +30bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 10% of fund assets, including nearly 1% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 16% of the portfolio at month-end. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 116 days. Its average long-term rating remains good at A+.- 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+).

## May 2023

Monetary policy: The European Central Bank raised its interest rates by another 25bp, bringing the deposit facility rate to 3.25% - its highest level since October 2008. This was the seventh consecutive hike and brought the refinancing and marginal lending facility rates to respectively 3.75% and 4%. Christine Lagarde also repeated that interest rates would be kept at sufficiently restrictive levels for as long as it takes to bring inflation down to its medium-term target of 2%. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions. - Interest rate risk: The portfolio's weighted average maturity (WAM) was of one day at the end of the period. - Credit risk: Short-term spreads remained stable at the end of the period. At the short end of the curve, they stood at respectively €STR +9bp to €STR +30bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 11% of fund assets, including nearly 1% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 14% of the portfolio at month-end. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 104 days. Its average long-term rating remains good at A+. - 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+).

## June 2023

Monetary policy: The ECB raised its key rates yet again, by 25 basis points, bringing the deposit facility, refinancing rate and marginal lending rate to respectively 3.50%, 4% and 4.25%. This decision brings its cumulative interest-rate hikes since July 2022 to 400 basis points, which is an unprecedented level of monetary tightening. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions.- Interest rate risk: The portfolio's weighted average maturity (WAM) was of one day at the end of the period.- Credit risk: Short-term spreads remained stable at the end of the period. At the short end of the curve, they stood at respectively €STR +8.5bp to €STR +31bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option

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attached to this type of product. At month-end, the bond weighting stood at about 12% of fund assets, including nearly 1% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 16% of the portfolio at month-end. - Average life and average rating: The weighted average life (WAL) of this money market portfolio is 125 days. Its average long-term rating remains good at A+.- 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+).

## July 2023

Monetary policy: On July 27, the ECB raised its key rates yet again, by 25 basis points, bringing the deposit facility, refinancing rate and marginal lending rate to respectively 3.75%, 4.25% and 4.50%. This was its ninth consecutive interest-rate hike. The tightening in lending conditions have enabled considerable progress to be made in terms of combating inflation. But, with the economic outlook deteriorating in the Eurozone, Christine Lagarde has assured that the ECB will remain "open-minded" and "data-dependent" for subsequent decisions, saying "it could be a hike, it could be a pause". 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 remained stable at the end of the period. At the short end of the curve, they stood at respectively €STR +8.5bp to €STR +31bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. "At month-end, the bond weighting stood at about 11% of fund assets, including nearly 1% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 14% of the portfolio at month-end."- Average life and average rating: The weighted average life (WAL) of this money market portfolio is 120 days. Its average long-term rating remains good at A+.- 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+).

## August 2023

Monetary policy: The European Central Bank (ECB) has left its key rates unchanged; the deposit facility, the refinancing rate and the marginal rate have been maintained at respectively 3.75%, 4.25% and 4.50%. According to European Central Bank president Christine Lagarde, the battle against inflation is not yet over. Isabel Schnabel, a member of the ECB's Governing Council, points out that after more than a year of significant monetary tightening, the outlook for the Eurozone remains very uncertain. Based on a data-dependent approach, she added, we cannot foresee what the terminal rate will be nor for how long interest rates will need to be kept at restrictive levels. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions.- Interest rate risk: The portfolio's weighted average maturity (WAM) was of one day at the end of the period.- Credit risk: Short-term spreads remained stable at the end of the period. At the short end of the curve, they stood at respectively €STR +8.5bp to €STR +31bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 12% of fund assets, including nearly 1% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 14% of the portfolio at month-end. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 121 days. Its average long-term rating remains good at A+.- 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 D (rating of investment universe is D).

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

- Unit AMUNDI EURO LIQUIDITY SRI - BdF (D) in EUR currency: 2.34%/ 2.29% with a Tracking Error of 0.01%,
- Unit AMUNDI EURO LIQUIDITY SRI - E (C) in EUR currency: 2.20%/ 2.29% with a Tracking Error of 0.01%,
- Unit AMUNDI EURO LIQUIDITY SRI - I2 (C) in EUR currency: 2.40%/ 2.29% with a Tracking Error of 0.01%,
- Unit AMUNDI EURO LIQUIDITY SRI - IC (C) in EUR currency: 2.37%/ 2.29% with a Tracking Error of 0.01%,
- Unit AMUNDI EURO LIQUIDITY SRI - M (C) in EUR currency: 2.34%/ 2.29% with a Tracking Error of 0.01%,
- Unit AMUNDI EURO LIQUIDITY SRI - P (C) in EUR currency: 2.10%/ 2.29% with a Tracking Error of 0.01%,
- Unit AMUNDI EURO LIQUIDITY SRI - R (C) in EUR currency: 2.33%/ 2.29% with a Tracking Error of 0.01%,
- Unit AMUNDI EURO LIQUIDITY SRI - R1 (C) in EUR currency: 2.37%/ 2.29% with a Tracking Error of 0.01%,
- Unit AMUNDI EURO LIQUIDITY SRI - S (C) in EUR currency: 2.39%/ 2.29% with a Tracking Error of 0.01%,
- Unit AMUNDI EURO LIQUIDITY SRI - Z (C) in EUR currency: 2.40%/ 2.29% with a Tracking Error of 0.01%.

*Past performance is no guarantee of future performance.*

## Principal movements in portfolio listing during the period

Securities	Movements (in amount)	
	Acquisitions	Transfers
AMUNDI EURO LIQUIDITY SHORT TERM SRI PART Z C	1,499,999,976.88	1,199,951,112.33
BFT AUREUS ISR I2 C	1,450,000,001.35	550,000,002.74
BFCM (BANQUE F 020123 FIX 1.8	799,880,018.00	800,000,000.00
SG MONETAIRE PLUS I2	1,049,999,991.74	200,037,781.39
AMUNDI EURO LIQUIDITY-RATED SRI I2	299,999,996.13	900,000,003.17
BNG BANK N.V. 170123 FIX 1.9	499,815,346.00	500,000,000.00
BNP PA OISEST+0.2% 04-08-23	422,000,000.00	422,074,305.05
BNG BANK N.V. 131022 FIX 0.65	399,949,450.83	400,000,000.00
BNG BANK N.V. 241122 FIX 1.4	399,891,140.75	400,000,000.00
ENDESA SA 311022 FIX 1.05	399,638,660.04	400,000,000.00

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## Information on performance fees (In EUR)

	08/31/2023
<b>Units AMUNDI EURO LIQUIDITY SRI BDF-D</b> Earned variable management fees Percentage of earned variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	
<b>Units AMUNDI EURO LIQUIDITY SRI E-C</b> Earned variable management fees Percentage of earned variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	-0.01
<b>Units AMUNDI EURO LIQUIDITY SRI I2-C</b> Earned variable management fees Percentage of earned variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	945,700.75 0.003 4,058,648.10 0.011
<b>Units AMUNDI EURO LIQUIDITY SRI IC-C</b> Earned variable management fees Percentage of earned variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	252,737.46 0.003 487,748.54 0.006
<b>Units AMUNDI EURO LIQUIDITY SRI M-C</b> Earned variable management fees Percentage of earned variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	
<b>Units AMUNDI EURO LIQUIDITY SRI P-C</b> Earned variable management fees Percentage of earned variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	
<b>Units AMUNDI EURO LIQUIDITY SRI R1-C</b> Earned variable management fees Percentage of earned variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	

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## Information on performance fees (In EUR)

	08/31/2023
<b>Units AMUNDI EURO LIQUIDITY SRI R-C</b>	
Earned variable management fees	2,011.33
Percentage of earned variable management fees (1)	0.003
Earned variable management fees (due to redemptions)	369.98
Percentage of earned variable management fees (due to redemptions) (2)	0.001
<b>Units AMUNDI EURO LIQUIDITY SRI S-C</b>	
Earned variable management fees	1.73
Percentage of earned variable management fees (1)	0.004
Earned variable management fees (due to redemptions)	
Percentage of earned variable management fees (due to redemptions) (2)	
<b>Units AMUNDI EURO LIQUIDITY SRI Z-C</b>	
Earned variable management fees	187,087.31
Percentage of earned variable management fees (1)	0.003
Earned variable management fees (due to redemptions)	426,835.02
Percentage of earned variable management fees (due to redemptions) (2)	0.01

(1) in relation to net assets of the closing

(2) in relation to average net assets

## 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: 2,159,798,316.90**
  - o Securities lending:
  - o Securities loans:
  - o Reverse repurchase agreement: 2,159,798,316.90
  - o Repurchase:
- **Underlying exposure reached through financial derivative instruments: 11,873,562,795.00**
  - o Forward transaction:
  - o Future:
  - o Options:
  - o Swap: 11,873,562,795.00

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

Identity of the counterparty(ies) to EPM techniques	Financial derivative instruments (*)
BANCO BILBAO VIZCAYA ARG MADRID BCO SANTANDER CENTRAL HIS MADRID COMMERZBANK AG LA BANQUE POSTALE UNICREDITO ITALIANO SPA	MORGAN STANLEY & CO INTL LONDRES

(\*) Except the listed derivatives.

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

Types of financial instruments	Amount portfolio currency
<b>EPM</b>	
. Term deposit	500,000,194.42
. Equities	
. Bonds	1,659,798,122.48
. UCITS	
. Cash (*)	6,316,513.51
<b>Total</b>	<b>2,166,114,830.41</b>
<b>Financial derivative instruments</b>	
. Term deposit	
. Equities	
. Bonds	
. UCITS	
. Cash	
<b>Total</b>	

(\*) 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 (*)	52,009,238.38
. Other revenues	
<b>Total revenues</b>	<b>52,009,238.38</b>
. Direct operational fees	84,363.52
. Indirect operational fees	
. Other fees	
<b>Total fees</b>	<b>84,363.52</b>

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

# UCIT AMUNDI EURO LIQUIDITY 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)
--------------------	-----------------	------------	------------------------------	--------------------------

### a) Securities and commodities on loan

Amount					
% of Net Assets*					

\*% excluding cash and cash equivalent

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

Amount				2,159,798,316.90	
% of Net Assets				4.36%	

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

ITALY CERT DI CREDITO DEL TESORO-CCTSA ITALY				649,281,828.50	
ITALY BUONI POLIENNALI DEL TESORO ITALY				573,119,999.98	
PORTUGAL REPUBLIQUE PORTUGAL				500,000,194.42	
ITALY GOVERNMENT INTERNATIONAL BOND ITALY				195,717,450.00	
GOLDMAN SACHS GROUP INC UNITED STATES OF AMERICA				157,995,672.00	
WELLS FARGO AND CO UNITED STATES OF AMERICA				77,152,072.00	
ROYAL BANK OF CANADA CANADA				6,531,100.00	

# UCIT AMUNDI EURO LIQUIDITY SRI

	Securities lending	Securities loan	Repurchase	Reverse repurchase agreement	Total Return Swaps (TRS)
--	-----------------------	--------------------	------------	------------------------------------	-----------------------------

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

UNICREDITO ITALIANO SPA ITALY				844,999,278.50	
BCO SANTANDER CENTRAL HIS MADRID SPAIN				500,000,194.42	
BANCO BILBAO VIZCAYA ARG MADRID SPAIN				313,120,000.00	
COMMERZBANK AG GERMANY				259,999,999.98	
LA BANQUE POSTALE FRANCE				241,678,844.00	

## e) Type and quality (collateral)

Type					
- Equities					
- Bonds				1,579,798,122.47	
- UCITS					
- Notes				500,000,194.42	
- Cash			6,316,513.51		
Rating					
Currency of the collateral					
Euro			6,316,513.51	2,159,798,316.90	

## f) Settlement and clearing

Tri-party				X	
Central Counterparty					
Bilateral	X			X	

# UCIT AMUNDI EURO LIQUIDITY SRI

	Securities lending	Securities loan	Repurchase	Reverse repurchase agreement	Total Return Swaps (TRS)
--	-----------------------	--------------------	------------	------------------------------------	-----------------------------

## 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]				733,647,038.42	
> 1 year				904,930,778.50	
Open				521,220,499.98	

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

< 1 day					
[1 day - 1 week]				760,000,194.40	
]1week- 1 month]				1,399,798,122.50	
]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				2,159,798,316.90	
Cash					

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

Securities					
Cash					

# UCIT AMUNDI EURO LIQUIDITY SRI

Securities lending	Securities loan	Repurchase	Reverse repurchase agreement	Total Return Swaps (TRS)
--------------------	-----------------	------------	------------------------------	--------------------------

## I) Data on return and cost broken down

Incomes					
- UCITS				51,999,885.84	
- Manager					
- Third parties					
Costs					
- UCITS				30,801.30	
- Manager					
- Third parties					

## e) Type and quality of collateral

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

### i) Reuse of collateral

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

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

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

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

### k) Custody of collateral provided by the UCI

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

## I) Breakdown of revenue and expenses

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

## Significant events during the financial period

None.

## Specific details

### Voting rights

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

### Group funds and instruments

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

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

### Calculating overall risk

Specify the method used to measure the overall risk:

- Commitment calculation method

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

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

- Leverage - Funds to which the risk calculation method is applied Indicative leverage level: 24.09%.

## 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](http://www.amundi.com).

# UCIT AMUNDI EURO LIQUIDITY 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 8<sup>th</sup> 2011 on Alternative Investment Fund Managers (the “*AIFM Directive*”), and in the Directive 2014/91/UE of July 23<sup>rd</sup> 2014 on undertakings for collective investment in transferable securities (the “*UCITS V Directive*”). These rules, about remuneration policies and practices, have for objective to promote sound and effective risk management of fund managers and the funds they manage.

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

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

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

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

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

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

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

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

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

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

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

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

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

# UCIT AMUNDI EURO LIQUIDITY SRI

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

## 1. Management and selection of AIFs/UCITS functions

### *Quantitative criteria:*

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

### *Qualitative criteria:*

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

## 2. Sales and marketing functions

### *Quantitative criteria:*

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

### *Qualitative criteria:*

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

## 3. Control and support functions

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

Common criteria taken into account are:

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

# UCIT AMUNDI EURO LIQUIDITY SRI

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

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

In this respect, notably:

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

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

AMUNDI uses targeted exclusion rules as a basis of its fiduciary responsibility. They are applied in all active management strategies and consist in excluding companies that are not compliant with either our own ESG policies or the international agreements and internationally-recognised or national regulatory frameworks. These targeted exclusions are implemented subject to compliance with the applicable laws and regulations, unless otherwise stipulated in dedicated products or services contracts.

AMUNDI excludes the following activities:

All direct investment in companies involved in the production, sale, or storage of, or services for, anti-personnel mines or cluster bombs, pursuant to the Ottawa Treaty and the Oslo Convention on Cluster Munitions.

Companies that produce, store, or sell chemical, biological, and/or depleted-uranium weapons.

Companies that seriously and repeatedly violate one or more of the Ten Principles of the UN Global Compact without implementing credible corrective measures.

These issuers receive a "G" rating on the AMUNDI scale. In addition, AMUNDI implements specific sectoral exclusions targeting the coal and tobacco industries. These sectoral exclusions apply to all active management strategies that give AMUNDI full discretion over its portfolio management.

### **Coal Policy**

AMUNDI excludes:

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

### **Application in passive management:**

#### **• Passive ESG funds**

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

#### **• Passive non-ESG funds**

In passive management, it is a fiduciary duty to replicate an index as faithfully as possible.

Limited flexibility is afforded to portfolio managers, which are required to meet contractual objectives to achieve passive management that is entirely in line with the requested benchmark index.

Consequently, AMUNDI's index funds and ETFs that replicate standard (non-ESG) benchmark indices cannot systematically apply sectoral exclusions.

At the same time, in the context of securities excluded from the "thermal coal policy" in AMUNDI's active investment universe but that may be present in non-ESG passive funds, AMUNDI has reinforced its voting and commitment activities, which may translate to a "nay" vote on the management of the companies in question.

# UCIT AMUNDI EURO LIQUIDITY SRI

## **Tobacco policy**

Since 2018, AMUNDI has limited its ESG ratings for tobacco companies to “E”, on a scale of A to G (with G-rated companies excluded), in order to take account of concerns, not just around public health, but also the human rights violations, poverty, environmental consequences, and considerable economic cost associated with tobacco, evaluated at over \$1,000 billion per year worldwide, according to World Health Organisation estimates. The reason for this limit is to penalise investment in this type of company, which must be offset by investment in more virtuous companies. AMUNDI's policy applies to the entire tobacco sector, including suppliers, cigarette manufacturers, and distributors.

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

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

Further information on how AMUNDI takes ESG criteria into account is available at <https://legroupe.amundi.com>

*\* Active management: excluding indexed funds and ETFs subject to constraints by their benchmark index.*

## **SFDR and Taxonomy Regulations**

### Article 8 – concerning Taxonomy

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

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

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

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

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

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

Although the Fund may already hold investments in economic activities qualified as sustainable activities without currently undertaking to observe a minimum proportion, the Asset Manager will do every thing it can to communicate the proportion invested in sustainable activities as soon as it is reasonably possible after the entry into force of the Regulatory Technical Standards (“RTS”) governing the content and presentation of

# UCIT AMUNDI EURO LIQUIDITY SRI

communications in accordance with Articles 8(4), 9(6) and 11(5) of the Disclosure Regulation, as amended by the Taxonomy Regulation.

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

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

## Article 8 – concerning Article 11 of the SFDR

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

## Auditor's Certification

# **AMUNDI EURO LIQUIDITY SRI**

Mutual Fund

Management Company :

Amundi Asset Management

91-93, boulevard Pasteur  
75015 PARIS

## **Statutory auditors' report on the financial statements**

For the year ended 31th August 2023

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To the Shareholders of AMUNDI EURO LIQUIDITY SRI

### **Opinion**

In compliance with the engagement entrusted to us by your Management Company, we have audited the accompanying financial statements of AMUNDI EURO LIQUIDITY SRI for the year ended 31th August 2023.

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 as at 31th August 2023 and of the results of its operations for the year then ended in accordance with French accounting principles.

### **Basis for Opinion**

#### **Audit Framework**

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 opinion.

Our responsibilities under those standards are further described in the "Statutory Auditors' Responsibilities for the Audit of the Financial Statements" section of our report.

### **Independence**

We conducted our audit engagement in compliance with independence rules applicable to us, for the period from 1st September 2022 to the date of our report and specifically we did not provide any prohibited non-audit services referred in the French Code of ethics (code de déontologie) for statutory auditors.

### **Justification of assessments**

In accordance with the requirements of Articles L.823-9 and R.823-7 of the French Commercial Code (Code de commerce) relating to the justification of our assessments, we inform you of the following assessments that, in our professional judgment, were of most significance in our audit of the financial statements of the current period.

These matters were addressed in the context of our audit of the financial statements as a whole, and in forming our opinion thereon, and we do not provide a separate opinion on specific items of the financial statements.

### **Specific Verifications**

We have also performed, in accordance with professional standards applicable in France, the specific verifications required by French law.

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 of the fund and in the other documents provided to Unitholders with respect to the financial position and the financial statements.

### **Responsibilities of Management for the Financial Statements**

Management is responsible for the preparation and fair presentation of the financial statements in accordance with French accounting principles, and for such internal control as management determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

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

The financial statements were approved by the management company.

## **Statutory Auditors' Responsibilities for the Audit of the Financial Statements**

Our role is to issue a report on the financial statements. Our objective is to obtain reasonable assurance about whether the financial statements as a whole are free from 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 specified in Article L. 823-10-1 of the French Commercial Code (code de commerce), our statutory audit does not include assurance on the viability of the Fund or the quality of management of the affairs of the Fund.

As part of an audit conducted in accordance with professional standards applicable in France, the statutory auditor exercises professional judgment throughout the audit and furthermore:

- 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 considered to be 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 September 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 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.
- Assesses 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 September cast significant doubt on the Fund's ability to continue as a going concern. This assessment is based on the audit evidence obtained up to the date of his audit report. However, future events or conditions September cause the Company to cease to continue as a going concern. If the statutory auditor concludes that a material uncertainty exists, there is a requirement to draw attention in the audit report to the related disclosures in the financial statements or, if such disclosures are not provided or inadequate, to modify the opinion expressed therein.

