

AMUNDI EURO LIQUIDITY SRI

UCITS

Asset Management Company
Amundi Asset Management
Delegated fund accountant
CACEIS Fund Administration France
Custodian
CACEIS BANK
Auditors
DELOITTE & ASSOCIES

UCIT AMUNDI EURO LIQUIDITY SRI

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Informations about the Fund

Classification

Money market UCI with a standard variable net asset value.

Allocation of net profit

BdF-D units : Distribution,
E-C unit: Accumulation,
I2 - C units: Accumulation,
IC-C unit: Accumulation,
M - C units: Accumulation,
P-C units: Accumulation,
R-C units Accumulation,
R1-C unit: Accumulation,
S - C units: Accumulation,
Z-C units: Accumulation.

Allocation of net capital gains realised

BdF-D units : Accumulation and/or distribution at the discretion of the Management Company,
E-C unit: Accumulation,
I2 - C units: Accumulation,
IC-C unit: Accumulation,
M - C units: Accumulation,
P-C units: Accumulation,
R-C units Accumulation,
R1-C unit: Accumulation,
S - C units: Accumulation,
Z-C units: Accumulation.

Investment objective

The Fund's investment objective is to outperform the compounded €STR, the representative index of the money-market rate in the Eurozone, after deducting ongoing charges, whilst incorporating ESG criteria into the Fund's security analysis and selection criteria. However, during periods of negative returns on the money market, the Fund's return may be negatively affected. Furthermore, after deducting ongoing charges, the Fund may underperform the compounded €STR.

Benchmark index

The benchmark indicator is the capitalised €STR.

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

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

Investment strategy

1. Strategies used

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

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

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

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

The Fund is comprised of high-quality money market instruments and derivatives. It is in line with the principles of Socially Responsible Investment (SRI).

To select stocks eligible within the investment universe, the management team relies on a credit analysis combined with a non-financial analysis based on ESG (Environment, Social, Governance) criteria. The non-financial analysis process is used to assign an ESG rating ranging from A (best rating) to G (lowest rating).

Sequencing of the stages of the investment process

The investment process includes three successive stages:

- The first step is to monitor the investment universe in advance through a detailed analysis of the issuers. The internal process leads to a preliminary outline of the investment universe focusing on two main areas:

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

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

- The third stage is the construction of the portfolio:

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

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

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

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

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

e) Management of the portfolio's average ESG rating by optimising the issuers' ESG rating/return profile.

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

- A system, notably defining the list of authorised instruments and limits by issuer and instrument type;
- An eligible investment universe, notably comprising the issuers selected by the Management Company.

This assessment is based on a specific appraisal performed by a credit analysis team working independently from the management, following an internal credit quality assessment procedure.

The Fund's investment strategy is based on the choice of negotiable debt security or bond issuers, which ensures the most regular increase in NAV possible. To this end, the management team selects securities with a maturity of less than 2 years. Fixed-rate securities with a maturity of more than 397 days will be covered by interest-rate risk hedging.

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

Weighted Average Maturity ⁽¹⁾ (WAM)	Less than or equal to 6 months
Weighted Average Life ⁽²⁾ (WAL)	Less than or equal to 12 months
1-day liquidity	More than 7.5% of net assets
7-day liquidity	More than 15% of net assets
Maximum residual life of securities and instruments	2 years Variable-rate money-market instruments and fixed-rate money-market instruments hedged by a swap are updated based on a money-market rate or index.
Creditworthiness of the instruments	To assess the credit quality of securities, the management company may refer, among others, to the most relevant "investment grade" class ratings given by recognised rating agencies; however, it takes care to avoid any