- Evaluates the overall presentation of the financial statements and assesses whether these statements represent the underlying transactions and events in a manner that achieves fair presentation

Paris La Défense, 2nd february 2024

The Statutory Auditors  
French original signed by  
Deloitte & Associés

Stéphane COLLAS

## Annual accounts

# UCIT AMUNDI EURO LIQUIDITY SRI

## Balance sheet - asset on 08/31/2023 in EUR

	08/31/2023	08/31/2022
<b>FIXED ASSETS, NET</b>		
<b>DEPOSITS</b>	<b>2,654,688,697.41</b>	<b>1,793,311,212.24</b>
<b>FINANCIAL INSTRUMENTS</b>	<b>38,444,510,820.61</b>	<b>29,787,421,519.34</b>
<b>Equities and similar securities</b>		
Traded in a regulated market or equivalent		
Not traded in a regulated market or equivalent		
<b>Bonds and similar securities</b>	<b>3,376,037,592.98</b>	<b>3,342,064,732.71</b>
Traded in a regulated market or equivalent	3,376,037,592.98	3,342,064,732.71
Not traded in a regulated market or equivalent		
<b>Credit instruments</b>	<b>29,470,594,704.81</b>	<b>23,164,394,101.91</b>
Traded in a regulated market or equivalent	29,470,594,704.81	23,164,394,101.91
Negotiable credit instruments (Notes)	25,796,292,048.26	21,315,195,915.02
Other credit instruments	3,674,302,656.55	1,849,198,186.89
Not traded in a regulated market or equivalent		
<b>Collective investment undertakings</b>	<b>3,425,030,899.38</b>	<b>1,834,541,398.92</b>
General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries	3,425,030,899.38	1,834,541,398.92
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		
<b>Temporary transactions in securities</b>	<b>2,162,933,167.61</b>	<b>1,425,989,337.08</b>
Credits for securities held under sell-back deals	2,162,933,167.61	1,425,989,337.08
Credits for loaned securities		
Borrowed securities		
Securities sold under buy-back deals		
Other temporary transactions		
<b>Hedges</b>	<b>9,914,455.83</b>	<b>20,431,948.72</b>
Hedges in a regulated market or equivalent		
Other operations	9,914,455.83	20,431,948.72
<b>Other financial instruments</b>		
<b>RECEIVABLES</b>	<b>12,226,234.22</b>	<b>9,961,879.25</b>
Forward currency transactions		
Other	12,226,234.22	9,961,879.25
<b>FINANCIAL ACCOUNTS</b>	<b>8,496,331,915.32</b>	<b>7,685,547,220.71</b>
Cash and cash equivalents	8,496,331,915.32	7,685,547,220.71
<b>TOTAL ASSETS</b>	<b>49,607,757,667.56</b>	<b>39,276,241,831.54</b>

## Balance sheet - liabilities on 08/31/2023 in EUR

	08/31/2023	08/31/2022
<b>SHAREHOLDERS' FUNDS</b>		
Capital	48,524,932,595.72	39,262,811,282.28
Allocation Report of distributed items (a)		
Brought forward (a)		
Allocation Report of distributed items on Net Income (a,b)	-33,921,771.56	-18,868,400.74
Result (a,b)	1,085,652,311.50	-3,870,125.38
<b>TOTAL NET SHAREHOLDERS' FUNDS *</b>	<b>49,576,663,135.66</b>	<b>39,240,072,756.16</b>
* Net Assets		
<b>FINANCIAL INSTRUMENTS</b>	<b>813,988.84</b>	
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	813,988.84	
Hedges in a regulated market or equivalent		
Other hedges	813,988.84	
<b>PAYABLES</b>	<b>30,280,543.06</b>	<b>36,169,075.38</b>
Forward currency transactions		
Others	30,280,543.06	36,169,075.38
<b>FINANCIAL ACCOUNTS</b>		
Short-term credit		
Loans received		
<b>TOTAL LIABILITIES</b>	<b>49,607,757,667.56</b>	<b>39,276,241,831.54</b>

(a) Including adjustment

(b) Decreased interim distribution paid during the business year

# UCIT AMUNDI EURO LIQUIDITY SRI

## Off-balance sheet on 08/31/2023 in EUR

	08/31/2023	08/31/2022
<b>HEDGES</b>		
Contracts in regulated markets or similar		
OTC contracts		
Interest rate swaps		
OISEST/0.0/FIX/-0.55		100,492,805.00
OISEST/0.0/FIX/-0.54		251,193,728.00
OISEST/0.0/FIX/-0.54		301,447,786.00
OISEST/0.0/FIX/-0.54		88,429,176.00
OISEST/0.0/FIX/-0.54		96,487,799.00
OISEST/0.0/FIX/-0.54		84,426,824.00
OISEST/0.0/FIX/-0.53		100,467,284.00
OISEST/0.0/FIX/-0.53		45,228,655.00
OISEST/0.0/FIX/-0.54		160,780,320.00
OISEST/0.0/FIX/-0.53		63,294,389.00
OISEST/0.0/FIX/-0.53		31,144,858.00
OISEST/0.0/FIX/-0.54		70,284,888.00
OISEST/0.0/FIX/-0.53		437,115,639.00
OISEST/0.0/FIX/-0.54		163,803,273.00
OISEST/0.0/FIX/-0.54		100,487,700.00
OISEST/0.0/FIX/-0.54		35,172,481.00
OISEST/0.0/FIX/-0.54		238,167,949.00
OISEST/0.0/FIX/-0.55		502,489,556.00
OISEST/0.0/FIX/-0.55		256,269,673.00
OISEST/0.0/FIX/-0.55		39,198,168.00
OISEST/0.0/FIX/-0.55		547,769,278.00
OISEST/0.0/FIX/-0.55		45,189,229.00
OISEST/0.0/FIX/-0.55		36,154,424.00
OISEST/0.0/FIX/-0.56		48,246,351.00
OISEST/0.0/FIX/-0.56		139,700,000.00
OISEST/0.0/FIX/-0.56		125,000,000.00
OISEST/0.0/FIX/-0.56		120,600,000.00
OISEST/0.0/FIX/-0.56		216,808,575.00
OISEST/0.0/FIX/-0.55		301,616,328.00
OISEST/0.0/FIX/-0.55		48,253,707.00
OISEST/0.0/FIX/-0.54		120,603,974.00
OISEST/0.0/FIX/-0.54		120,617,578.00
OISEST/0.0/FIX/-0.55		50,238,745.00
OISEST/0.0/FIX/-0.53		382,008,515.00
OISEST/0.0/FIX/-0.52		50,223,536.00
OISEST/0.0/FIX/-0.38		30,097,381.00

# UCIT AMUNDI EURO LIQUIDITY SRI

## Off-balance sheet on 08/31/2023 in EUR

	08/31/2023	08/31/2022
OISEST/0.0/FIX/-0.51		254,000,000.00
OISEST/0.0/FIX/-0.44		48,000,000.00
OISEST/0.0/FIX/-0.50		40,000,000.00
OISEST/0.0/FIX/-0.40		25,083,695.00
OISEST/0.0/FIX/-0.40		25,083,695.00
OISEST/0.0/FIX/-0.50		30,046,655.00
OISEST/0.0/FIX/-0.38		60,018,088.00
OISEST/0.0/FIX/-0.24		63,483,776.00
OISEST/0.0/FIX/-0.39		25,001,944.00
OISEST/0.0/FIX/-0.38		110,018,947.00
OISEST/0.0/FIX/-0.23		40,008,690.00
OISEST/0.0/FIX/-0.24		67,000,000.00
OISEST/0.0/FIX/-0.22		15,000,000.00
OISEST/0.0/FIX/-0.38		81,021,628.00
OISEST/0.0/FIX/0.199		144,680,296.00
OISEST/0.0/FIX/-0.23		51,700,000.00
OISEST/0.0/FIX/-0.20		50,000,000.00
OISEST/0.0/FIX/-0.20		61,984,159.00
OISEST/0.0/FIX/-0.07		108,966,099.00
OISEST/0.0/FIX/-0.34		15,001,808.00
OISEST/0.0/FIX/-0.13		30,006,943.00
OISEST/0.0/FIX/-0.20		41,200,000.00
OISEST/0.0/FIX/-0.02		79,964,482.00
OISEST/0.0/FIX/-0.32		50,004,305.00
OISEST/0.0/FIX/-0.28		25,004,375.00
OISEST/0.0/FIX/-0.17		99,999,000.00
OISEST/0.0/FIX/-0.17		82,999,158.00
OISEST/0.0/FIX/-0.25		200,047,261.00
OISEST/0.0/FIX/-0.09		101,000,000.00
OISEST/0.0/FIX/-0.07		73,000,000.00
OISEST/0.0/FIX/-0.18		28,002,411.00
OISEST/0.0/FIX/0.017		29,991,569.00
OISEST/0.0/FIX/0.01		44,000,000.00
OISEST/0.0/FIX/0.016		58,000,000.00
OISEST/0.0/FIX/0.047		74,154,497.00
OISEST/0.0/FIX/0.865		19,768,141.00
OISEST/0.0/FIX/0.904		212,443,828.00
OISEST/0.0/FIX/0.142		115,000,000.00
OISEST/0.0/FIX/0.167		126,000,000.00
OISEST/0.0/FIX/0.163		64,951,034.00
OISEST/0.0/FIX/0.727		197,898,972.00
OISEST/0.0/FIX/0.078		214,897,923.00

# UCIT AMUNDI EURO LIQUIDITY SRI

## Off-balance sheet on 08/31/2023 in EUR

	08/31/2023	08/31/2022
OISEST/0.0/FIX/0.123		99,919,842.00
OISEST/0.0/FIX/0.064		20,979,026.00
OISEST/0.0/FIX/-0.03		20,984,523.00
OISEST/0.0/FIX/0.215		49,200,000.00
OISEST/0.0/FIX/-0.08		24,993,543.00
OISEST/0.0/FIX/0.221		45,458,758.00
OISEST/0.0/FIX/0.115		79,963,416.00
OISEST/0.0/FIX/0.115		131,939,637.00
OISEST/0.0/FIX/-0.08		99,959,127.00
OISEST/0.0/FIX/0.114		286,872,644.00
OISEST/0.0/FIX/0.102		20,986,941.00
OISEST/0.0/FIX/0.105		27,482,899.00
OISEST/0.0/FIX/-0.08		99,991,111.00
OISEST/0.0/FIX/0.183		93,000,000.00
OISEST/0.0/FIX/0.165		44,962,081.00
OISEST/0.0/FIX/0.409		49,903,602.00
OISEST/0.0/FIX/0.279		65,000,000.00
OISEST/0.0/FIX/0.283		110,000,000.00
OISEST/0.0/FIX/0.16		68,963,774.00
OISEST/0.0/FIX/0.16		38,979,524.00
OISEST/0.0/FIX/0.286		217,000,000.00
OISEST/0.0/FIX/0.141		49,967,354.00
OISEST/0.0/FIX/-0.01		49,995,555.00
OISEST/0.0/FIX/-0.05		24,993,255.00
OISEST/0.0/FIX/0.026		49,982,256.00
OISEST/0.0/FIX/-0.08		24,996,889.00
OISEST/0.0/FIX/0.048		74,987,085.00
OISEST/0.0/FIX/0.049		49,984,504.00
OISEST/0.0/FIX/0.405		29,955,599.00
OISEST/0.0/FIX/0.263		58,458,419.00
OISEST/0.0/FIX/0.474		61,700,000.00
OISEST/0.0/FIX/0.505		119,000,000.00
OISEST/0.0/FIX/0.208		69,983,728.00
OISEST/0.0/FIX/0.271		399,760,143.00
OISEST/0.0/FIX/2.306	113,028,603.00	
OISEST/0.0/FIX/2.32	146,157,677.00	
OISEST/0.0/FIX/2.22	74,113,904.00	
OISEST/0.0/FIX/2.258	73,626,312.00	
OISEST/0.0/FIX/2.21	110,727,056.00	
OISEST/0.0/FIX/2.081	84,993,354.00	
OISEST/0.0/FIX/2.119	146,352,330.00	
OISEST/0.0/FIX/2.373	146,060,820.00	

# UCIT AMUNDI EURO LIQUIDITY SRI

## Off-balance sheet on 08/31/2023 in EUR

	08/31/2023	08/31/2022
OISEST/0.0/FIX/2.407	292,085,141.00	
OISEST/0.0/FIX/2.501	97,237,272.00	
OISEST/0.0/FIX/2.486	145,870,251.00	
OISEST/0.0/FIX/2.59	35,269,389.00	
OISEST/0.0/FIX/2.595	194,153,551.00	
OISEST/0.0/FIX/2.574	145,755,597.00	
OISEST/0.0/FIX/2.59	54,446,078.00	
OISEST/0.0/FIX/3.079	143,123,157.00	
OISEST/0.0/FIX/3.073	241,742,090.00	
OISEST/0.0/FIX/3.0	67,743,064.00	
OISEST/0.0/FIX/3.004	77,416,857.00	
OISEST/0.0/FIX/2.999	107,397,904.00	
OISEST/0.0/FIX/3.08	142,163,059.00	
OISEST/0.0/FIX/3.134	141,407,656.00	
OISEST/0.0/FIX/3.325	390,897,394.00	
OISEST/0.0/FIX/3.367	103,072,206.00	
OISEST/0.0/FIX/3.367	113,870,246.00	
OISEST/0.0/FIX/3.412	29,436,551.00	
OISEST/0.0/FIX/3.42	240,488,961.00	
OISEST/0.0/FIX/3.214	196,557,862.00	
OISEST/0.0/FIX/3.224	211,262,761.00	
OISEST/0.0/FIX/3.325	145,550,226.00	
OISEST/0.0/FIX/3.291	98,271,566.00	
OISEST/0.0/FIX/3.244	98,575,582.00	
OISEST/0.0/FIX/3.383	64,802,583.00	
OISEST/0.0/FIX/3.38	51,071,875.00	
OISEST/0.0/FIX/3.383	64,802,583.00	
OISEST/0.0/FIX/3.375	102,146,300.00	
OISEST/0.0/FIX/3.476	171,190,581.00	
OISEST/0.0/FIX/3.464	78,501,333.00	
OISEST/0.0/FIX/3.508	161,783,079.00	
OISEST/0.0/FIX/3.48	84,423,807.00	
OISEST/0.0/FIX/3.526	168,665,301.00	
OISEST/0.0/FIX/3.519	108,327,720.00	
OISEST/0.0/FIX/3.426	43,593,922.00	
OISEST/0.0/FIX/3.442	25,757,110.00	
OISEST/0.0/FIX/3.437	85,100,000.00	
OISEST/0.0/FIX/3.606	92,246,245.00	
OISEST/0.0/FIX/3.65	207,396,548.00	
OISEST/0.0/FIX/3.471	101,300,000.00	
OISEST/0.0/FIX/3.474	105,300,000.00	
OISEST/0.0/FIX/3.483	45,574,887.00	

# UCIT AMUNDI EURO LIQUIDITY SRI

## Off-balance sheet on 08/31/2023 in EUR

	08/31/2023	08/31/2022
OISEST/0.0/FIX/3.487	79,231,433.00	
OISEST/0.0/FIX/3.755	192,020,277.00	
OISEST/0.0/FIX/3.519	176,000,000.00	
OISEST/0.0/FIX/3.733	205,109,950.00	
OISEST/0.0/FIX/3.607	128,732,768.00	
OISEST/0.0/FIX/3.554	31,796,897.00	
OISEST/0.0/FIX/3.554	71,540,530.00	
OISEST/0.0/FIX/3.554	23,350,034.00	
OISEST/0.0/FIX/3.85	175,032,717.00	
OISEST/0.0/FIX/3.624	130,000,000.00	
OISEST/0.0/FIX/3.629	61,406,810.00	
OISEST/0.0/FIX/3.629	86,176,345.00	
OISEST/0.0/FIX/3.629	41,200,000.00	
OISEST/0.0/FIX/3.637	10,896,411.00	
OISEST/0.0/FIX/3.565	249,414,967.00	
OISEST/0.0/FIX/3.797	110,667,136.00	
OISEST/0.0/FIX/3.654	100,000,000.00	
OISEST/0.0/FIX/3.653	127,500,000.00	
OISEST/0.0/FIX/3.681	124,010,000.00	
OISEST/0.0/FIX/3.603	51,664,567.00	
OISEST/0.0/FIX/3.675	98,600,000.00	
OISEST/0.0/FIX/3.806	96,988,506.00	
OISEST/0.0/FIX/3.853	157,315,364.00	
OISEST/0.0/FIX/3.651	80,470,504.00	
OISEST/0.0/FIX/3.695	79,273,982.00	
OISEST/0.0/FIX/3.717	49,494,060.00	
OISEST/0.0/FIX/3.62	179,294,079.00	
OISEST/0.0/FIX/3.718	14,851,975.00	
OISEST/0.0/FIX/3.83	73,425,659.00	
OISEST/0.0/FIX/3.807	74,964,706.00	
OISEST/0.0/FIX/3.706	126,000,000.00	
OISEST/0.0/FIX/3.682	35,266,097.00	
OISEST/0.0/FIX/3.783	127,371,182.00	
OISEST/0.0/FIX/3.652	252,156,117.00	
OISEST/0.0/FIX/3.725	98,994,382.00	
OISEST/0.0/FIX/3.812	311,276,140.00	
OISEST/0.0/FIX/3.726	196,000,000.00	
OISEST/0.0/FIX/3.725	49,200,000.00	
OISEST/0.0/FIX/3.79	195,958,294.00	
OISEST/0.0/FIX/3.724	110,000,000.00	
OISEST/0.0/FIX/3.738	245,571,299.00	
OISEST/0.0/FIX/3.727	50,660,448.00	

# UCIT AMUNDI EURO LIQUIDITY SRI

## Off-balance sheet on 08/31/2023 in EUR

	08/31/2023	08/31/2022
OISEST/0.0/FIX/3.666	15,940,643.00	
OISEST/0.0/FIX/3.687	17,931,144.00	
OISEST/0.0/FIX/3.774	215,000,000.00	
OISEST/0.0/FIX/3.69	34,862,052.00	
OISEST/0.0/FIX/3.82	29,493,594.00	
OISEST/0.0/FIX/3.694	11,952,581.00	
OISEST/0.0/FIX/3.669	14,955,101.00	
OISEST/0.0/FIX/3.743	185,500,000.00	
OISEST/0.0/FIX/3.749	105,500,000.00	
OISEST/0.0/FIX/3.692	93,712,381.00	
OISEST/0.0/FIX/3.773	98,993,312.00	
Other commitments		
<b>OTHER OPERATIONS</b>		
Contracts in regulated markets or similar		
OTC contracts		
Interest rate swaps		
OISEST/0.0/FIX/-0.42		115,210,835.00
OISEST/0.0/FIX/-0.39		150,267,350.00
OISEST/0.0/FIX/-0.40		30,036,644.00
OISEST/0.0/FIX/-0.36		130,000,000.00
OISEST/0.0/FIX/-0.43		100,000,000.00
OISEST/0.0/FIX/-0.35		110,116,004.00
OISEST/0.0/FIX/-0.34		100,000,000.00
OISEST/0.0/FIX/-0.41		138,000,000.00
OISEST/0.0/FIX/-0.12		20,000,000.00
OISEST/0.0/FIX/-0.24		201,000,000.00
OISEST/0.0/FIX/-0.44		135,000,000.00
OISEST/0.0/FIX/-0.37		300,000,000.00
OISEST/0.0/FIX/-0.45		250,000,000.00
OISEST/0.0/FIX/-0.37		100,000,000.00
OISEST/0.0/FIX/-0.38		150,000,000.00
OISEST/0.0/FIX/-0.39		100,000,000.00
OISEST/0.0/FIX/-0.43		57,054,042.00
OISEST/0.0/FIX/-0.44		75,053,705.00
OISEST/0.0/FIX/-0.42		131,095,845.00
OISEST/0.0/FIX/-0.33		160,094,945.00
OISEST/0.0/FIX/-0.40		90,000,000.00
OISEST/0.0/FIX/-0.25		62,000,000.00
OISEST/0.0/FIX/-0.27		55,000,000.00
OISEST/0.0/FIX/-0.31		150,000,000.00
OISEST/0.0/FIX/-0.42		45,000,000.00
OISEST/0.0/FIX/-0.3		34,000,000.00

# UCIT AMUNDI EURO LIQUIDITY SRI

## Off-balance sheet on 08/31/2023 in EUR

	08/31/2023	08/31/2022
OISEST/0.0/FIX/-0.33		73,000,000.00
OISEST/0.0/FIX/-0.34		86,500,000.00
OISEST/0.0/FIX/-0.26		30,000,000.00
OISEST/0.0/FIX/-0.41		34,000,000.00
OISEST/0.0/FIX/-0.31		60,000,000.00
OISEST/0.0/FIX/-0.26		41,500,000.00
OISEST/0.0/FIX/-0.34		25,000,000.00
OISEST/0.0/FIX/-0.26		55,000,000.00
OISEST/0.0/FIX/-0.30		73,000,000.00
OISEST/0.0/FIX/-0.39		30,022,704.00
OISEST/0.0/FIX/-0.37		50,038,279.00
OISEST/0.0/FIX/-0.31		413,000,000.00
OISEST/0.0/FIX/-0.39		50,032,660.00
OISEST/0.0/FIX/-0.39		80,041,799.00
OISEST/0.0/FIX/-0.39		28,016,825.00
OISEST/0.0/FIX/-0.28		169,052,124.00
OISEST/0.0/FIX/-0.37		132,067,501.00
OISEST/0.0/FIX/-0.41		20,009,971.00
OISEST/0.0/FIX/-0.41		30,014,957.00
OISEST/0.0/FIX/-0.41		15,007,478.00
OISEST/0.0/FIX/-0.40		106,000,000.00
OISEST/0.0/FIX/-0.39		168,098,374.00
OISEST/0.0/FIX/-0.39		120,070,267.00
OISEST/0.0/FIX/-0.35		20,010,483.00
OISEST/0.0/FIX/-0.32		154,500,000.00
OISEST/0.0/FIX/-0.24		48,992,923.00
OISEST/0.0/FIX/-0.29		35,010,162.00
OISEST/0.0/FIX/-0.32		50,026,555.00
OISEST/0.0/FIX/-0.31		201,000,000.00
OISEST/0.0/FIX/-0.31		136,000,000.00
OISEST/0.0/FIX/-0.31		200,000,000.00
Other commitments		

## Income statement on 08/31/2023 in EUR

	08/31/2023	08/31/2022
<b>Revenues from financial operations</b>		
Revenues from deposits and financial accounts	286,918,016.55	11,440.01
Revenues from equities and similar securities		
Revenues from bonds and similar securities	89,787,167.19	1,758,049.27
Revenues from credit instruments	732,349,653.10	-1,250,768.44
Revenues from temporary acquisition and disposal of securities	52,009,238.38	9,946.97
Revenues from hedges	30,982,505.26	1,960,425.60
Other financial revenues		
<b>TOTAL (1)</b>	<b>1,192,046,580.48</b>	<b>2,489,093.41</b>
<b>Charges on financial operations</b>		
Charges on temporary acquisition and disposal of securities	84,363.52	399,732.05
Charges on hedges	3,379,817.47	-933,591.30
Charges on financial debts	-218,385.97	2,574,550.40
Other financial charges		
<b>TOTAL (2)</b>	<b>3,245,795.02</b>	<b>2,040,691.15</b>
<b>NET INCOME FROM FINANCIAL OPERATIONS (1 - 2)</b>	<b>1,188,800,785.46</b>	<b>448,402.26</b>
Other income (3)		
Management fees and depreciation provisions (4)	40,772,037.38	4,555,390.14
<b>NET INCOME OF THE BUSINESS YEAR (L.214-17-1) (1 - 2 + 3 - 4)</b>	<b>1,148,028,748.08</b>	<b>-4,106,987.88</b>
Revenue adjustment (5)	-62,376,436.58	236,862.50
Interim Distribution on Net Income paid during the business year (6)		
<b>NET PROFIT (1 - 2 + 3 - 4 + 5 - 6)</b>	<b>1,085,652,311.50</b>	<b>-3,870,125.38</b>

## Notes to the annual accounts

## 1. Accounting rules and methods

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

General accounting principles are applied:

- true and fair view, comparability, going concern,
- accuracy, reliability,
- prudence,
- consistency of accounting policies between periods.

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

Securities bought and sold are recognised excluding costs.

The portfolio's accounting currency is the euro.

The financial year lasts 12 months.

### Asset valuation rules

Financial instruments are recognised according to the historical cost method and are entered in the balance sheet at their present value, which is determined by the last-known market value or, if no market exists, by any external means or through the use of financial models.

Differences between the present values used to calculate net asset values and the historical costs of securities when they are first included in the portfolio are recorded under "Valuation differences".

Securities that are not denominated in the portfolio currency are valued in accordance with the principle described below, then converted into the portfolio currency at the exchange rate applicable at the time of the valuation.

### **Deposits:**

Deposits with a remaining term of up to 3 months are valued according to the straight-line method.

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

Equities and other securities traded on a regulated or similar market are valued at the opening price on the day known as "D" on each market, depending on the market's region:

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

Bonds and similar securities are assessed at the closing price submitted by various financial service providers. Interest accrued on bonds and similar securities is calculated up to the net asset value date.

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

Securities not traded on a regulated market are valued under the responsibility of the management company using methods based on the asset value and the yield, taking into consideration the prices applied in recent significant transactions.

### **Negotiable debt securities:**

The assets of Amundi's money market funds are valued on a daily basis. They are valued 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.

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## **UCI holdings:**

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

## **Securities lending and borrowing:**

Securities borrowed under repurchase agreements are recorded as assets under "Receivables representing securities held under repurchase agreements" for the amount specified in the contract plus accrued interest receivable.

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

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

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

## **Forward financial instruments:**

Forward financial instruments traded on a regulated or equivalent market:

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

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

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

### **Swaps:**

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

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

Other swaps are either marked to market or assessed at an estimated value using a method established by the Asset Manager.

## **Off-balance-sheet commitments:**

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

Options are translated into the equivalent underlying asset.

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

## **Management fees**

Management fees and operating costs include all UCI-related costs: financial management, administrative, accounting, custody, distribution, auditing fees, etc.

These fees are charged to the UCI's profit and loss account.

Management fees do not include transaction fees. Further information about the fees charged to the UCI can be found in the prospectus.

They are recorded on a pro-rata basis at each net asset value calculation.

The aggregate of these fees complies with the maximum fee rate as a percentage of net assets indicated in

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the prospectus or the fund rules:

FR0013518610 - AMUNDI EURO LIQUIDITY SRI S-C unit: Maximum fee rate 0.10% (incl. tax).  
FR0013297561 - AMUNDI EURO LIQUIDITY SRI R-C unit: Maximum fee rate 0.50% (incl. tax).  
FR0013221199 - AMUNDI EURO LIQUIDITY SRI M-C unit: Maximum fee rate 0.50% (incl. tax).  
FR0013095312 - AMUNDI EURO LIQUIDITY SRI I2-C unit: Maximum fee rate 0.50% (incl. tax).  
FR0011799915 - AMUNDI EURO LIQUIDITY SRI E-C unit: Maximum fee rate 0.50% (incl. tax).  
FR0011630557 - AMUNDI EURO LIQUIDITY SRI P-C unit: Maximum fee rate 0.50% (incl. tax).  
FR0010251660 - AMUNDI EURO LIQUIDITY SRI IC-C unit: Maximum fee rate 0.50% (incl. tax).  
FR0014004TR0 - AMUNDI EURO LIQUIDITY SRI BDF-D unit: Maximum fee rate 0.45% (incl. tax).  
FR0014005XM0 - AMUNDI EURO LIQUIDITY SRI Z-C unit: Maximum fee rate 1.00% (incl. tax).  
FR0014005U84 - AMUNDI EURO LIQUIDITY SRI R1-C unit: Maximum fee rate 0.50% (incl. tax).

## Performance fee:

The performance fee is calculated for each unit concerned each time the net asset value is calculated. It is based on a comparison (hereinafter the "Comparison") between:

The net assets calculated per unit (before deduction of the performance fee), and

The reference asset (hereinafter the "Reference Asset"), representing and replicating the net assets calculated per unit (before deduction of the performance fee) on the 1st day of the observation period, adjusted for subscriptions/redemptions at each valuation, to which is applied the performance of the reference indicator (Capitalised €STR).

Starting on 1 July 2022, the Comparison is made over an observation period of at most five years, whose anniversary date corresponds to the last NAV calculation date for June. All observation periods starting from 1 July 2022 on will have the following new terms and conditions:

During the lifetime of the unit, a new observation period of at most five years begins:

If the annual provision is paid on an anniversary date.

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

In such case, no under-performance beyond 5 years will be considered during the new observation period; conversely, all under-performance generated over the last 5 years will still be considered.

The performance fee will be 30% of the difference between the net assets calculated per unit (before the deduction of the performance fee) and the Reference Asset if all the following conditions are met:

The difference is positive The relative performance of the unit compared to the Reference Asset, since the beginning of the observation period defined above, is positive or zero.

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

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

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

- 10% for E-C units;
- 10% for I2-C units;
- 10% for IC-C units;
- 0% for M-C units;
- 10% for P-C units;
- 10% for RC units;
- 10% for S-C units;
- 10% for Z-C units.

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

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If, during the observation period, the net assets calculated per unit (before deduction of the performance fee) is below that of the Reference Asset defined above, the performance fee will be zero, and the provision will be reversed when the NAV is calculated. Provision reversals are capped at the level of previous allocations.

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

**The Asset Manager is paid the performance fee even if the performance of the unit over the observation period is negative, as long as it remains higher than the performance of the Reference Asset.**

## Allocation of amounts available for distribution

### Definition of amounts available for distribution

Amounts available for distribution consist of:

#### Income:

The net income for the reporting period is equal to the amount of interest, arrears, premiums and bonuses, dividends, directors' fees, and any other income arising from the portfolio's securities, plus the yield from any amounts temporarily available, less 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 accumulated, plus or minus the balance of the capital gains adjustment account.

## Allocation of amounts available for distribution:

<i>Unit(s)</i>	<i>Allocation of net income</i>	<i>Allocation of net realised capital gains or losses</i>
AMUNDI EURO LIQUIDITY SRI BDF-D unit	Distributed	Capitalisation, and/or Distribution, and/or Carried forward at the asset manager's discretion
AMUNDI EURO LIQUIDITY SRI E-C unit	Capitalised	Capitalised
AMUNDI EURO LIQUIDITY SRI I2-C unit	Capitalised	Capitalised
AMUNDI EURO LIQUIDITY SRI IC-C unit	Capitalised	Capitalised
AMUNDI EURO LIQUIDITY SRI M-C unit	Capitalised	Capitalised
AMUNDI EURO LIQUIDITY SRI P-C unit	Capitalised	Capitalised
AMUNDI EURO LIQUIDITY SRI R1-C unit	Capitalised	Capitalised
AMUNDI EURO LIQUIDITY SRI R-C unit	Capitalised	Capitalised
AMUNDI EURO LIQUIDITY SRI S-C unit	Capitalised	Capitalised
AMUNDI EURO LIQUIDITY SRI Z-C unit	Capitalised	Capitalised

## 2. Changes in net asset on 08/31/2023 in EUR

	08/31/2023	08/31/2022
<b>NET ASSETS IN START OF PERIOD</b>	<b>39,240,072,756.16</b>	<b>40,283,290,928.57</b>
Subscriptions (including subscription fees received by the fund)	256,971,110,137.00	31,566,054,747.97
Redemptions (net of redemption fees received by the fund)	-247,863,171,381.48	-32,597,499,695.16
Capital gains realised on deposits and financial instruments	35,571,555.29	14,007.94
Capital losses realised on deposits and financial instruments	-55,818,827.60	-18,095,765.87
Capital gains realised on hedges	30,747.02	
Capital losses realised on hedges	-289,058.48	-42,145.97
Dealing costs	-9,541,044.36	-1,104,330.42
Exchange gains/losses	-186.47	98.30
Changes in difference on estimation (deposits and financial instruments)	122,721,191.02	3,050,027.78
<i>Difference on estimation, period N</i>	<i>44,831,485.36</i>	<i>-77,889,705.66</i>
<i>Difference on estimation, period N-1</i>	<i>77,889,705.66</i>	<i>80,939,733.44</i>
Changes in difference on estimation (hedges)	-12,051,500.52	8,511,870.90
<i>Difference on estimation, period N</i>	<i>8,238,987.91</i>	<i>20,290,488.43</i>
<i>Difference on estimation, period N-1</i>	<i>-20,290,488.43</i>	<i>-11,778,617.53</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	1,148,028,748.08	-4,106,987.88
Allocation Report of distributed items on Net Income		
Interim Distribution on Net Income paid during the business year		
Other items		
<b>NET ASSETS IN END OF PERIOD</b>	<b>49,576,663,135.66</b>	<b>39,240,072,756.16</b>

## 3. Additional information

### 3.1. BREAKDOWN OF FINANCIAL INSTRUMENTS BY LEGAL OR COMMERCIAL TYPE

	Amount	%
<b>ASSETS</b>		
<b>BONDS AND SIMILAR SECURITIES</b>		
Floating-rate bonds traded on regulated markets	3,376,037,592.98	6.81
<b>TOTAL BONDS AND SIMILAR SECURITIES</b>	<b>3,376,037,592.98</b>	<b>6.81</b>
<b>CREDIT INSTRUMENTS</b>		
Titres négociables à court terme (NEU CP) émis par des émetteurs non financiers étrangers - Non européens	3,674,302,656.55	7.41
Negotiable Medium-Term Notes	2,235,022,263.28	4.50
Certificate of deposit	20,028,554,976.51	40.40
Commercial Paper	3,532,714,808.47	7.13
<b>TOTAL CREDIT INSTRUMENTS</b>	<b>29,470,594,704.81</b>	<b>59.44</b>
<b>LIABILITIES</b>		
<b>TRANSACTIONS INVOLVING TRANSFER OF FINANCIAL INSTRUMENTS</b>		
TOTAL TRANSACTIONS INVOLVING TRANSFER OF FINANCIAL INSTRUMENTS		
<b>OFF-BALANCE SHEET</b>		
<b>HEDGES</b>		
Rate	11,873,562,795.00	23.95
<b>TOTAL HEDGES</b>	<b>11,873,562,795.00</b>	<b>23.95</b>
<b>OTHER OPERATIONS</b>		
TOTAL OTHER OPERATIONS		

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

	Fixed rate	%	Variable rate	%	Rate subject to review	%	Other	%
<b>ASSETS</b>								
Deposits	215,188,187.50	0.43	2,439,500,509.91	4.92				
Bonds and similar securities			339,686,843.23	0.69	3,036,350,749.75	6.12		
Credit instruments	10,015,131,008.14	20.20			80,235,000.00	0.16	19,375,228,696.67	39.08
Temporary transactions in securities	500,051,583.33	1.01	1,662,881,584.28	3.35				
Financial accounts							8,496,331,915.32	17.14
<b>LIABILITIES</b>								
Temporary transactions in securities								
Financial accounts								
<b>OFF-BALANCE SHEET</b>								
Hedges	11,873,562,795.00	23.95						
Others operations								

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## 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	%
<b>ASSETS</b>										
Deposits	259,238,187.78	0.52	2,395,450,509.63	4.83						
Bonds and similar securities	557,941,828.15	1.13	904,033,675.48	1.82	1,914,062,089.35	3.86				
Credit instruments	11,631,106,870.20	23.46	17,721,299,265.71	35.75	118,188,568.90	0.24				
Temporary transactions in securities	2,162,933,167.61	4.36								
Financial accounts	8,496,331,915.32	17.14								
<b>LIABILITIES</b>										
Temporary transactions in securities										
Financial accounts										
<b>OFF-BALANCE SHEET</b>										
Hedges	8,343,075,081.00	16.83	3,530,487,714.00	7.12						
Others operations										

(\*) Forward interest rate positions are presented according to the maturity of the underlying asset

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

	Currency1 USD		Currency 2		Currency 3		Currency N Other currencies	
	Amount	%	Amount	%	Amount	%	Amount	%
<b>ASSETS</b>								
Deposits								
Equities and similar securities								
Bonds and similar securities								
Credit instruments								
Mutual fund								
Temporary transactions in securities								
Receivables								
Financial accounts	2,130.58							
<b>LIABILITIES</b>								
Transactions involving transfer of financial instruments								
Temporary transactions in securities								
Debts								
Financial accounts								
<b>OFF-BALANCE SHEET</b>								
Hedges								
Other operations								

# UCIT AMUNDI EURO LIQUIDITY SRI

## 3.5. RECEIVABLES AND PAYABLES: BREAKDOWN BY ITEMS

	Type of debit/credit	08/31/2023
<b>RECEIVABLES</b>		
	Collateral	12,226,234.20
	Other receivables	0.02
<b>TOTAL RECEIVABLES</b>		<b>12,226,234.22</b>
<b>PAYABLES</b>		
	Fixed management fees	3,563,001.40
	Variable management fees	6,701,655.08
	Collateral	16,013,563.79
	Other payables	4,002,322.79
<b>TOTAL PAYABLES</b>		<b>30,280,543.06</b>
<b>TOTAL PAYABLES AND RECEIVABLES</b>		<b>-18,054,308.84</b>

# UCIT AMUNDI EURO LIQUIDITY SRI

## 3.6. SHAREHOLDERS' FUNDS

### 3.6.1. Number of units issued or redeemed

	In units	In value
<b>Unit AMUNDI EURO LIQUIDITY SRI BDF-D</b>		
Units subscribed during the period	100.000	9,982.57
Units redeemed during the period	-31,313.404	-3,135,201.33
Net Subscriptions/Redemptions	-31,213.404	-3,125,218.76
Units in circulation at the end of the period	246,236.381	
<b>Unit AMUNDI EURO LIQUIDITY SRI E-C</b>		
Units subscribed during the period	399.154	7,849,611.68
Units redeemed during the period	-144.062	-2,852,252.11
Net Subscriptions/Redemptions	255.092	4,997,359.57
Units in circulation at the end of the period	368.563	
<b>Unit AMUNDI EURO LIQUIDITY SRI I2-C</b>		
Units subscribed during the period	21,080,964.876	208,555,968,719.53
Units redeemed during the period	-20,552,828.744	-203,461,418,500.42
Net Subscriptions/Redemptions	528,136.132	5,094,550,219.11
Units in circulation at the end of the period	3,494,414.547	
<b>Unit AMUNDI EURO LIQUIDITY SRI IC-C</b>		
Units subscribed during the period	114,651.243	26,605,588,294.74
Units redeemed during the period	-108,667.050	-25,237,438,977.43
Net Subscriptions/Redemptions	5,984.193	1,368,149,317.31
Units in circulation at the end of the period	33,567.582	
<b>Unit AMUNDI EURO LIQUIDITY SRI M-C</b>		
Units subscribed during the period	1,416.600	278,246,843.62
Units redeemed during the period	-1,479.196	-291,431,061.63
Net Subscriptions/Redemptions	-62.596	-13,184,218.01
Units in circulation at the end of the period	428.154	
<b>Unit AMUNDI EURO LIQUIDITY SRI P-C</b>		
Units subscribed during the period	16,637.608	162,546,780.82
Units redeemed during the period	-9,342.053	-91,299,125.93
Net Subscriptions/Redemptions	7,295.555	71,247,654.89
Units in circulation at the end of the period	30,230.556	
<b>Unit AMUNDI EURO LIQUIDITY SRI R1-C</b>		
Units subscribed during the period	154.976	15,620,364.68
Units redeemed during the period	-55.347	-5,567,785.06
Net Subscriptions/Redemptions	99.629	10,052,579.62
Units in circulation at the end of the period	134.629	

# UCIT AMUNDI EURO LIQUIDITY SRI

## 3.6.1. Number of units issued or redeemed

	In units	In value
<b>Unit AMUNDI EURO LIQUIDITY SRI R-C</b>		
Units subscribed during the period	7,922.590	78,309,688.48
Units redeemed during the period	-2,507.677	-24,856,115.52
Net Subscriptions/Redemptions	5,414.913	53,453,572.96
Units in circulation at the end of the period	7,755.370	
<b>Unit AMUNDI EURO LIQUIDITY SRI S-C</b>		
Units subscribed during the period	40.020	40,000.40
Units redeemed during the period		
Net Subscriptions/Redemptions	40.020	40,000.40
Units in circulation at the end of the period	41.020	
<b>Unit AMUNDI EURO LIQUIDITY SRI Z-C</b>		
Units subscribed during the period	21,152.770	21,266,929,850.48
Units redeemed during the period	-18,648.071	-18,745,172,362.05
Net Subscriptions/Redemptions	2,504.699	2,521,757,488.43
Units in circulation at the end of the period	5,931.972	

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## 3.6.2. Subscription and/or redemption fees

	In Value
<b>Unit AMUNDI EURO LIQUIDITY SRI BDF-D</b> Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
<b>Unit AMUNDI EURO LIQUIDITY SRI E-C</b> Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
<b>Unit AMUNDI EURO LIQUIDITY SRI I2-C</b> Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
<b>Unit AMUNDI EURO LIQUIDITY SRI IC-C</b> Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
<b>Unit AMUNDI EURO LIQUIDITY SRI M-C</b> Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
<b>Unit AMUNDI EURO LIQUIDITY SRI P-C</b> Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
<b>Unit AMUNDI EURO LIQUIDITY SRI R1-C</b> Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
<b>Unit AMUNDI EURO LIQUIDITY SRI R-C</b> Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
<b>Unit AMUNDI EURO LIQUIDITY SRI S-C</b> Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	

# UCIT AMUNDI EURO LIQUIDITY SRI

## 3.6.2. Subscription and/or redemption fees

	In Value
<b>Unit AMUNDI EURO LIQUIDITY SRI Z-C</b>	
Total acquired subscription and/or redemption fees	
Acquired subscription fees	
Acquired redemption fees	

# UCIT AMUNDI EURO LIQUIDITY SRI

## 3.7. MANAGEMENT FEES

	08/31/2023
<b>Units AMUNDI EURO LIQUIDITY SRI BDF-D</b>	
Guarantee commission	3.50
Fixed management fees	33,840.58
Percentage set for fixed management fees	0.13
Accrued variable management fees	
Percentage of accrued variable management fees	
Earned variable management fees	
Percentage of earned variable management fees	
Trailer fees	
<b>Units AMUNDI EURO LIQUIDITY SRI E-C</b>	
Guarantee commission	0.78
Fixed management fees	16,795.59
Percentage set for fixed management fees	0.29
Accrued variable management fees	-0.28
Percentage of accrued variable management fees	
Earned variable management fees	-0.01
Percentage of earned variable management fees	
Trailer fees	
<b>Units AMUNDI EURO LIQUIDITY SRI I2-C</b>	
Guarantee commission	4,476.28
Fixed management fees	23,225,566.85
Percentage set for fixed management fees	0.06
Accrued variable management fees	434,063.54
Percentage of accrued variable management fees	
Earned variable management fees	4,058,648.10
Percentage of earned variable management fees	0.01
Trailer fees	
<b>Units AMUNDI EURO LIQUIDITY SRI IC-C</b>	
Guarantee commission	956.04
Fixed management fees	7,822,714.09
Percentage set for fixed management fees	0.10
Accrued variable management fees	157,536.41
Percentage of accrued variable management fees	
Earned variable management fees	487,748.54
Percentage of earned variable management fees	0.01
Trailer fees	

" The amount of the variable management fees shown above corresponds to the sum of the provisions and reversals of provisions reflected in the net assets during the period under review."

# UCIT AMUNDI EURO LIQUIDITY SRI

## 3.7. MANAGEMENT FEES

	08/31/2023
<b>Units AMUNDI EURO LIQUIDITY SRI M-C</b> Guarantee commission Fixed management fees Percentage set for fixed management fees Accrued variable management fees Percentage of accrued variable management fees Earned variable management fees Percentage of earned variable management fees Trailer fees	11.81 158,945.90 0.13       
<b>Units AMUNDI EURO LIQUIDITY SRI P-C</b> Guarantee commission Fixed management fees Percentage set for fixed management fees Accrued variable management fees Percentage of accrued variable management fees Earned variable management fees Percentage of earned variable management fees Trailer fees	36.09 969,350.37 0.38      
<b>Units AMUNDI EURO LIQUIDITY SRI R1-C</b> Guarantee commission Fixed management fees Percentage set for fixed management fees Accrued variable management fees Percentage of accrued variable management fees Earned variable management fees Percentage of earned variable management fees Trailer fees	1.18 8,327.37 0.11      
<b>Units AMUNDI EURO LIQUIDITY SRI R-C</b> Guarantee commission Fixed management fees Percentage set for fixed management fees Accrued variable management fees Percentage of accrued variable management fees Earned variable management fees Percentage of earned variable management fees Trailer fees	7.28 67,960.23 0.14 1,717.47  369.98  

" The amount of the variable management fees shown above corresponds to the sum of the provisions and reversals of provisions reflected in the net assets during the period under review"

# UCIT AMUNDI EURO LIQUIDITY SRI

## 3.7. MANAGEMENT FEES

	08/31/2023
<b>Units AMUNDI EURO LIQUIDITY SRI S-C</b>	
Guarantee commission	
Fixed management fees	17.50
Percentage set for fixed management fees	0.10
Accrued variable management fees	1.71
Percentage of accrued variable management fees	0.01
Earned variable management fees	
Percentage of earned variable management fees	
Trailer fees	
<b>Units AMUNDI EURO LIQUIDITY SRI Z-C</b>	
Guarantee commission	658.01
Fixed management fees	2,785,539.53
Percentage set for fixed management fees	0.06
Accrued variable management fees	109,907.92
Percentage of accrued variable management fees	
Earned variable management fees	426,835.02
Percentage of earned variable management fees	0.01
Trailer fees	

" The amount of the variable management fees shown above corresponds to the sum of the provisions and reversals of provisions reflected in the net assets during the period under review "

## 3.8. COMMITMENTS RECEIVED AND GIVEN

	08/31/2023
Guarantees received by the fund	
- including capital guarantees	
Other commitments received	
Other commitments given	

# UCIT AMUNDI EURO LIQUIDITY SRI

## 3.9. FUTHER DETAILS

### 3.9.1. Stock market values of temporarily acquired securities

	08/31/2023
Securities held under sell-back deals	2,159,798,316.90
Borrowed securities	

### 3.9.2. Stock market values of pledged securities

	08/31/2023
Financial instruments pledged but not reclassified	
Financial instruments received as pledges but not recognized in the Balance Sheet	

# UCIT AMUNDI EURO LIQUIDITY SRI

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

	ISIN code	Name of security	08/31/2023
Equities			
Bonds			214,414,895.37
	XS2575952341	BANCO NTANDER E3R+0.55% 16-01-25	128,471,457.92
	FR001400GDG7	CA E3R+0.32% 07-03-25 EMTN	85,943,437.45
Notes (TCN)			3,705,321,056.29
	ITCN10376369	BANCO NTANDER ZCP 12-02-24	196,367,273.09
	ITCN10347631	BANCO NTANDER ZCP 29-07-24	73,633,744.66
	ITCN10347541	BANCO NTANDER ZCP 31-01-24	75,216,591.01
	ITCN9536511C	CA OISEST+0.28% 06-10-23	152,273,449.68
	ITCN9586713C	CRCA A OISEST+0.3% 26-10-23	20,503,522.34
	ITCN10285646	CRCAM NORMANDIE SEINE 050724 OISEST 0.37	17,109,730.16
	ITCN10381765	CRCAM NORMANDIE SEINE 110724 OISEST 0.33	20,046,390.44
	ITCN9532047C	CRCA N OISEST+0.3% 06-10-23	51,283,325.96
	ITCN10185880	CREDIT AGRICOLE CORP IB 060524 OISEST 0.34	217,071,543.16
	ITCN10185840	CREDIT AGRICOLE SA 040624 OISEST 0.36	196,890,991.59
	ITCN9786468C	CREDIT AGRICOLE SA 091023 OISEST 0.28	245,096,489.67
	ITCN9786504C	CREDIT AGRICOLE SA 091123 OISEST 0.31	240,067,922.86
	ITCN10038277	CREDIT AGRICOLE SA 110124 OISEST 0.27	182,606,309.75
	ITCN9965015C	CREDIT AGRICOLE SA 130324 OISEST 0.32	302,126,308.93
	ITCN9471513C	CREDIT AGRICOLE SA 150923 OISEST 0.28	176,451,588.90
	ITCN10136773	CREDIT AGRICOLE SA 160524 OISEST 0.35	242,768,734.27
	ITCN10317423	CREDIT AGRICOLE SA 180424 OISEST 0.3	195,982,435.19
	ITCN10308989	CREDIT AGRICOLE SA 190224 OISEST 0.24	198,970,425.22
	ITCN9754932C	CREDIT AGRICOLE SA 220923 OISEST 0.28	136,983,413.48
	ITCN9754933C	CREDIT AGRICOLE SA 221223 OISEST 0.34	455,265,385.71
	ITCN10192770	CREDIT LYONNAIS 070324 OISEST 0.31	136,274,167.12
	ITCN9471668C	CREDIT LYONNAIS 150923 OISEST 0.29	90,286,479.34
	ITCN9528096C	CRED L OISEST+0.29% 05-10-23	82,044,833.76
UCITS			2,509,996,754.00
	FR0013016607	AMUNDI EURO LIQUIDITY-RATED SRI I2	916,421,655.89
	FR0007493549	AMUNDI EURO LIQUIDITY SHORT TERM GOVIES - I C	56,164,217.81
	FR0014005XL2	AMUNDI EURO LIQUIDITY SHORT TERM SRI PART Z C	309,107,910.45
	FR0013067790	BFT AUREUS ISR I2 C	1,225,911,736.99
	FR0014006HA6	CPR MONETAIRE ISR Z FCP	2,391,232.86
Hedges			
<b>Total group financial instruments</b>			<b>6,429,732,705.66</b>

# UCIT AMUNDI EURO LIQUIDITY SRI

## 3.10. TABLE OF ALLOCATION OF THE DISTRIBUTABLE SUMS

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

	08/31/2023	08/31/2022
<b>Sums not yet allocated</b>		
Brought forward		
Profit (loss)	1,085,652,311.50	-3,870,125.38
Allocation Report of distributed items on Profit (loss)		
<b>Total</b>	<b>1,085,652,311.50</b>	<b>-3,870,125.38</b>

	08/31/2023	08/31/2022
<b>Units AMUNDI EURO LIQUIDITY SRI BDF-D</b>		
<b>Allocation</b>		
Distribution	536,795.31	
Brought forward	374.36	
Capitalized		-5,664.57
<b>Total</b>	<b>537,169.67</b>	<b>-5,664.57</b>
<b>Details of units with dividend entitlement</b>		
Number of units	246,236.381	277,449.785
Unit distribution	2.18	
<b>Tax credits</b>		
<b>Tax credit attached to the distribution of income</b>		

	08/31/2023	08/31/2022
<b>Units AMUNDI EURO LIQUIDITY SRI E-C</b>		
<b>Allocation</b>		
Distribution		
Brought forward		
Capitalized	147,369.81	-719.38
<b>Total</b>	<b>147,369.81</b>	<b>-719.38</b>

# UCIT AMUNDI EURO LIQUIDITY SRI

	08/31/2023	08/31/2022
<b>Units AMUNDI EURO LIQUIDITY SRI I2-C</b>		
<b>Allocation</b>		
Distribution		
Brought forward		
Capitalized	771,407,051.05	-2,537,966.37
<b>Total</b>	<b>771,407,051.05</b>	<b>-2,537,966.37</b>

	08/31/2023	08/31/2022
<b>Units AMUNDI EURO LIQUIDITY SRI IC-C</b>		
<b>Allocation</b>		
Distribution		
Brought forward		
Capitalized	171,180,623.66	-893,781.06
<b>Total</b>	<b>171,180,623.66</b>	<b>-893,781.06</b>

	08/31/2023	08/31/2022
<b>Units AMUNDI EURO LIQUIDITY SRI M-C</b>		
<b>Allocation</b>		
Distribution		
Brought forward		
Capitalized	1,834,474.11	-19,678.36
<b>Total</b>	<b>1,834,474.11</b>	<b>-19,678.36</b>

	08/31/2023	08/31/2022
<b>Units AMUNDI EURO LIQUIDITY SRI P-C</b>		
<b>Allocation</b>		
Distribution		
Brought forward		
Capitalized	5,692,221.46	-109,783.21
<b>Total</b>	<b>5,692,221.46</b>	<b>-109,783.21</b>

# UCIT AMUNDI EURO LIQUIDITY SRI

	08/31/2023	08/31/2022
<b>Units AMUNDI EURO LIQUIDITY SRI R1-C</b>		
<b>Allocation</b>		
Distribution		
Brought forward		
Capitalized	297,499.83	-360.50
<b>Total</b>	<b>297,499.83</b>	<b>-360.50</b>

	08/31/2023	08/31/2022
<b>Units AMUNDI EURO LIQUIDITY SRI R-C</b>		
<b>Allocation</b>		
Distribution		
Brought forward		
Capitalized	1,653,785.86	-4,626.39
<b>Total</b>	<b>1,653,785.86</b>	<b>-4,626.39</b>

	08/31/2023	08/31/2022
<b>Units AMUNDI EURO LIQUIDITY SRI S-C</b>		
<b>Allocation</b>		
Distribution		
Brought forward		
Capitalized	867.04	-0.17
<b>Total</b>	<b>867.04</b>	<b>-0.17</b>

	08/31/2023	08/31/2022
<b>Units AMUNDI EURO LIQUIDITY SRI Z-C</b>		
<b>Allocation</b>		
Distribution		
Brought forward		
Capitalized	132,901,249.01	-297,545.37
<b>Total</b>	<b>132,901,249.01</b>	<b>-297,545.37</b>

# UCIT AMUNDI EURO LIQUIDITY SRI

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

	08/31/2023	08/31/2022
<b>Sums not yet allocated</b>		
Net Capital gains and losses Accumulated from Previous business year		
Net Capital gains and losses of the business year	-33,921,771.56	-18,868,400.74
Allocation Report of distributed items on Net Capital Gains and Losses		
<b>Total</b>	<b>-33,921,771.56</b>	<b>-18,868,400.74</b>

	08/31/2023	08/31/2022
<b>Units AMUNDI EURO LIQUIDITY SRI BDF-D</b>		
<b>Allocation</b>		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-17,176.12	-13,281.04
<b>Total</b>	<b>-17,176.12</b>	<b>-13,281.04</b>

	08/31/2023	08/31/2022
<b>Units AMUNDI EURO LIQUIDITY SRI E-C</b>		
<b>Allocation</b>		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-5,051.84	-1,066.82
<b>Total</b>	<b>-5,051.84</b>	<b>-1,066.82</b>

	08/31/2023	08/31/2022
<b>Units AMUNDI EURO LIQUIDITY SRI I2-C</b>		
<b>Allocation</b>		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-24,019,149.73	-13,993,440.30
<b>Total</b>	<b>-24,019,149.73</b>	<b>-13,993,440.30</b>

# UCIT AMUNDI EURO LIQUIDITY SRI

	08/31/2023	08/31/2022
<b>Units AMUNDI EURO LIQUIDITY SRI IC-C</b>		
<b>Allocation</b>		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-5,415,522.54	-3,053,988.82
<b>Total</b>	<b>-5,415,522.54</b>	<b>-3,053,988.82</b>

	08/31/2023	08/31/2022
<b>Units AMUNDI EURO LIQUIDITY SRI M-C</b>		
<b>Allocation</b>		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-58,654.54	-46,138.27
<b>Total</b>	<b>-58,654.54</b>	<b>-46,138.27</b>

	08/31/2023	08/31/2022
<b>Units AMUNDI EURO LIQUIDITY SRI P-C</b>		
<b>Allocation</b>		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-205,435.64	-106,882.04
<b>Total</b>	<b>-205,435.64</b>	<b>-106,882.04</b>

	08/31/2023	08/31/2022
<b>Units AMUNDI EURO LIQUIDITY SRI R1-C</b>		
<b>Allocation</b>		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-9,416.49	-1,679.98
<b>Total</b>	<b>-9,416.49</b>	<b>-1,679.98</b>

# UCIT AMUNDI EURO LIQUIDITY SRI

	08/31/2023	08/31/2022
<b>Units AMUNDI EURO LIQUIDITY SRI R-C</b>		
<b>Allocation</b>		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-53,208.61	-11,019.14
<b>Total</b>	<b>-53,208.61</b>	<b>-11,019.14</b>

	08/31/2023	08/31/2022
<b>Units AMUNDI EURO LIQUIDITY SRI S-C</b>		
<b>Allocation</b>		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-23.52	-0.42
<b>Total</b>	<b>-23.52</b>	<b>-0.42</b>

	08/31/2023	08/31/2022
<b>Units AMUNDI EURO LIQUIDITY SRI Z-C</b>		
<b>Allocation</b>		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-4,138,132.53	-1,640,903.91
<b>Total</b>	<b>-4,138,132.53</b>	<b>-1,640,903.91</b>

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

	06/30/2020	06/30/2021	06/30/2022	08/31/2022	08/31/2023
<b>Global Net Assets in EUR</b>	<b>43,113,272,595.70</b>	<b>50,384,757,934.63</b>	<b>40,283,290,928.57</b>	<b>39,240,072,756.16</b>	<b>49,576,663,135.66</b>
<b>Units AMUNDI CASH CORPORATE DP in EUR</b>					
Net assets	97,982,908.71	85,924,205.37			
Number of shares/units	489.084	430.784			
NAV per share/unit	200,339.6322	199,460.0666			
Net Capital Gains and Losses Accumulated per share	-321.55	-306.47			
Net income Accumulated on the result	-279.30	-552.15			
<b>Units AMUNDI CASH CORPORATE ID in EUR</b>					
Net assets	453,059,663.82	15,043,055.80			
Number of shares/units	2,039.000	68.000			
NAV per share/unit	222,196.9905	221,221.4088			
Net Capital Gains and Losses Accumulated per share	-356.63	-339.90			
Net income Accumulated on the result	-305.00	-612.44			
<b>Units AMUNDI EURO LIQUIDITY SRI BDF-D in EUR</b>					
Net assets			28,002,829.44	27,618,475.47	25,086,118.97
Number of shares/units			281,198.966	277,449.785	246,236.381
NAV per share/unit			99.5836	99.5440	101.8781
Net Capital Gains and Losses Accumulated per share			-0.18	-0.04	-0.06
Distribution on Net Income on the result					2.18
Tax credits per share/unit					
Net income Accumulated on the result			-0.22	-0.02	

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

	06/30/2020	06/30/2021	06/30/2022	08/31/2022	08/31/2023
<b>Units AMUNDI EURO LIQUIDITY SRI E-C in EUR</b>					
Net assets	3,168,028.05	19,434,016.95	2,180,408.87	2,218,381.85	7,363,892.58
Number of shares/units	159.894	986.324	111.471	113.471	368.563
NAV per share/unit	19,813.3016	19,703.4817	19,560.3239	19,550.2097	19,980.0104
Net Capital Gains and Losses Accumulated per share	-31.81	-30.29	-60.85	-9.40	-13.70
Net income Accumulated on the result	-38.35	-77.46	-81.38	-6.33	399.84
<b>Units AMUNDI EURO LIQUIDITY SRI I2-C in EUR</b>					
Net assets	32,133,241,972.09	38,087,253,342.27	28,288,213,648.19	29,101,920,238.17	35,107,424,586.11
Number of shares/units	3,242,168.752	3,859,144.859	2,882,531.684	2,966,278.415	3,494,414.547
NAV per share/unit	9,911.0331	9,869.3505	9,813.6696	9,810.9200	10,046.7257
Net Capital Gains and Losses Accumulated per share	-15.91	-15.16	-30.50	-4.71	-6.87
Net income Accumulated on the result	-11.82	-25.48	-24.71	-0.85	220.75
<b>Units AMUNDI EURO LIQUIDITY SRI IC-C in EUR</b>					
Net assets	10,193,425,784.43	11,692,522,344.98	8,583,690,516.31	6,351,162,167.39	7,912,076,394.79
Number of shares/units	43,798.450	50,462.175	37,266.923	27,583.389	33,567.582
NAV per share/unit	232,734.8521	231,708.6480	230,330.0038	230,253.1486	235,705.8782
Net Capital Gains and Losses Accumulated per share	-373.53	-356.02	-716.09	-110.71	-161.33
Net income Accumulated on the result	-321.10	-645.85	-651.70	-32.40	5,099.58

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

	06/30/2020	06/30/2021	06/30/2022	08/31/2022	08/31/2023
<b>Units AMUNDI EURO LIQUIDITY SRI M-C in EUR</b>					
Net assets	226,526.20	253,060,610.62	90,122,101.25	95,947,068.14	85,671,693.72
Number of shares/units	1.145	1,285.338	460.773	490.750	428.154
NAV per share/unit	197,839.4759	196,882.5403	195,588.9369	195,511.0914	200,095.5117
Net Capital Gains and Losses Accumulated per share	-317.52	-302.59	-608.26	-94.01	-136.99
Net income Accumulated on the result	-319.49	-633.91	-676.12	-40.09	4,284.61
<b>Units AMUNDI EURO LIQUIDITY SRI P-C in EUR</b>					
Net assets	220,729,441.83	229,173,807.62	224,464,105.24	222,236,484.00	299,069,875.89
Number of shares/units	22,428.497	23,439.528	23,148.988	22,935.001	30,230.556
NAV per share/unit	9,841.4727	9,777.2364	9,696.4975	9,689.8397	9,892.9664
Net Capital Gains and Losses Accumulated per share	-15.81	-15.04	-30.18	-4.66	-6.79
Net income Accumulated on the result	-28.14	-48.17	-50.10	-4.78	188.29
<b>Units AMUNDI EURO LIQUIDITY SRI R1-C in EUR</b>					
Net assets			3,195,393.85	3,493,927.03	13,757,653.30
Number of shares/units			32.000	35.000	134.629
NAV per share/unit			99,856.0578	99,826.4865	102,189.3745
Net Capital Gains and Losses Accumulated per share			-65.07	-47.99	-69.94
Net income Accumulated on the result			-77.78	-10.30	2,209.77

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

	06/30/2020	06/30/2021	06/30/2022	08/31/2022	08/31/2023
<b>Units AMUNDI EURO LIQUIDITY SRI R-C in EUR</b>					
Net assets	11,128,641.23	2,345,555.27	21,064,982.14	22,915,237.64	77,702,457.81
Number of shares/units	1,123.419	237.920	2,150.631	2,340.457	7,755.370
NAV per share/unit	9,906.0468	9,858.5880	9,794.7914	9,790.9244	10,019.1812
Net Capital Gains and Losses Accumulated per share	-15.91	-15.15	-30.45	-4.70	-6.86
Net income Accumulated on the result	-17.14	-31.27	-32.86	-1.97	213.24
<b>Units AMUNDI EURO LIQUIDITY SRI S-C in EUR</b>					
Net assets	309,629.34	995.75	990.18	989.89	41,574.51
Number of shares/units	309.658	1.000	1.000	1.000	41.020
NAV per share/unit	999.9074	995.7500	990.1800	989.8900	1,013.5180
Net Capital Gains and Losses Accumulated per share	-0.01	-1.24	-2.87	-0.42	-0.57
Net income Accumulated on the result	-0.09	-1.95	-1.73	-0.17	21.13
<b>Units AMUNDI EURO LIQUIDITY SRI Z-C in EUR</b>					
Net assets			3,042,355,953.10	3,412,559,786.58	6,048,468,887.98
Number of shares/units			3,054.617	3,427.273	5,931.972
NAV per share/unit			995,986.0608	995,707.0202	1,019,638.8128
Net Capital Gains and Losses Accumulated per share			-2,175.22	-478.77	-697.59
Net income Accumulated on the result			-1,778.95	-86.81	22,404.22

## 3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
<b>Deposits</b>				
BRED	EUR	630,000,000	633,828,877.50	1.28
CMB 12/23 ESTR 0.27	EUR	96,000,000	98,189,197.33	0.20
CMB EST0.27 131223	EUR	45,000,000	46,003,220.00	0.09
DAT BBVA 230224 ESTR	EUR	646,000,000	646,552,904.22	1.31
DAT BRED 03/04/24	EUR	216,000,000	216,679,116.00	0.43
DAT BRED 04/03/24	EUR	226,000,000	226,708,736.00	0.46
DAT BRED 04/12/23	EUR	165,000,000	165,501,490.00	0.33
DAT CM ARKEA20/10/23	EUR	43,000,000	44,050,000.28	0.08
DAT CMBRFR2B 010824	EUR	59,000,000	59,195,340.81	0.12
DAT CMBRFR2B 020824	EUR	100,000,000	100,320,044.44	0.20
DAT NAT 240424 ESTR	EUR	200,000,000	202,471,583.33	0.41
DAT SADABELL 200923	EUR	214,500,000	215,188,187.50	0.44
<b>TOTAL Deposits</b>			<b>2,654,688,697.41</b>	<b>5.35</b>
<b>Bonds and similar securities</b>				
<b>Listed bonds and similar securities</b>				
<b>CANADA</b>				
Bank of Montreal E3R+0.45% 06-06-25	EUR	168,500,000	170,412,401.98	0.34
Bank of Nova Scotia E3R+0.43% 02-05-25	EUR	126,000,000	126,596,353.80	0.26
Bank of Nova Scotia OISEST+1.0% 20-12-23	EUR	176,000,000	177,909,173.69	0.36
NATL BANK OF CANADA E3R+0.55% 13-06-25	EUR	118,000,000	119,081,011.11	0.25
ROYAL BANK OF CANADA TORONTO E3R+0.75% 31-01-24	EUR	115,000,000	115,730,733.00	0.23
TORONTO DOMINION BANK E3R+0.45% 21-07-25	EUR	98,600,000	99,248,843.87	0.20
TORONTO DOMINION BANK THE E3R+0.45% 20-01-25	EUR	124,010,000	124,897,467.23	0.25
<b>TOTAL CANADA</b>			<b>933,875,984.68</b>	<b>1.89</b>
<b>FRANCE</b>				
ALD E3R+0.55% 21-02-25 EMTN	EUR	141,800,000	142,398,871.03	0.29
BNP PAR E3R+0.3% 24-02-25 EMTN	EUR	185,500,000	185,885,448.39	0.37
CA E3R+0.32% 07-03-25 EMTN	EUR	85,100,000	85,943,437.45	0.18
SG OISEST+0.05% 14-02-24 EMTN	EUR	159,000,000	161,777,669.54	0.33
<b>TOTAL FRANCE</b>			<b>576,005,426.41</b>	<b>1.17</b>
<b>GERMANY</b>				
VOLKSWAGEN FINANCIAL SERVICES AG E3R+0.7% 10-04-24	EUR	130,000,000	130,948,144.89	0.26
<b>TOTAL GERMANY</b>			<b>130,948,144.89</b>	<b>0.26</b>
<b>NETHERLANDS</b>				
THERMO FISHER SCIENTIFIC FINANCE I BV E3R+0.2% 18-11-23	EUR	215,000,000	215,351,520.22	0.44
TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.33% 29-11-24	EUR	105,500,000	105,567,748.58	0.21
VOLKSWAGEN FINANCIAL SERVICES NV E3R+0.7% 17-01-24	EUR	100,000,000	100,663,494.44	0.20
VOLKSWAGEN FINANCIAL SERVICES NV E3R+0.7% 26-11-23	EUR	61,700,000	61,838,098.31	0.13
<b>TOTAL NETHERLANDS</b>			<b>483,420,861.55</b>	<b>0.98</b>
<b>SPAIN</b>				
BANCO NTANDER E3R+0.55% 16-01-25	EUR	127,500,000	128,471,457.92	0.25
<b>TOTAL SPAIN</b>			<b>128,471,457.92</b>	<b>0.25</b>

## 3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
<b>SWEDEN</b>				
SKANDINAVISKA ENSKILDA BANKEN AB E3R+0.45% 13-06-25	EUR	101,300,000	102,324,678.76	0.20
VOLVO TREASURY AB E3R+0.75% 11-01-24	EUR	41,200,000	41,530,420.34	0.09
VOLVO TREASURY AB E3R+0.75% 13-09-23	EUR	105,300,000	106,295,670.00	0.21
VOLVO TREASURY AB E3R+0.75% 15-11-23	EUR	64,000,000	64,176,527.29	0.13
<b>TOTAL SWEDEN</b>			<b>314,327,296.39</b>	<b>0.63</b>
<b>UNITED STATES OF AMERICA</b>				
ATT E3R+0.4% 06-03-25	EUR	125,000,000	126,231,791.67	0.25
EATON CAPITAL UN E3R+0.25% 03-06-24	EUR	125,000,000	126,162,972.22	0.25
GEN MILLS E3R+0.3% 10-11-23	EUR	110,000,000	110,280,012.33	0.23
GEN MILLS E3R+0.4% 08-11-24	EUR	196,000,000	196,670,222.00	0.40
PROLOGIS EURO FINANCE LLC E3R+0.2% 08-02-24	EUR	49,200,000	49,311,067.36	0.10
STRYKER E3R+0.3% 16-11-24	EUR	200,000,000	200,332,355.56	0.40
<b>TOTAL UNITED STATES OF AMERICA</b>			<b>808,988,421.14</b>	<b>1.63</b>
<b>TOTAL Listed bonds and similar securities</b>			<b>3,376,037,592.98</b>	<b>6.81</b>
<b>TOTAL Bonds and similar securities</b>			<b>3,376,037,592.98</b>	<b>6.81</b>
<b>Credit instruments</b>				
<b>Credit instruments traded in a regulated market or equivalent</b>				
<b>BELGIUM</b>				
BNP PARIBAS FORTIS SA 081123 FIX 3.35	EUR	145,000,000	143,951,071.20	0.28
BNP PARIBAS FORTIS SA 120224 FIX 3.585	EUR	150,000,000	147,311,496.44	0.30
<b>TOTAL BELGIUM</b>			<b>291,262,567.64</b>	<b>0.58</b>
<b>CANADA</b>				
BANK O OISEST+0.4% 03-11-23	EUR	120,000,000	123,153,279.27	0.25
<b>TOTAL CANADA</b>			<b>123,153,279.27</b>	<b>0.25</b>
<b>FINLAND</b>				
NORD B OISEST+0.2% 13-10-23	EUR	265,000,000	268,671,713.46	0.54
NORD B OISEST+0.2% 20-11-23	EUR	245,000,000	248,251,881.87	0.50
NORD B OISEST+0.22% 14-03-24	EUR	139,000,000	139,256,905.13	0.28
NORD B OISEST+0.27% 14-06-24	EUR	155,000,000	155,280,810.84	0.32
NORD B OISEST+0.31% 15-07-24	EUR	305,000,000	306,518,394.21	0.61
NORDEA BANK ABP. 051023 FIX 2.47	EUR	113,500,000	113,095,004.58	0.23
NORDEA BANK ABP. 160224 OISEST 0.25	EUR	130,000,000	132,402,280.69	0.27
NORDEA BKP ZCP 05-10-23	EUR	87,000,000	86,689,562.98	0.18
OP CORPORATE BANK PLC 120124 FIX 3.37	EUR	148,000,000	145,869,895.70	0.29
OP CORPORATE BANK PLC 280923 FIX 2.6	EUR	116,000,000	115,674,609.25	0.23
<b>TOTAL FINLAND</b>			<b>1,711,711,058.71</b>	<b>3.45</b>
<b>FRANCE</b>				
ARVAL SERVICE LEASE SA 150124 FIX 4.08	EUR	113,000,000	111,333,872.71	0.23
ARVAL SERVICE LEASE SA 220124 FIX 4.04	EUR	30,000,000	29,534,079.42	0.06
BANQUE FEDERATIVE 130824 OISEST 0.32	EUR	222,000,000	222,428,317.43	0.45
BFCM (BANQUE FEDE 031023 OISEST 0.2	EUR	113,000,000	114,664,228.06	0.23
BFCM (BANQUE FEDE 131123 OISEST 0.2	EUR	78,000,000	79,288,462.33	0.16

## 3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
BFCM (BANQUE FEDER 020424 OISEST 0.29	EUR	180,000,000	181,751,916.20	0.37
BFCM (BANQUE FEDER 020524 OISEST 0.31	EUR	165,000,000	166,620,961.10	0.33
BFCM (BANQUE FEDER 080324 OISEST 0.32	EUR	163,000,000	165,188,794.01	0.33
BFCM (BANQUE FEDER 081223 OISEST 0.34	EUR	150,000,000	153,569,651.16	0.31
BFCM (BANQUE FEDER 090524 OISEST 0.31	EUR	300,000,000	302,737,039.33	0.61
BFCM (BANQUE FEDER 110424 OISEST 0.35	EUR	265,000,000	268,985,333.08	0.54
BFCM (BANQUE FEDER 111223 OISEST 0.28	EUR	80,000,000	81,706,386.02	0.17
BFCM (BANQUE FEDER 141123 OISEST 0.22	EUR	140,000,000	142,610,978.65	0.28
BFCM (BANQUE FEDER 141123 OISEST 0.34	EUR	200,000,000	204,693,554.22	0.42
BFCM (BANQUE FEDER 271023 OISEST 0.24	EUR	140,500,000	143,951,737.50	0.29
BFCM B OISEST+0.23% 03-10-23	EUR	40,000,000	41,000,411.44	0.08
BNP PA OISEST+0.21% 03-11-23	EUR	35,000,000	35,675,111.79	0.07
BNP PA OISEST+0.285% 10-07-24	EUR	170,000,000	170,582,250.00	0.34
BNP PARIBAS 010324 OISEST 0.23	EUR	165,000,000	166,597,700.86	0.34
BNP PARIBAS 081223 OISEST 0.27	EUR	180,000,000	183,837,029.80	0.37
BNP PARIBAS 101023 OISEST 0.22	EUR	7,000,000	7,145,137.72	0.01
BNP PARIBAS 180424 OISEST 0.27	EUR	327,000,000	330,658,409.87	0.67
BNP PARIBAS 190224 OISEST 0.2	EUR	110,000,000	110,858,115.01	0.22
BNP PARIBAS 190324 OISEST 0.22	EUR	272,000,000	274,134,288.34	0.55
BNP PARIBAS 310124 OISEST 0.18	EUR	110,000,000	110,847,897.54	0.23
BNP PARIBAS 310524 OISEST 0.28	EUR	323,000,000	326,147,501.14	0.66
BNP PARIBAS 311023 OISEST 0.24	EUR	180,000,000	184,409,035.50	0.37
BPCE OISEST+0.27% 07-11-23	EUR	250,000,000	256,141,758.33	0.52
BPCE OISEST+0.27% 10-10-23	EUR	94,000,000	96,376,959.62	0.20
BPCE S.A. 020824 OISEST 0.35	EUR	343,000,000	344,109,676.36	0.70
BPCE SA 050624 OISEST 0.34	EUR	168,500,000	170,097,763.05	0.34
BPCE SA 060324 OISEST 0.32	EUR	150,000,000	152,677,074.12	0.31
BPCE SA 080124 OISEST 0.31	EUR	55,000,000	56,097,072.10	0.12
BPCE SA 080224 OISEST 0.32	EUR	140,000,000	142,788,886.53	0.28
BPCE SA 081223 OISEST 0.31	EUR	130,000,000	133,056,706.18	0.27
BPCE SA 091023 OISEST 0.27	EUR	82,000,000	83,880,381.36	0.17
BPCE SA 100524 OISEST 0.34	EUR	250,000,000	252,986,900.00	0.51
BPCE SA 110324 OISEST 0.32	EUR	100,000,000	101,480,047.64	0.21
BPCE SA 111023 OISEST 0.2	EUR	60,000,000	60,844,392.58	0.12
BPCE SA 120224 OISEST 0.29	EUR	122,000,000	123,784,214.59	0.25
BPCE SA 200224 OISEST 0.32	EUR	140,000,000	142,654,160.95	0.29
BRED BANQUE POPULAIRE 030424 OISEST 0.28	EUR	340,000,000	341,364,292.12	0.69
CA OISEST+0.28% 06-10-23	EUR	148,500,000	152,273,449.68	0.31
CIE GEN. DES ETS MICHELIN 121023 FIX 3.7	EUR	11,000,000	10,952,414.25	0.03
CRCA A OISEST+0.3% 26-10-23	EUR	20,000,000	20,503,522.34	0.04
CRCAM NORMANDIE SEINE 050724 OISEST 0.37	EUR	17,000,000	17,109,730.16	0.03
CRCAM NORMANDIE SEINE 110724 OISEST 0.33	EUR	20,000,000	20,046,390.44	0.04
CRCA N OISEST+0.3% 06-10-23	EUR	50,000,000	51,283,325.96	0.10
CREDIT AGRICOLE CORP IB 060524 OISEST 0.34	EUR	215,000,000	217,071,543.16	0.43

## 3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
CREDIT AGRICOLE SA 040624 OISEST 0.36	EUR	195,000,000	196,890,991.59	0.40
CREDIT AGRICOLE SA 091023 OISEST 0.28	EUR	240,000,000	245,096,489.67	0.49
CREDIT AGRICOLE SA 091123 OISEST 0.31	EUR	235,000,000	240,067,922.86	0.48
CREDIT AGRICOLE SA 110124 OISEST 0.27	EUR	180,000,000	182,606,309.75	0.37
CREDIT AGRICOLE SA 130324 OISEST 0.32	EUR	297,000,000	302,126,308.93	0.61
CREDIT AGRICOLE SA 150923 OISEST 0.28	EUR	172,000,000	176,451,588.90	0.35
CREDIT AGRICOLE SA 160524 OISEST 0.35	EUR	240,000,000	242,768,734.27	0.49
CREDIT AGRICOLE SA 180424 OISEST 0.3	EUR	195,000,000	195,982,435.19	0.40
CREDIT AGRICOLE SA 190224 OISEST 0.24	EUR	198,000,000	198,970,425.22	0.40
CREDIT AGRICOLE SA 220923 OISEST 0.28	EUR	134,000,000	136,983,413.48	0.27
CREDIT AGRICOLE SA 221223 OISEST 0.34	EUR	445,000,000	455,265,385.71	0.92
CREDIT INDUSTRIEL ET COMMERCIAL 040324 O	EUR	235,000,000	237,728,150.70	0.48
CREDIT INDUSTRIEL ET COMMERCIAL 090424 O	EUR	334,500,000	337,523,923.86	0.68
CREDIT INDUSTRIEL ET COMMERCIAL 150724 O	EUR	143,000,000	143,285,864.87	0.29
CREDIT LYONNAIS 070324 OISEST 0.31	EUR	135,000,000	136,274,167.12	0.28
CREDIT LYONNAIS 150923 OISEST 0.29	EUR	88,000,000	90,286,479.34	0.18
CREDIT MUTUEL ARKEA 050624 OISEST 0.33	EUR	34,000,000	34,326,817.29	0.07
CRED L OISEST+0.29% 05-10-23	EUR	80,000,000	82,044,833.76	0.16
CRED M OISEST+0.27% 10-10-23	EUR	56,000,000	57,415,011.52	0.12
EDF 040923 FIX 3.73	EUR	180,000,000	179,942,749.71	0.36
EDF 040923 FIX 3.765	EUR	253,000,000	252,919,531.54	0.51
EDF 141123 FIX 3.87	EUR	248,000,000	246,025,888.72	0.50
EDF ZCP 13-09-23	EUR	251,000,000	250,680,690.10	0.51
ENGIE SA 110923 OISEST 0.12	EUR	19,000,000	19,100,926.16	0.04
ENGIE SA 111023 OISEST 0.14	EUR	33,000,000	33,178,287.56	0.07
FINA E3R+0.22% 07-02-24	EUR	40,000,000	40,117,500.00	0.09
LA BANQUE POSTALE 201223 OISEST 0.27	EUR	112,000,000	114,335,869.26	0.23
LA BANQUE POSTALE 271123 OISEST 0.18	EUR	170,000,000	172,203,655.69	0.35
LIXX E3R+0.22% 07-02-24	EUR	40,000,000	40,117,500.00	0.08
NATIXIS 050424 OISEST 0.3	EUR	124,000,000	125,166,310.38	0.25
NATIXIS 050724 OISEST 0.35	EUR	305,000,000	306,895,528.91	0.61
NATIXIS 110424 OISEST 0.33	EUR	179,000,000	181,649,180.86	0.37
NATIXIS 120124 OISEST 0.33	EUR	315,000,000	321,837,130.47	0.65
NATIXIS 131223 OISEST 0.32	EUR	354,000,000	361,645,117.14	0.73
SG OISEST+0.3% 07-11-23	EUR	175,000,000	179,352,890.21	0.36
SG OISEST+0.3% 10-11-23	EUR	186,000,000	190,604,515.51	0.38
SOCIETE GENERALE 170225 OISEST 0.0	EUR	118,000,000	118,188,568.90	0.24
SOCIETE GENERALE 310724 OISEST 0.36	EUR	210,000,000	210,852,178.37	0.43
SOCIETE GENERALE SA 020424 OISEST 0.34	EUR	325,000,000	329,717,928.86	0.66
SOCIETE GENERALE SA 030524 OISEST 0.35	EUR	289,000,000	292,803,409.71	0.59
SOCIETE GENERALE SA 071223 OISEST 0.32	EUR	205,000,000	209,856,142.04	0.42
SOCIETE GENERALE SA 080324 OISEST 0.38	EUR	289,000,000	294,283,622.84	0.59
SOCIETE GENERALE SA 151223 OISEST 0.25	EUR	87,000,000	88,589,660.85	0.17
SOCIETE GENERALE SA 220324 OISEST 0.38	EUR	224,000,000	227,910,323.20	0.46

## 3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
SOCIETE GENERALE SA 231123 OISEST 0.32	EUR	190,000,000	194,574,789.18	0.40
SOCIETE GENERALE SA 310124 OISEST 0.37	EUR	213,000,000	217,496,197.48	0.44
SOCIETE GENERALE SA 310724 OISEST 0.4	EUR	167,000,000	167,749,742.42	0.34
SOCIETE GENERALE SA 311023 OISEST 0.25	EUR	122,000,000	124,408,384.51	0.25
<b>TOTAL FRANCE</b>			<b>16,442,838,336.36</b>	<b>33.17</b>
<b>GERMANY</b>				
RWE AG 060923 FIX 4.13	EUR	53,000,000	52,969,578.05	0.11
VOLK FINA SERV AG ZCP 18-09-23	EUR	80,000,000	79,854,321.57	0.16
<b>TOTAL GERMANY</b>			<b>132,823,899.62</b>	<b>0.27</b>
<b>IRELAND</b>				
INTE BANK IREL ZCP 13-02-24	EUR	213,000,000	209,064,149.61	0.42
INTESA SANPAOLO BANK IRELAND PLC 110923 FIX 3.62	EUR	105,000,000	104,892,091.01	0.22
INTESA SANPAOLO BANK IRELAND PLC 111023 FIX 3.48	EUR	215,000,000	214,092,881.56	0.43
INTESA SANPAOLO BANK IRELAND PLC 120124 FIX 3.83	EUR	166,000,000	163,554,371.21	0.33
INTESA SANPAOLO BANK IRELAND PLC 171023	EUR	66,000,000	65,678,401.77	0.13
JOHNSON CONTROLS INTERNATIONAL PLC 11092	EUR	95,500,000	95,398,841.64	0.19
<b>TOTAL IRELAND</b>			<b>852,680,736.80</b>	<b>1.72</b>
<b>ITALY</b>				
CASSA DEPOSITI E PRESTITI SPA 301123 FIX 4.023	EUR	100,000,000	98,999,118.91	0.20
CASSA DEP ZCP 10-11-23	EUR	100,000,000	99,241,430.67	0.20
UNICREDIT SPA 080923 FIX 3.555	EUR	398,000,000	397,714,725.86	0.80
UNICREDIT ZCP 04-12-23	EUR	175,000,000	173,228,948.21	0.35
UNICREDIT ZCP 11-10-23	EUR	200,000,000	199,162,889.82	0.40
UNICREDIT ZCP 22-01-24	EUR	210,000,000	206,705,495.31	0.42
<b>TOTAL ITALY</b>			<b>1,175,052,608.78</b>	<b>2.37</b>
<b>LUXEMBOURG</b>				
INTE BANK LUXE ZCP 08-04-23	EUR	320,000,000	312,041,097.11	0.63
INTE BANK LUXE ZCP 11-03-24	EUR	180,000,000	176,106,440.37	0.36
INTE BANK LUXE ZCP 12-01-24	EUR	173,000,000	170,451,242.29	0.35
INTE BANK LUXE ZCP 13-11-23	EUR	86,000,000	85,323,445.91	0.17
INTE BANK LUXE ZCP 17-10-23	EUR	66,000,000	65,678,401.77	0.13
INTESA SANPAOLO 131123 FIX 3.715	EUR	80,000,000	79,370,647.36	0.16
INTESA SANPAOLO BANK LUXEMBOURG SA 110923 FIX 3.62	EUR	116,000,000	115,880,786.26	0.24
INTESA SANPAOLO BANK LUXEMBOURG SA 140923 FIX 3.67	EUR	245,000,000	244,672,471.91	0.49
MEDIOBANCA INTERNATIONAL (LUX) 310124 FI	EUR	130,000,000	127,819,043.54	0.26
MEDIOBANCA INTERNATIONAL (LUX) 311023 FI	EUR	110,000,000	109,308,804.00	0.22
SG ISS OISEST+0.05% 15-07-24	EUR	353,000,000	354,770,471.50	0.71
<b>TOTAL LUXEMBOURG</b>			<b>1,841,422,852.02</b>	<b>3.72</b>
<b>NETHERLANDS</b>				
ABN AMRO BK ZCP 22-01-24	EUR	111,000,000	109,286,478.90	0.22
AKZO NOBEL NV 111023 FIX 3.74	EUR	87,000,000	86,631,141.06	0.17
COOPERATIEVE RABOBANK UA 300724 OISEST 0	EUR	102,000,000	102,466,027.86	0.21
ENEL FINANCE INTERNATIONAL NV 311023 FIX	EUR	50,000,000	49,666,884.21	0.10
ING BANK N.V. 011223 FIX 2.87	EUR	56,000,000	55,448,621.59	0.11

## 3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
ING BANK N.V. 100524 OISEST 0.31	EUR	177,000,000	179,140,139.16	0.36
ING BANK N.V. 101123 FIX 2.89	EUR	36,300,000	36,027,274.20	0.07
ING BANK N.V. 230424 OISEST 0.3	EUR	360,000,000	364,893,994.00	0.74
ING BANK N.V. 260124 FIX 3.365	EUR	147,000,000	144,636,416.38	0.29
ING BANK N.V. 271023 OISEST 0.31	EUR	30,000,000	30,756,434.47	0.07
ING BANK N.V. 310524 OISEST 0.39	EUR	105,000,000	106,119,060.37	0.21
ING BANK NEDERLAND NV 310524 OISEST 0.24	EUR	102,600,000	102,936,047.83	0.21
SIEMENS ENERGY FINANCE BV 130923 FIX 3.745	EUR	30,000,000	29,961,381.63	0.06
TELEFONICA EUROPE BV 091023 FIX 3.77	EUR	130,000,000	129,470,750.93	0.26
VOLKSWAGEN INTER 060923 FIX 3.645	EUR	44,000,000	43,976,532.62	0.09
<b>TOTAL NETHERLANDS</b>			<b>1,571,417,185.21</b>	<b>3.17</b>
<b>NORWAY</b>				
DNB BANK ASA 171123 FIX 2.88	EUR	150,000,000	148,828,090.68	0.30
<b>TOTAL NORWAY</b>			<b>148,828,090.68</b>	<b>0.30</b>
<b>SPAIN</b>				
BANCO NTANDER ZCP 12-02-24	EUR	200,000,000	196,367,273.09	0.40
BANCO NTANDER ZCP 29-07-24	EUR	76,500,000	73,633,744.66	0.14
BANCO NTANDER ZCP 31-01-24	EUR	76,500,000	75,216,591.01	0.16
<b>TOTAL SPAIN</b>			<b>345,217,608.76</b>	<b>0.70</b>
<b>SWEDEN</b>				
SKANDINAVISKA ENSKILDA BANKEN 220724 FIX 4.2025	EUR	164,000,000	158,127,687.79	0.32
SKANDINAVISKA ENSKILDA BANKEN AB 130923	EUR	100,000,000	99,878,603.74	0.20
SKANDINAVISKA ENSKILDA BANKEN AB 201023	EUR	100,000,000	99,490,481.67	0.20
SKAN ENSK BANK AB ZCP 03-11-23	EUR	150,000,000	149,005,981.10	0.30
SKAN ENSK BANK AB ZCP 13-10-23	EUR	100,000,000	99,565,895.80	0.20
SVEN HAND AB ZCP 05-10-23	EUR	150,000,000	149,478,647.94	0.30
SVEN HAND AB ZCP 19-01-24	EUR	80,000,000	78,776,043.62	0.16
SVENSKA HANDELSBANKEN AB 131023 FIX 2.68	EUR	300,000,000	298,701,989.86	0.61
SVENSKA HANDELSBANKEN AB 180124 FIX 3.295	EUR	70,000,000	68,937,037.60	0.14
SVENSKA HANDELSBANKEN AB 220424 FIX 4.05	EUR	100,000,000	97,391,969.66	0.19
SVENSKA HANDELSBANKEN AB 290923 FIX 2.6	EUR	150,000,000	149,573,443.87	0.30
<b>TOTAL SWEDEN</b>			<b>1,448,927,782.65</b>	<b>2.92</b>
<b>UNITED KINGDOM</b>				
AMCOR UK FINANCE PLC 150923 FIX 3.82	EUR	20,000,000	19,969,640.82	0.04
AMCOR UK FINANCE PLC 220923 FIX 3.83	EUR	16,000,000	15,963,565.76	0.03
AMCOR UK FINANCE PLC 260923 FIX 3.84	EUR	18,000,000	17,951,131.92	0.04
AMCOR UK FINANCE PLC 280923 FIX 3.85	EUR	35,000,000	34,897,301.31	0.07
AMCOR UK FINANCE PLC 290923 FIX 3.86	EUR	12,000,000	11,963,471.46	0.02
BARC B OISEST+0.1% 12-09-23	EUR	115,000,000	115,927,839.74	0.23
BARC B OISEST+0.22% 30-10-23	EUR	144,500,000	145,919,604.29	0.30
BARC B OISEST+0.25% 09-02-24	EUR	110,000,000	110,275,274.81	0.22
BARC B OISEST+0.25% 21-02-24	EUR	208,000,000	208,263,903.70	0.42
BARC B OISEST+0.25% 30-11-23	EUR	146,500,000	147,950,728.62	0.29
BARCLAYS BANK PLC 011223 OISEST 0.23	EUR	105,000,000	106,008,278.49	0.21

## 3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
BARCLAYS BANK PLC 250124 OISEST 0.24	EUR	135,000,000	135,567,544.80	0.27
BARCLAYS BANK PLC 250923 OISEST 0.14	EUR	100,000,000	100,716,709.72	0.21
BARCLAYS BANK PLC 271123 OISEST 0.2	EUR	69,000,000	69,273,402.84	0.14
BARCLAYS BK OISEST 04-12-23	EUR	27,000,000	27,087,598.87	0.06
LLOYDS BANK ZCP 17-10-23	EUR	104,000,000	103,506,071.46	0.21
MITSUBISHI HC CAPITAL UK PLC 080923 FIX 3.69	EUR	26,000,000	25,980,881.39	0.05
MIZUHO INTERNATIONAL PLC 171023 FIX 3.575	EUR	52,000,000	51,746,362.97	0.10
MUFG BANK LTD 110923 FIX 3.65	EUR	32,000,000	31,966,579.45	0.07
NORD BKP LOND BRAN ZCP 04-10-23	EUR	151,500,000	150,975,641.26	0.31
NORD BKP LOND BRAN ZCP 17-01-24	EUR	250,000,000	246,204,742.77	0.50
NTT FINANCE UK LIMITED 201023 FIX 3.925	EUR	80,000,000	79,569,068.12	0.16
NTT FINANCE UK LIMITED 220923 FIX 3.86	EUR	15,000,000	14,966,039.76	0.03
ROYA BANK OF CANA ZCP 24-11-23	EUR	200,000,000	198,298,296.56	0.40
SSE PLC. 111023 FIX 3.78	EUR	62,000,000	61,734,293.61	0.12
SSE PLC. 150923 FIX 3.65	EUR	46,000,000	45,931,506.17	0.09
SSE PLC. 311023 FIX 3.9	EUR	15,000,000	14,902,475.72	0.03
THE TORO BANK LOND ZCP 12-12-23	EUR	94,000,000	92,961,671.16	0.19
THE TORO BANK LOND ZCP 18-06-24	EUR	200,000,000	193,555,217.72	0.39
THE TORONTO-DOM 111023 FIX 2.66	EUR	150,000,000	149,371,241.83	0.30
UNICREDIT SPA-LONDON BRANCH 210923 OISES	EUR	307,500,000	312,406,260.22	0.63
<b>TOTAL UNITED KINGDOM</b>			<b>3,041,812,347.32</b>	<b>6.13</b>
<b>UNITED STATES OF AMERICA</b>				
FIDELITY NATIO 140923 FIX 3.8	EUR	31,000,000	30,957,149.89	0.07
FIDELITY NATION 290923 FIX 3.81	EUR	94,000,000	93,721,672.09	0.19
FISERV ZCP 05-10-23	EUR	35,500,000	35,371,653.07	0.08
FISERV ZCP 19-10-23	EUR	51,000,000	50,738,253.03	0.10
FISERV ZCP 21-09-23	EUR	52,000,000	51,889,975.95	0.10
FISERV ZCP 28-09-23	EUR	81,000,000	80,767,646.96	0.16
<b>TOTAL UNITED STATES OF AMERICA</b>			<b>343,446,350.99</b>	<b>0.70</b>
<b>TOTAL Credit instruments traded in a regulated market or equivalent</b>			<b>29,470,594,704.81</b>	<b>59.45</b>
<b>TOTAL Credit instruments</b>			<b>29,470,594,704.81</b>	<b>59.45</b>
<b>Collective investment undertakings</b>				
<b>General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries</b>				
<b>FRANCE</b>				
AMUNDI EURO LIQUIDITY-RATED SRI I2	EUR	91,224.714	916,421,655.89	1.84
AMUNDI EURO LIQUIDITY SHORT TERM GOVIES - I C	EUR	238.668	56,164,217.81	0.11
AMUNDI EURO LIQUIDITY SHORT TERM SRI PART Z C	EUR	3,037.829	309,107,910.45	0.63
BFT AUREUS ISR I2 C	EUR	122,051.92	1,225,911,736.99	2.47
CPR MONETAIRE ISR Z FCP	EUR	117.21	2,391,232.86	0.01
SG MONETAIRE PLUS I2	EUR	9,108.3948	915,034,145.38	1.85
<b>TOTAL FRANCE</b>			<b>3,425,030,899.38</b>	<b>6.91</b>
<b>TOTAL General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries</b>			<b>3,425,030,899.38</b>	<b>6.91</b>
<b>TOTAL Collective investment undertakings</b>			<b>3,425,030,899.38</b>	<b>6.91</b>

## 3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
<b>Securities purchased under agreement to resell</b>				
<b>CANADA</b>				
ROYAL BANK OF CANADA 0.125% 23-07-24	EUR	6,775,000	6,531,100.00	0.02
<b>TOTAL CANADA</b>			<b>6,531,100.00</b>	<b>0.02</b>
<b>ITALY</b>				
ITALIE BTP ei 2.35% 15/09/2035	EUR	51,711,000	80,000,000.01	0.16
ITALY 1.901 06/22/31	EUR	35,000,000	29,228,500.00	0.06
ITALY BUONI POLIENNALI DEL TESORO 2.65% 01-12-27	EUR	50,000,000	48,000,000.00	0.10
ITALY BUONI POLIENNALI DEL TESORO 3.4% 01-04-28	EUR	51,920,000	51,920,000.00	0.11
ITALY BUONI POLIENNALI DEL TESORO 3.7% 15-06-30	EUR	181,116,000	179,999,999.97	0.36
ITALY BUONI POLIENNALI DEL TESORO 3.8% 15-04-26	EUR	100,000,000	101,000,000.00	0.20
ITALY BUONI POLIENNALI DEL TESORO 4.35% 01-11-33	EUR	110,000,000	112,200,000.00	0.22
ITALY CERT DI CREDITO DEL TESOROCCT E6R+0.5% 15-04-26	EUR	636,863,000	649,281,828.50	1.31
ITALY GOVERNMENT INTL BOND 1.666% 06-05-28	EUR	25,000,000	22,627,500.00	0.05
ITALY GOVERNMENT INTL BOND 1.771% 05-03-29	EUR	25,000,000	22,310,000.00	0.05
ITALY GOVERNMENT INTL BOND 1.913% 18-05-29	EUR	40,000,000	35,856,000.00	0.07
ITALY GOVERNMENT INTL BOND 2.127% 22-05-27	EUR	25,500,000	24,069,450.00	0.05
ITALY GOVERNMENT INTL BOND 2.192% 02-02-32	EUR	25,000,000	20,970,000.00	0.04
ITALY GOVERNMENT INTL BOND EUA30R+0.0% 28-06-29	EUR	40,000,000	40,656,000.00	0.08
<b>TOTAL ITALY</b>			<b>1,418,119,278.48</b>	<b>2.86</b>
<b>PORTUGAL</b>				
Portugal ZCP 19-07-24	EUR	515,714,000	500,000,194.42	1.00
<b>TOTAL PORTUGAL</b>			<b>500,000,194.42</b>	<b>1.00</b>
<b>UNITED STATES OF AMERICA</b>				
GOLD SACH GR 1.375% 15-05-24	EUR	111,784,000	109,883,672.00	0.22
GOLD SACH GR E3R+0.5% 30-04-24	EUR	40,000,000	40,080,000.00	0.08
GOLD SACH GR E3R+1.0% 07-02-25	EUR	8,000,000	8,032,000.00	0.02
WELLS FARGO AND 0.5% 26-04-24	EUR	63,262,000	61,743,712.00	0.12
WFC 2 1/8 06/04/24	EUR	15,564,000	15,408,360.00	0.03
<b>TOTAL UNITED STATES OF AMERICA</b>			<b>235,147,744.00</b>	<b>0.47</b>
<b>TOTAL Securities purchased under agreement to resell</b>			<b>2,159,798,316.90</b>	<b>4.35</b>
<b>Compensations for securities taken in repo</b>			<b>3,134,850.71</b>	<b>0.01</b>

## 3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
<b>Hedges</b>				
<b>Other hedges</b>				
<b>Interest rate swaps</b>				
OISEST/0.0/FIX/2.081	EUR	84,993,354	435,474.31	
OISEST/0.0/FIX/2.119	EUR	146,352,330	694,381.06	0.01
OISEST/0.0/FIX/2.21	EUR	110,727,056	418,766.21	
OISEST/0.0/FIX/2.22	EUR	74,113,904	266,429.64	0.01
OISEST/0.0/FIX/2.258	EUR	73,626,312	236,318.92	
OISEST/0.0/FIX/2.306	EUR	113,028,603	254,405.59	
OISEST/0.0/FIX/2.32	EUR	146,157,677	321,006.60	
OISEST/0.0/FIX/2.373	EUR	146,060,820	386,550.35	
OISEST/0.0/FIX/2.407	EUR	292,085,141	736,922.00	
OISEST/0.0/FIX/2.486	EUR	145,870,251	512,895.86	
OISEST/0.0/FIX/2.501	EUR	97,237,272	211,560.41	
OISEST/0.0/FIX/2.574	EUR	145,755,597	519,284.03	
OISEST/0.0/FIX/2.59	EUR	35,269,389	103,414.17	
OISEST/0.0/FIX/2.59	EUR	54,446,078	247,250.43	
OISEST/0.0/FIX/2.595	EUR	194,153,551	735,935.66	
OISEST/0.0/FIX/2.999	EUR	107,397,904	345,405.22	
OISEST/0.0/FIX/3.0	EUR	67,743,064	208,383.31	
OISEST/0.0/FIX/3.004	EUR	77,416,857	238,860.12	0.01
OISEST/0.0/FIX/3.073	EUR	241,742,090	537,719.08	
OISEST/0.0/FIX/3.079	EUR	143,123,157	279,737.17	
OISEST/0.0/FIX/3.08	EUR	142,163,059	385,200.36	
OISEST/0.0/FIX/3.134	EUR	141,407,656	129,661.28	
OISEST/0.0/FIX/3.214	EUR	196,557,862	176,476.56	
OISEST/0.0/FIX/3.224	EUR	211,262,761	179,486.09	
OISEST/0.0/FIX/3.244	EUR	98,575,582	36,333.71	
OISEST/0.0/FIX/3.291	EUR	98,271,566	54,469.78	
OISEST/0.0/FIX/3.325	EUR	390,897,394	-235,017.38	-0.01
OISEST/0.0/FIX/3.325	EUR	145,550,226	325,683.31	
OISEST/0.0/FIX/3.367	EUR	113,870,246	-87,557.01	
OISEST/0.0/FIX/3.367	EUR	103,072,206	-79,254.18	
OISEST/0.0/FIX/3.375	EUR	102,146,300	23,147.95	
OISEST/0.0/FIX/3.38	EUR	51,071,875	10,277.15	
OISEST/0.0/FIX/3.383	EUR	64,802,583	11,888.60	
OISEST/0.0/FIX/3.383	EUR	64,802,583	11,888.60	
OISEST/0.0/FIX/3.412	EUR	29,436,551	-25,903.99	
OISEST/0.0/FIX/3.42	EUR	240,488,961	-212,741.77	
OISEST/0.0/FIX/3.426	EUR	43,593,922	4,766.55	
OISEST/0.0/FIX/3.437	EUR	85,100,000	8,044.59	
OISEST/0.0/FIX/3.442	EUR	25,757,110	2,450.66	
OISEST/0.0/FIX/3.464	EUR	78,501,333	32,183.75	
OISEST/0.0/FIX/3.471	EUR	101,300,000	8,756.67	

## 3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
OISEST/0.0/FIX/3.474	EUR	105,300,000	8,429.80	
OISEST/0.0/FIX/3.476	EUR	171,190,581	78,551.98	
OISEST/0.0/FIX/3.48	EUR	84,423,807	31,216.59	
OISEST/0.0/FIX/3.483	EUR	45,574,887	3,792.57	
OISEST/0.0/FIX/3.487	EUR	79,231,433	7,907.45	
OISEST/0.0/FIX/3.508	EUR	161,783,079	132,284.31	
OISEST/0.0/FIX/3.519	EUR	176,000,000	11,510.30	
OISEST/0.0/FIX/3.519	EUR	108,327,720	25,776.52	
OISEST/0.0/FIX/3.526	EUR	168,665,301	125,539.28	
OISEST/0.0/FIX/3.554	EUR	71,540,530	1,847.15	
OISEST/0.0/FIX/3.554	EUR	23,350,034	602.90	
OISEST/0.0/FIX/3.554	EUR	31,796,897	820.99	
OISEST/0.0/FIX/3.565	EUR	249,414,967	5,853.69	
OISEST/0.0/FIX/3.603	EUR	51,664,567	633.19	
OISEST/0.0/FIX/3.606	EUR	92,246,245	25,071.59	
OISEST/0.0/FIX/3.607	EUR	128,732,768	2,924.87	
OISEST/0.0/FIX/3.62	EUR	179,294,079	1,017.86	
OISEST/0.0/FIX/3.624	EUR	130,000,000	110.36	
OISEST/0.0/FIX/3.629	EUR	61,406,810	-102.62	
OISEST/0.0/FIX/3.629	EUR	41,200,000	-68.85	
OISEST/0.0/FIX/3.629	EUR	86,176,345	-144.02	
OISEST/0.0/FIX/3.637	EUR	10,896,411	-128.49	
OISEST/0.0/FIX/3.65	EUR	207,396,548	108,640.67	
OISEST/0.0/FIX/3.651	EUR	80,470,504	-2.29	
OISEST/0.0/FIX/3.652	EUR	252,156,117	1,098.22	
OISEST/0.0/FIX/3.653	EUR	127,500,000	-465.01	
OISEST/0.0/FIX/3.654	EUR	100,000,000	-188.10	
OISEST/0.0/FIX/3.666	EUR	15,940,643	-28.77	
OISEST/0.0/FIX/3.669	EUR	14,955,101	-35.98	
OISEST/0.0/FIX/3.675	EUR	98,600,000	-231.30	
OISEST/0.0/FIX/3.681	EUR	124,010,000	-4,627.77	
OISEST/0.0/FIX/3.682	EUR	35,266,097	345.66	
OISEST/0.0/FIX/3.687	EUR	17,931,144	-176.94	
OISEST/0.0/FIX/3.69	EUR	34,862,052	-198.98	
OISEST/0.0/FIX/3.692	EUR	93,712,381	493.25	
OISEST/0.0/FIX/3.694	EUR	11,952,581	-65.13	
OISEST/0.0/FIX/3.695	EUR	79,273,982	-978.13	
OISEST/0.0/FIX/3.706	EUR	126,000,000	6,513.60	
OISEST/0.0/FIX/3.717	EUR	49,494,060	-54.48	
OISEST/0.0/FIX/3.718	EUR	14,851,975	-35.25	
OISEST/0.0/FIX/3.724	EUR	110,000,000	5,111.78	
OISEST/0.0/FIX/3.725	EUR	49,200,000	1,721.85	
OISEST/0.0/FIX/3.725	EUR	98,994,382	4,348.75	
OISEST/0.0/FIX/3.726	EUR	196,000,000	6,366.60	

## 3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
OISEST/0.0/FIX/3.727	EUR	50,660,448	-866.42	
OISEST/0.0/FIX/3.733	EUR	205,109,950	-5,448.57	
OISEST/0.0/FIX/3.738	EUR	245,571,299	7,811.32	
OISEST/0.0/FIX/3.743	EUR	185,500,000	14,740.25	
OISEST/0.0/FIX/3.749	EUR	105,500,000	10,458.79	
OISEST/0.0/FIX/3.755	EUR	192,020,277	57,296.75	
OISEST/0.0/FIX/3.773	EUR	98,993,312	4,815.59	
OISEST/0.0/FIX/3.774	EUR	215,000,000	-8,154.74	
OISEST/0.0/FIX/3.783	EUR	127,371,182	18,398.54	
OISEST/0.0/FIX/3.79	EUR	195,958,294	34,941.05	
OISEST/0.0/FIX/3.797	EUR	110,667,136	-22,176.98	
OISEST/0.0/FIX/3.806	EUR	96,988,506	11,085.58	
OISEST/0.0/FIX/3.807	EUR	74,964,706	-49.57	
OISEST/0.0/FIX/3.812	EUR	311,276,140	64,490.95	
OISEST/0.0/FIX/3.82	EUR	29,493,594	469.48	
OISEST/0.0/FIX/3.83	EUR	73,425,659	-4,982.76	
OISEST/0.0/FIX/3.85	EUR	175,032,717	-68,106.67	
OISEST/0.0/FIX/3.853	EUR	157,315,364	-56,196.69	
<b>TOTAL Interest rate swaps</b>			<b>9,100,466.99</b>	<b>0.02</b>
<b>TOTAL Other hedges</b>			<b>9,100,466.99</b>	<b>0.02</b>
<b>TOTAL Hedges</b>			<b>9,100,466.99</b>	<b>0.02</b>
<b>Receivables</b>			<b>12,226,234.22</b>	<b>0.02</b>
<b>Payables</b>			<b>-30,280,543.06</b>	<b>-0.06</b>
<b>Financial accounts</b>			<b>8,496,331,915.32</b>	<b>17.14</b>
<b>Net assets</b>			<b>49,576,663,135.66</b>	<b>100.00</b>

Units AMUNDI EURO LIQUIDITY SRI BDF-D	EUR	246,236.381	101.8781
Units AMUNDI EURO LIQUIDITY SRI Z-C	EUR	5,931.972	1,019,638.8128
Units AMUNDI EURO LIQUIDITY SRI M-C	EUR	428.154	200,095.5117
Units AMUNDI EURO LIQUIDITY SRI R1-C	EUR	134.629	102,189.3745
Units AMUNDI EURO LIQUIDITY SRI I2-C	EUR	3,494,414.547	10,046.7257
Units AMUNDI EURO LIQUIDITY SRI P-C	EUR	30,230.556	9,892.9664
Units AMUNDI EURO LIQUIDITY SRI E-C	EUR	368.563	19,980.0104
Units AMUNDI EURO LIQUIDITY SRI S-C	EUR	41.020	1,013.5180
Units AMUNDI EURO LIQUIDITY SRI IC-C	EUR	33,567.582	235,705.8782
Units AMUNDI EURO LIQUIDITY SRI R-C	EUR	7,755.370	10,019.1812

# UCIT AMUNDI EURO LIQUIDITY SRI

## Additional information concerning the fiscal regime of the coupon

Breakdown of the coupon: Unit AMUNDI EURO LIQUIDITY SRI BDF-D

	TOTAL NET INCOME	CURRENCY	UNIT NET INCOME	CURRENCY
Revenue qualifying for the withholding tax option	536,795.31	EUR	2.18	EUR
Shares entitling a deduction				
Other revenue not entitling a deduction or withholding tax				
Non-distributable and non-taxable income				
Amount distributed on capital gains and losses				
TOTAL	536,795.31	EUR	2.18	EUR

# UCIT AMUNDI EURO LIQUIDITY SRI

## Note(s)

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

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

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

**Product name:**  
AMUNDI EURO LIQUIDITY SRI

**Legal entity identifier:**  
969500Z9ZORSF5RPWR83

**Environmental and/or social characteristics**

Did this financial product have a sustainable investment objective?	
<div><div><div></div><div></div><div></div></div><div>Yes</div></div>	<div><div><div></div><div></div><div></div></div><div>No</div></div>
<div><div><input type="checkbox"/></div><div>It made <b>sustainable investments with an environmental objective</b>: ____%</div></div> <div><div><input type="checkbox"/></div><div>in economic activities that qualify as environmentally sustainable under the EU Taxonomy</div></div> <div><div><input type="checkbox"/></div><div>in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</div></div> <div><div><input type="checkbox"/></div><div>It made <b>sustainable investments with a social objective</b>: ____%</div></div>	<div><div><input checked="" type="checkbox"/></div><div>It <b>promoted Environmental/Social (E/S) characteristics</b> and while it did not have as its objective a sustainable investment, it had a proportion of <b>56.37%</b> of sustainable investments</div></div> <div><div><input type="checkbox"/></div><div>with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy</div></div> <div><div><input type="checkbox"/></div><div>with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</div></div> <div><div><input type="checkbox"/></div><div>with a social objective</div></div> <div><div><input type="checkbox"/></div><div>It promoted E/S characteristics, but <b>did not make any sustainable investments</b></div></div>



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

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

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

The ESG rating of issuers is intended to evaluate their ability to manage the potential negative impact of their activities on sustainability factors. This analysis assesses their Environmental, Social, and

Corporate Governance behaviour and assign them an ESG rating from A (highest score) to G (lowest score), in order to conduct a more inclusive assessment of the risks.

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

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

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

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

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

#### ● *How did the sustainability indicators perform?*

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

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

At the end of the period:

- The portfolio's weighted average ESG score is: **0.892 (C)**.
- The weighted average ESG score of the reference universe is: **0.079 (D)**.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



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

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

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

severe controversy conducted by ESG analysts and a periodic review of its developments. This approach applies to all Amundi funds.

For additional information on how the mandatory indicators of Principal Adverse Impacts are used, please see the SFDR Statement available at [www.amundi.fr](http://www.amundi.fr).



### What were the top investments of this financial product?

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

Largest investments	Sector	Sub-sector	Country	% Assets
BFT AUREUS ISR-12(C)	Funds		FRA	2.44%
AMUNDI EURO LIQUIDITY RATED SRI 12 (C)	Funds		FRA	1.83%
SG MONET PLUS-12	Funds		FRA	1.82%
CCTS FRN 04/26 EU	Government bonds		ITA	1.30%
DAT 23/02/24 BBVI EURVESTR OIS+0.06 P	Finance		ESP	1.29%
DAT 07/02/24 BRED EURVESTR OIS+0.24 P	Finance		FRA	1.26%
TBIP PORTUG 19/07/24	Government bonds		P RT	1.00%
NCP 22/12/23 CREDAGRI EUR V ESTR OIS +0.	Finance		FRA	0.91%
RCP 08/09/23 UNIITA EUR F 3.555	Finance		ITA	0.79%
NCP 23/04/24 ING BK EUR V ESTR OIS +0.3	Finance		NLD	0.73%
NCP 13/12/23 NATEXS EUR V ESTR OIS +0.32	Finance		FRA	0.72%
NMTN 15/07/24 SGISSUER EUR V ESTR OIS +0	Finance		FRA	0.70%
NCP 02/08/24 BPCESA EUR V ESTR OIS +0.35	Finance		FRA	0.69%
NCP 03/04/24 BRED EUR V ESTR OIS+0.28	Finance		FRA	0.68%

NCP 09/04/24  
CFCICU EUR V  
ESTR OIS +0.29

Finance

FRA

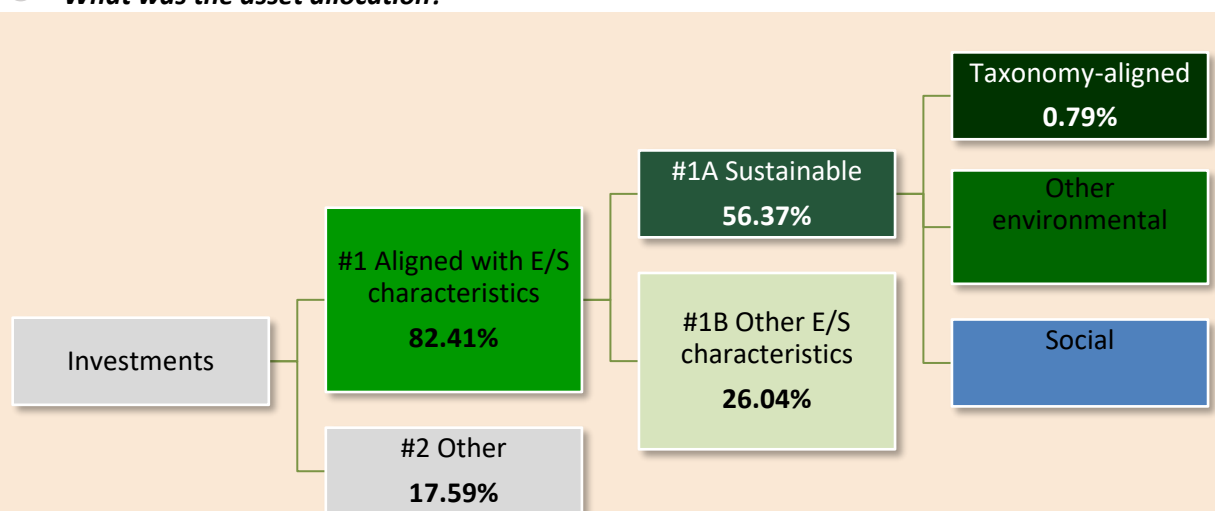
0.67%



## What was the proportion of sustainability-related investments?

### What was the asset allocation?

**Asset allocation** describes the share of investments in specific assets.



**#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

**#2 Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

### In which economic sectors were the investments made?

Sectors	Sub-sectors	% Assets
	Finance	63.01%
	Funds	6.83%
	Government bonds	4.13%
	Agencies	2.03%
	Consumer discretionary	1.49%

	<i>Industry</i>	<i>1.27%</i>
	<i>Consumer staples</i>	<i>1.04%</i>
	<i>Communication services</i>	<i>0.70%</i>
	<i>Information technologies</i>	<i>0.68%</i>
	<i>Mortgage assets</i>	<i>0.58%</i>
	<i>Utilities</i>	<i>0.55%</i>
	<i>Property</i>	<i>0.10%</i>
	<i>Liquid capital</i>	<i>17.57%</i>

Taxonomy-aligned activities are expressed as a share of:

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



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

The fund promotes both environmental and social characteristics. Although the fund does not commit to making Taxonomy-aligned investments, it nevertheless invested 0.79% in Taxonomy-aligned sustainable investments during the period under review. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the aforementioned objectives of the EU taxonomy is measured using data on turnover (or revenue) and/or the use of green bond proceeds.

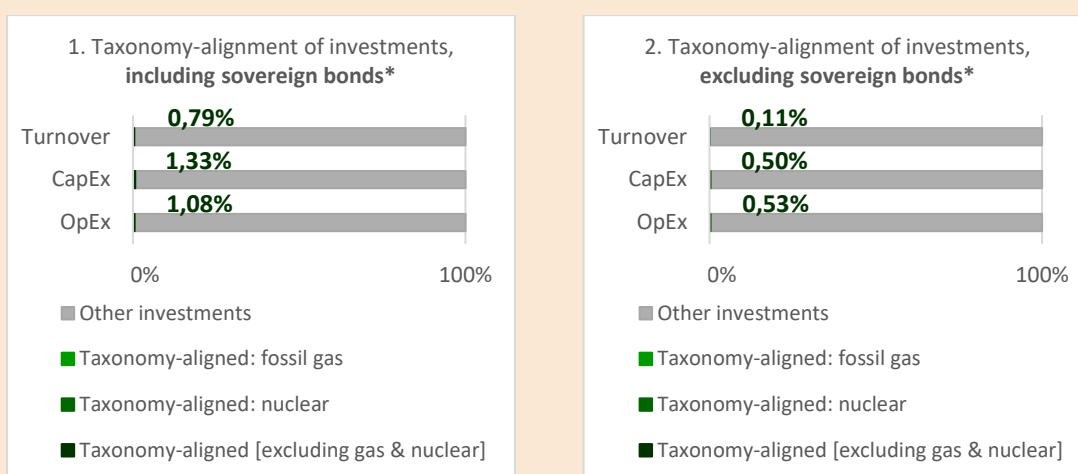
Neither the fund's auditors nor a third party has verified the percentage alignment of the fund's investments with the EU taxonomy.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>1</sup>?**

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

Reliable data on alignment with the EU Taxonomy for fossil gas and nuclear energy was not available during the period.

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




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

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

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

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

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

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

Using data relating to turnover and/or the use of green bond proceeds as an indicator, 0.00% of the fund's investments were in transitional activities and 0.08% of investments were in enabling activities as at 31/08/2023. Neither the fund's auditors nor a third party has verified the percentage alignment of the fund's investments with the EU taxonomy.

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

Alignment with the EU taxonomy was not reported during the previous period because no reliable data was available at the time.

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

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

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

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

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

Cash and/or other instruments held for liquidity and portfolio risk management purposes were included in category "#2 Other". For non-rated bonds and equities, minimum environmental and social guarantees are applied by filtering for controversial issues in relation to the principles of the United Nations Global Compact. Instruments not covered by an ESG analysis may also include securities for which the data necessary to measure the achievement of environmental or social characteristics were not available. Moreover, minimum environmental or social guarantees have not been defined.



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

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

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

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



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

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

This product has no benchmark ESG index.

- ***How does the reference benchmark differ from a broad market index?***
- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product has no benchmark ESG index.

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

This product has no benchmark ESG index.

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

This product has no benchmark ESG index.

## Fund report

# Article 29 of the Energy-Climate Act (LEC - Loi énergie-climat)

This document lists the required information from funds exceeding €500 M in net assets under management pursuant to Article 29 of the LEC

The implementing decree relating to Article 29 of the Energy-Climate Act of 8 November 2019, which clarifies and strengthens the non-financial transparency measures for market participants, was published in the Official Journal of 27 May 2021.

As of the reporting date for the period, the portfolio's strategy did not take into consideration either the alignment of its assets under management with the long-term goals of Articles 2 and 4 of the Paris Agreement, which aim to hold the increase in the global average temperature to below 2°C above pre-industrial levels, or the alignment of its assets with the long-term goals relating to biodiversity in the Convention on Biological Diversity (CBD) adopted on 5 June 1992. However, Amundi has included non-financial indicators in its report that will allow it to evaluate the footprint on biodiversity of the assets held, as well as the portfolio's temperature score. The information, indicators, and methodologies described may change with time. While this report was prepared and reviewed with care and attention, Amundi and its data providers disclaim all liability for any errors or omissions that may be contained in this document, and disclaim all liability for losses or harm that may be suffered by a third party or organisation due to the use of the content of this report. Amundi has also included plans for continuous improvement in this report, including the identification of opportunities for improvement and information relating to corrective actions and strategic and operational changes it has made.

This document meets the requirements of Article 29 of the Energy-Climate Act of 8 November 2019 (called the "LEC") on non-financial reporting for market participants.

The document presents:

1. The portfolio's climate strategy, if the portfolio has a strategy for alignment on the Paris Agreement's temperature goals;
2. The portfolio's strategy on alignment with the long-term goals relating to biodiversity;
3. The process for taking into account environmental, social, and governance criteria in risk management.

More information is available in Amundi's responsible investment policy and in our climate report, available on our website: <https://legroupe.amundi.com/documentation-esg>.

## 1. The strategy on alignment with the international goals on limiting global warming, provided for in the Paris Agreement

The fund's strategy does not consider the alignment of its assets with the long-term goals of Articles 2 and 4 of the Paris Agreement on limiting global warming.

### The fund is labelled "SRI" (Socially Responsible Investment) and publishes an environmental performance indicator

The SRI label was created by the Ministry of the Economy and Finance in 2016 in order to make SRI products more visible to savers in France and Europe. The SRI Label is a single point of reference for both savers and professional investors, and distinguishes investment funds that implement robust socially responsible investment (SRI) methodologies that result in concrete, measurable results.

The fund reports on four performance indicators each month to assess the portfolio's ESG quality, including an environmental performance indicator, in particular in terms of the portfolio's carbon metrics. The fund also undertakes to achieve a better result than that of the benchmark index on 2 of the 4 indicators.

The fund has chosen the environmental indicator on which it must achieve a better result than that of the benchmark index while still hedging 90% of the investment universe. The fund illustrates this performance via the production of an indicator for direct GGE (greenhouse gas emissions) (scope 1) and indirect GGE linked to the energy consumption required to manufacture a product in its portfolio (scope 2) (in tonnes of CO<sub>2</sub> equivalent), in either absolute or relative values (for example by reference to the benchmark index or the assets under management).

ESG reports are published on a monthly basis for open SRI funds. They compare the portfolio's ESG score to that of its benchmark index or the investment universe, which must achieve a better result than that of its starting benchmark index / universe. This information is supplemented with comments on the ESG performance of the issuers in the portfolio. Amundi also satisfies the European SRI Transparency Code each year. This code is designed and approved by the French Asset Management Association (Association Française de la Gestion Financière - AFG), the French Forum for Responsible Investment (Forum pour l'Investissement Responsable - FIR), and EUROSIF (the European Sustainable Investment Forum).

## Non-financial indicators

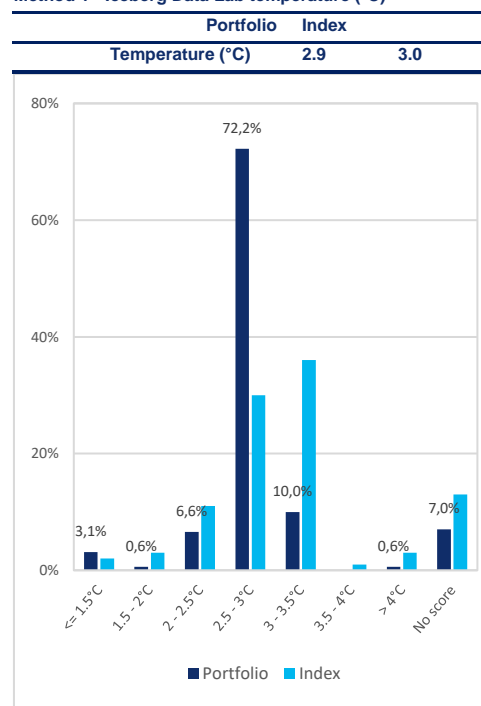
Where appropriate, Amundi includes non-financial indicators to help evaluate the portfolio's temperature score.

Amundi uses three data providers to calculate the portfolios' temperature scores: Iceberg Data Lab, Trucost, and CDP. Their methodologies are similar, in that they all analyse historical data and/or the carbon reduction targets published by issuers in order to obtain an average temperature score.

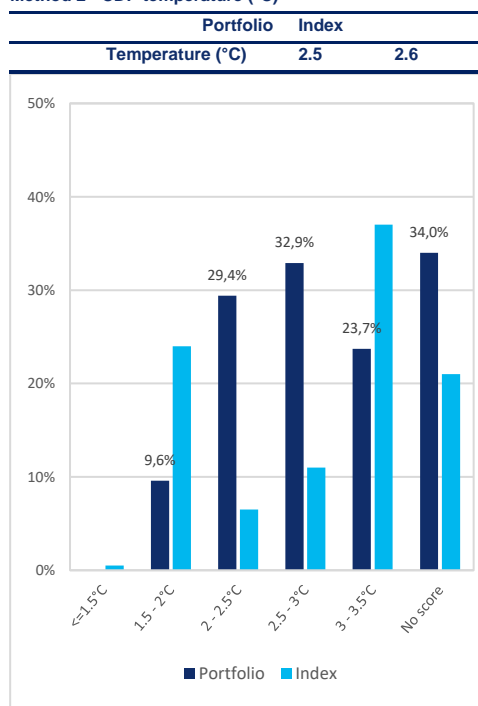
However, there are a few appreciable differences between the three methodologies:

- All three providers analyse the issuer's ambition. But Trucost and Iceberg Data Lab include past emissions in their carbon trajectory estimates.
- Iceberg Data Lab is the only provider to pro-actively take issuer credibility into account. They analyse the actions implemented against the issuers' commitments.
- Many issuers have not yet published any carbon emission reduction targets. Accordingly, CDP has chosen to use a default trajectory of 3.2°C for these issuers.
- Trucost has developed a more precise methodology to aggregate the temperatures within a portfolio. Rather than use a weighted average, Trucost considers the carbon budgets of each company compared to a benchmark scenario in order to aggregate them within the portfolio.

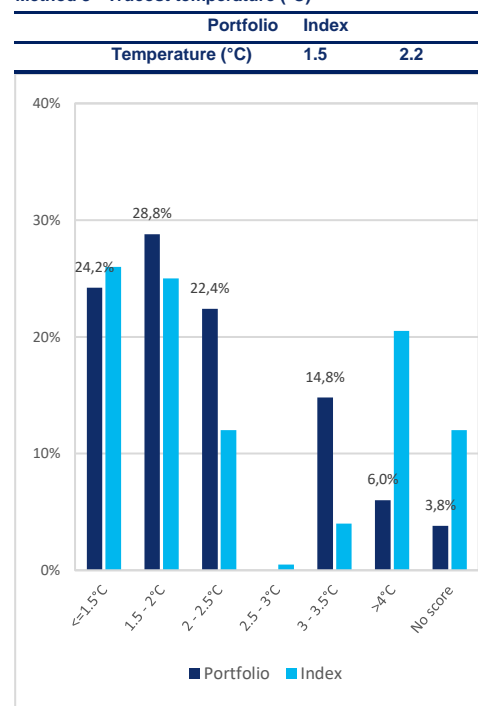
## Method 1 - Iceberg Data Lab temperature (°C)



## Method 2 - CDP temperature (°C)



## Method 3 - Trucost temperature (°C)



## Exclusion policies

### Thermal coal exclusion policy

The burning of coal is the largest single contributor to climate change attributable to human activity. In 2016, Amundi established a sectoral policy dedicated to thermal coal, triggering the exclusion of certain companies and issuers. Since then, Amundi has progressively strengthened the rules and thresholds of its thermal coal policy each year.

#### Amundi excludes:

- Mining companies, utility companies, and transport infrastructures that develop authorised coal projects that are under construction, such as those defined on the list of coal developers established by Crédit Agricole,
- Companies whose coal projects are at the initial development stage, or that have been announced or proposed, or that have been pre-authorised, are monitored on a yearly basis.
- All companies that derive over 50% of their total income before analysis from thermal coal mining and coal-fired power generation;
- All coal-based electricity production and coal mining companies with a threshold of between 20% and 50% of their total income and showing an insufficient trajectory (Amundi carries out an analysis to assess the quality of the exit plan);
- Companies that generate more than 20% of their income from thermal coal mining;
- Companies that extract 70 MT or more thermal coal annually with no intention of reducing these quantities.

The gradual elimination of coal is crucial to achieving the decarbonisation of our economies. That is why Amundi has undertaken to gradually eliminate thermal coal from its investments in OECD countries by 2030 and in other countries by 2040. In line with the UN's Sustainable Development Goals and the 2015 Paris Agreements, this strategy is based on the research and recommendations of Crédit Agricole's Scientific Committee, which takes into account the energy scenarios produced by the IEA (International Energy Agency), the Climate Analysis Report, and the "Science-Based Targets".

#### Scope of the exclusion policy

This policy applies to all companies, but mainly affects mining companies, utilities, and transport infrastructure companies. This policy applies to all active management strategies and all passive ESG management strategies over which Amundi has full discretion, for the following entities of the Amundi Group: Amundi Asset Management, BFT IM, CPR AM, and SGG.

#### Using our position as an investor to motivate issuers to gradually abandon coal

Amundi has established a commitment to companies exposed thermal coal. We request that they publicly release a policy on the elimination of thermal coal in line with Amundi's 2030/2040 elimination calendar.

For companies:

- (i) Excluded from Amundi's active investment universe under our policy, and those
- (ii) Whose thermal coal policies are considered by Amundi to be behind schedule

Amundi's policy consists of voting against the discharge of the Council or the Management or against the re-election of the Chairman, the President, or certain Directors.

### Exclusion policy concerning unconventional fossil fuels

Since 31 December 2022, Amundi also excludes companies whose activity is more than 30% exposed to the exploration and mining of unconventional oil and gas (covering "shale oil and gas" and "oil sands").

### Case of ETFs and ESG index funds

All ETFs and ESG index funds implement Amundi's exclusion policy as far as possible (with the exception of highly concentrated indices).

**Continuous improvement plan**

Given the broad range of asset classes and world regions where Amundi invests on behalf of third parties, some of which do not yet have the analytical framework or data required to develop a strategy for alignment with the Paris Agreement, the implementation of such alignment strategies throughout all management activities remains a challenge.

In addition, Amundi is a third party asset management company. Its management activity is governed by contracts between Amundi and its clients, under which the investment objectives of the management portfolios delegated to Amundi by its clients are determined, particularly in terms of expected risk level, yield expectations, and requirements around diversification and sustainability preferences. We are required to obtain the agreement of our legal representatives before consenting to requirements linked to a trajectory of alignment with the Paris Agreement. That is why Amundi has launched a strategy of active dialogue with its clients, offering them the possibility of investing in products whose strategy incorporates characteristics for alignment with the goals of the Paris Agreement and counselling them in their decision-making.

**1. Amundi's Climate Strategy in support of the carbon neutrality goals of the Paris Agreement**

- Since the end of 2020, the Board of Directors of the management company's parent company has incorporated social and environmental issues in its governance and analysed progress on a quarterly basis via key indicators linked to climate and ESG;
- The Board members held a one-day dedicated strategic seminar to define the strategy to be deployed and the practical directions for implementing the new "Ambition 2025" societal plan;
- A monthly ESG and Climate committee meeting presided by the CEO defines and validates the ESG and climate policy applicable to investments and steers the major strategic projects;
- Commitments made in the framework of the Net Zero Asset Managers initiative, of which Amundi has been a signatory since July 2021:
  - A target of 18% of Amundi's assets under management Net Zero aligned by 2025 (i.e., this 18% will only be made up of funds and mandates with objectives compatible with a Net-Zero trajectory by 2050);
  - -30% carbon intensity (tCO<sub>2</sub>e/€M of revenue) by 2025 and -60% by 2030 for all portfolios subject to the NZIF (Net Zero Investment Framework - Set of actions, metrics, and methodologies to help investors maximise their contribution to achieving the Net Zero alignment objective);
- By 2025, Amundi will also offer open transition funds towards the Net Zero 2050 objective across all major asset classes;
- Achieve €20 billion in assets under "impact" funds (including funds making a positive contribution to the objectives of the Paris Agreement);
- Strengthening of the targeted sectoral exclusion rules;
- Amundi invests significant resources to enable better consideration of climate issues in portfolio management:
  - Significant increase in the size of its ESG team;
  - Launch of ALTO\* Sustainability, a technological analytics solution and decision-making support for investors on environmental and societal issues.

**2. Actions taken and strategic and operational changes made in order to sustainably integrate climate into the strategy**

- Progressive inclusion of ESG objectives in the performance evaluations of salespersons and portfolio managers to make this dimension part of their variable remuneration. A climate and ESG training programme developed with Amundi experts for all staff so that each employee receives the appropriate training;
- Implementation of a rating methodology using a "best-in-class" approach to evaluate issuers' transition efforts in relation to a Net Zero scenario. The stated objective of the portfolios concerned will be to have a better environmental transition profile than that of their reference investment universe by 2025;
- The transition to a low-carbon economy is one of the strategic directions of our engagement policy, and Amundi has committed to expanding the number of companies with which we engage in ongoing dialogue on the climate to 1,000 additional companies, with the objective that these companies will define credible strategies for reducing their carbon footprint, have them brought to a vote at their General Meetings, and have part of their managers' remuneration linked to these strategies.

Amundi will continue to develop its climate strategy in the years to come, using scientific reference scenarios and closely linked with the objectives of its clients, both by investing in solutions to accelerate the transition and by gradually aligning its portfolios with the 2050 neutrality objective.

## 2. The strategy on alignment with the long-term goals relating to biodiversity

The fund's strategy does not take into consideration the alignment of its assets under management with the long-term goals linked to biodiversity featured in the Convention on Biological Diversity adopted on 5 June 1992.

### Non-financial indicators

The question of the impact of businesses on biodiversity is crucial. In 2022, Amundi was able to begin using data to calculate the biodiversity footprint of its portfolios.

The metric used to display the **biodiversity footprint** is **MSAppb\*/bEUR** (1). It makes it possible to quantify the impact of a company's activities and value chain on its environment. An entity's biodiversity footprint is obtained by dividing the impact value (**MSA.ppb\***) by the enterprise value to obtain the **"MSAppb\*/bEUR"**. To attribute a company's impact to a portfolio, this footprint is multiplied by the amount held in the portfolio.

To quantify the each company's impact on biodiversity, the upstream physical inventories necessary for conducting its activities are modelled from turnover by region and sector using the EXIOBASE input-output model. These physical flows generate pressure on biodiversity, which are modelled using the Commotools suite (raw materials analysis tool) developed by CDC Biodiversité. Finally, the **GLOBIO** (2) model translates these pressures into impacts using **MSA in %** (3) data on various ecosystems.

The output shows the impacts expressed in **MSA.km²** (4), the surface equivalent of MSA and key metric of the **GBS** (5) data. These impacts are divided into 4 "compartments" according to biome (terrestrial, freshwater aquatic) and temporality (static, dynamic). To reach an aggregated metric, the **MSA.km²** undergoes two types of normalisation:

- normalisation of the differential between the land (~130 million km²) and freshwater aquatic (~10 million km²) surface areas, through which we obtain an **MSAppb - MSA.km²** translated into parts per billion and expressed as a surface fraction of their respective biomes.
- normalisation of the differential between the static (produced from the initial state to today) and dynamic (produced over the financial year) impacts, through which we obtain an **MSAppb\*** - "time integrated" metric, which integrates the static impact of the footprint for the year of analysis, amortising it over the time required to reconstitute biodiversity over the surface area in question (6).

This dual normalisation produces an indicator that takes into account all dimensions of the impact of a company's activities on biodiversity.

	Portfolio	Index
Biodiversity footprint (MSAppb* /€Bn)	35	55
Impact on biodiversity (MSAppb*)	1,345	-

	Portfolio	Index
Notable (companies and states)	81.73%	100%
Noted	80.16%	91.62%

(1) MSAppb\*/€Bn (BIA, Biodiversity Impacts Analytics – Carbone 4 Finance): aggregates both static and dynamic data from terrestrial and aquatic environments: static impacts result from the past accumulation of biodiversity losses; dynamic impacts represent impacts occurring during the relevant year. MSAppb\* reduced to company value is equal to the biodiversity footprint of a company, MSA.ppb\*/€Bn

(2) GLOBIO model: developed by a consortium created in 2003, composed of PBL, UNEP GRID-Arendal(13) and UNEP-WCMC. The model was created to calculate the impact of past, present, and future environmental pressures on biodiversity. It is based on pressure-impact relationships in scientific literature. GLOBIO does not use species data input to produce its results. Instead, spatial data is collected on the various environmental pressures and their impact on biodiversity is estimated. These pressures mainly come from the Integrated Model to Assess the Global Environment (IMAGE)

(3) MSA (GLOBIO): "Mean Species Abundance" is an indicator that shows the intactness of local biodiversity

(4) MSA.m2 (GBS): version of MSA% relating to surface area. A loss of 1 MSA.m2 is equivalent to 1m² of land take on a virgin natural ecosystem

(5) GBS (Global Biodiversity Score) model: expressed in a surface area metric as MSA.m2, was constructed by CDC Biodiversité. Calculating a company's biodiversity footprint via its GBS amounts to establishing a quantitative link between its activity and impacts on biodiversity. These impacts are the consequence of the contribution made by the company's economic activity to the various pressures that threaten biodiversity, which the CBD groups into five categories: habitat change, pollution, invasive alien species, climate change, and overexploitation

(6) The methodology considers that it takes 50 years for an ecosystem to return to its initial state.

## Continuous improvement plan

The subject of biodiversity, which is intrinsically linked to that of climate change, occupies an increasingly important place in our societies, not just in research, but also economic considerations. Biodiversity is one of the themes of Amundi's ESG analysis. It is reflected in the methodological grid via the "Biodiversity & Pollution" criterion, and thus plays a part in the construction of issuer ESG ratings. Amundi is also particularly attentive to controversies linked to biodiversity. In 2022, Amundi continued its initiatives for a better integration of biodiversity into its internal analysis and investment processes. In addition, the subject was among the ESG Research team's top priority analysis themes in 2022, which resulted in the production of a ten-part series of research papers entitled "Biodiversity: it's time to protect our only home". The first two parts were published in 2022, while the following will be put on-line in 2023.

The subject of biodiversity is a particular focal point of the dialogue with the companies in which Amundi is invested. Following the campaigns on plastics launched in 2019, on the circular economy in 2020, and on biodiversity in 2021, Amundi strengthened its active dialogue in 2022 with companies, continuing its engagement campaign dedicated to biodiversity strategy in eight different sectors. Due to the limitations related to the data available on the subject, the first objective of this commitment is to establish an inventory of the consideration of biodiversity by the companies, then ask them to assess the responsiveness of their activities to this loss of biodiversity, and to manage the impact of their activities and products on biodiversity. In 2022, 119 companies engaged on their biodiversity strategy. As part of this engagement, Amundi provides recommendations, with the aim of better integrating these issues into their strategy. Amundi has more broadly strengthened shareholder dialogue around the preservation of natural capital. In 2022, 344 companies (a company may engage on several topics) were engaged through different programmes (including the promotion of a circular economy and better plastics management, the prevention of deforestation, and various subjects linked to such topics as the reduction of pollution or the sustainable management of water resources).

In 2022, Amundi continued its commitment to market initiatives and working groups dedicated to biodiversity. In 2021, Amundi joined the collective "Finance for Biodiversity Pledge" investor initiative and committed to collaboration and knowledge-sharing, active dialogue with companies, and to evaluating its impacts, setting objectives around biodiversity, and communicating them publicly by 2024. In addition, Amundi will produce an annual report on these portfolios' contribution to biodiversity objectives. In 2022, following the publication of its preliminary Nature-related Risk & Opportunity Management and Disclosure Framework, the TNFD (Taskforce on Nature-related Financial Disclosures) launched pilot groups to test the feasibility of this framework on various aspects. Amundi joined a pilot group led by UNEP-FI and CDC Biodiversité, intended to test the TNFD approach, and particularly the application of the GBS (Global Biodiversity Score) to financial institutions.

Amundi also aims to develop its investment policy in terms of biodiversity around several major themes, such as water or plastics, in order to strengthen engagement where necessary and exclude companies that are harmful to natural capital. An update to this policy will be published by 2024.

In terms of data, data analysis relating to the biodiversity indicator is now in place and biodiversity impact metrics are proposed for certain funds. At this stage, Amundi is not consolidating this data at asset manager or group level.

### 3. The process for taking into account environmental, social, and governance criteria in risk management

#### 3.1 Identification of environmental, social, and governance risks

Amundi's Responsible Investment department constitutes a hub of expertise dedicated to the identification and assessment of risks and opportunities relating to ESG issues. This department provides the various group entities with ESG assessments of listed issuers along with climate data, used by portfolio managers.

The table below presents an overview of the various ESG risks identified by Amundi, the approach used to make assessments, and the data providers used to assess and manage the identified risks. These risks can result in several types of consequences, including but not limited to reputational risks, depreciation of asset values, litigation, or even portfolio under-performance.

Risk identified	Description	Amundi's assessment	Data provider used
<b>Environmental Risks</b>	Result from the way in which a company controls its direct and indirect environmental impact: energy consumption, reduction of greenhouse gas emissions, fight against resource depletion and protection of biodiversity, etc.	Proprietary rating from A to G, established on the basis of an analysis framework (criteria and weighting) of risks and opportunities linked to the "Environment" pillar, specific to each sector of activity.  A G rating represents the highest risk.	MSCI, Moody's ESG Solutions, ISS ESG, Sustainalytics
<b>Social risks</b>	Result from the way an issuer manages its human capital and its stakeholders (other than shareholders). This covers several notions: the social aspect linked to an issuer's human capital (accident prevention, employee training, respect for employee rights, etc.), those linked to human rights in general, and responsibilities towards stakeholders.	Proprietary rating from A to G, established on the basis of an analysis framework (criteria and weighting) of risks and opportunities linked to the "Social" pillar, specific to each sector of activity.  A G rating represents the highest risk.	MSCI, Moody's ESG Solutions, ISS ESG, Sustainalytics
<b>Governance risks</b>	Result from the way the issuer manages its development or organises its operations and management bodies, which can potentially lead to unfair commercial practices, fraud or corruption, non-diverse management bodies, excessive remuneration, etc.	Proprietary rating from A to G, established on the basis of an analysis framework (criteria and weighting) of risks and opportunities linked to the "Governance" pillar, specific to each sector of activity.  A G rating represents the highest risk.	MSCI, Moody's ESG Solutions, ISS ESG, Sustainalytics
<b>Risks of controversy</b>	Possibility that an issuer or investment may be involved in controversies, litigation, or events that could harm its reputation or ability to make a profit. May include questioned business practices, violations of law, financial scandals, environmental or social problems, or other difficulties that could compromise the issuer's credibility or sustainability.	Proprietary methodology combining a quantitative filter to define the universe, then a qualitative evaluation of that universe. The latter evaluation produces a rating on a scale of 0 to 5 (5 being the worst rating). Controversies with a scorRAe greater than or equal to 3 are considered serious.	RepRisk, MSCI, Sustainalytics

3.2 Risk and opportunity assessment

The environmental, social, and governance risks and opportunities presented in the table above are assessed via a proprietary ESG rating assigned to issuers by Amundi's Responsible Investment teams.

Rating of private issuers

Our ESG analysts are specialised by sector of activity. To identify the ESG criteria representing the risks and opportunities within each sector of activity, they are tasked with:

- Monitoring emerging and established ESG topics and trends in each sector;
- Assessing sustainability risks and opportunities as well as negative exposure to sustainability factors;
- Selecting the relevant indicators (KPI) and assigning to them the associated weightings.

Our ESG analysis methodology is based on a set of 38 criteria used to establish the ESG profile of each sector of activity. Among these 38 criteria, 17 are generic, and can be applied to companies in any sector of activity, and 21 are specific to the challenges of certain sectors.

The weighting of ESG criteria is a key element of ESG analysis. The weight attribution model is based on a materiality assessment, which can influence the value of a company through 4 vectors: regulation, reputation, the company's development model, and operational efficiency.

To weight ESG criteria, the ESG analyst considers the probability and extent of each vector's impact on the following 2 materialities (detailed in the table at the end of the section):

- 1st materiality: Ability of the company to anticipate and manage sustainable development risks and opportunities inherent to its industry and its particular circumstances;
- 2nd materiality: The management team's ability to manage the potential negative impact of their activities on sustainability factors.

This analytical approach via both materialities lets analysts prioritise risks by taking into account the particularities and events specific to each sector.

The weightings integrate the intensity of the risk incurred as well as its emerging or established nature and its time horizon. Thus, issues that are considered the most material receive the highest weight.

ESG ratings are calculated based on ESG criteria and weightings determined by analysts, who combine them with the ESG scores obtained from our external data providers. At each step of the calculation process, the scores are normalised as Z-scores. Z-scores are used to compare results to a "normal" population (difference of the issuer's score with the average score for the sector, in numbers of standard deviations). To distinguish best practices from worst practices at the sector level, each issuer is evaluated with a score that is scaled around the average for its sector. At the end of the process, each company is assigned an ESG score (between -3 and +3) and its equivalent on a scale from A to G, where A is the best score and G the worst. Grade D represents average scores (from -0.5 to +0.5); each letter corresponds to a standard deviation.

Each issuer receives only one ESG score, regardless of the chosen reference universe. The ESG score is therefore "sector-neutral", meaning that no sector is given more or less preference than another.

For the implementation of the SFDR regulation, Amundi has established a map of the environmental and social factors it deems material for different sectors. This map is presented in Amundi Asset Management's LEC 29 report.

		Regulation	Reputation	Development model	Operational effectiveness
1 <sup>st</sup> materiality	Ability of the company to anticipate and manage the risks and opportunities inherent to its industry and its particular circumstances in the area of sustainable development	✓	✓	✓	✓
2 <sup>nd</sup> materiality	The management team's ability to manage the potential negative impact of their activities on sustainability factors	✓		✓	

**Rating of sovereign issuers**

The objective of the sovereign rating methodology is to assess the ESG performance of sovereign issuers. E, S, and G factors can all have an impact on a governments' ability to repay its debts in the medium to long term. They can also reflect how the country tackles the major sustainability issues that affect global stability. Amundi's methodology is based on around fifty ESG indicators deemed relevant by Amundi's ESG research to address sustainability risks and sustainability factors. Each indicator can combine multiple data points from different sources, including open international databases (such as those of the World Bank Group, the United Nations, etc.) or proprietary databases. Amundi has defined the weightings of each ESG indicator contributing to the final ESG scores and their various components (E, S, and G). The indicators come from an independent service provider. The indicators have been grouped into 8 categories to ensure greater clarity, with each category falling into one of the E, S or G pillars. Like the company ESG rating scale, the ESG score of issuers results in an ESG rating ranging from A to G.

**3.3 Sustainability risk management**

Amundi's approach to sustainability risk management is based on the following three pillars:

An exclusion policy, which addresses the most important ESG risks;

- The integration of ESG ratings into investment processes, which provides a holistic understanding of the company and helps identify its particular ESG risks. A reference index representing the investment universe is defined for this purpose. The portfolio's objective is to have a higher average ESG score than that of its benchmark index. Furthermore, many individual products or fund ranges also benefit from more in-depth ESG integration, via greater selectivity, a higher rating level or extra-financial indicators, or thematic selection, etc.;

- A voting and engagement policy that helps trigger positive changes in the way companies manage their impact on essential topics related to sustainability, thus mitigating the associated risks.

**3.4 Integration of sustainability risks into the entity's regular risk management framework**

Sustainability risks are integrated into Amundi's internal control and risk management system.

For sustainability risk management, responsibilities are divided between:

- The first level of control, carried out directly by the management teams, and
- The second level, carried out by the risk management teams, which can constantly check the compliance of funds with their ESG objectives and constraints.

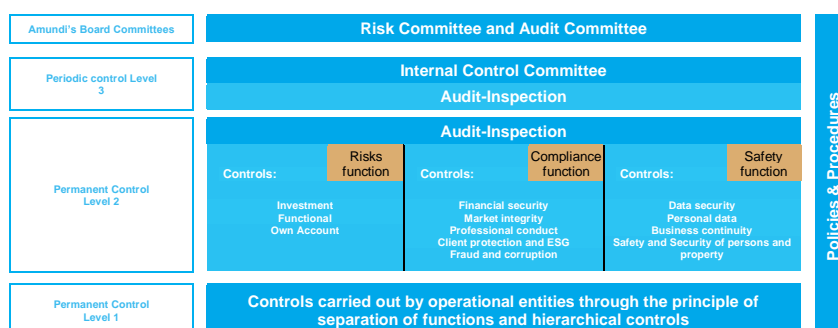
The Risk Department participates in Amundi's "Responsible Investment" governance system. They monitor compliance with regulatory requirements and risk management related to such topics.

The ESG rules are monitored by risk management teams in the same way as other management requirements. They are based on the same tools and procedures and cover our exclusion policies as well as eligibility criteria and fund-specific rules. These rules are automatically monitored using a proprietary monitoring tool. This tool can trigger:

- Pre-negotiation alerts or blocking alerts, for instance on exclusion policies;
- Post-trade alerts: managers are notified of possible overruns so as to be able to quickly rectify them.

The table below details the internal control system implemented by Amundi.

Diagram of the internal control system



### 3.5 Frequency of risk management framework review

Our ESG analysts review the selection and weightings of Amundi's 38 criteria every 18 months for each sector of activity. This allows them to check whether the criteria and their weightings remain relevant. We continuously seek to improve our analysis by evaluating their materiality. Amundi's Responsible Investment Policy is updated on a yearly basis.

### 3.6 Continuous improvement plan

Amundi strives to improve the assessment and integration of sustainability risks, including climate and environmental risks, in the management of its funds. The aim is to go from a qualitative approach to a more quantitative approach by identifying the key indicators that represent the most relevant impacts for portfolios, taking into account climate, environmental, social, and governance factors.

The project is structured in three stages:

- Define a list of sustainability risk indicators, focusing on material risks and their financial impacts on issuers;
- Gradually implement monitoring for these indicators, evaluating their results and defining limits on the basis of these indicators;
- Improve the ESG risk management framework, including the integration of indicators into risk strategies and investment restrictions.

Our current work consists of identifying the main sustainability risk factors and mapping them to issuers' financial variables. This work will end with the validation and approval of the new framework in line with Amundi's ESG governance.

The preliminary indicators considered include metrics to quantify the potential impacts of sustainability risks in terms of financial materiality and the use of "proxies" for reputational risk. The next step, planned for the second half of the current year, is to monitor the defined sustainability risk indicators and assess their impact on the managed portfolios. This monitoring will be used in discussions with the portfolio management teams and included in the various risk management reports. The final stage will focus on improving the ESG risk management framework and possibly setting internal risk alerts or limits based on the indicators. This stage is expected to be completed during the first half of 2025.

It should be noted that deadlines, indicators, and implementation objectives may be subject to change throughout the project.

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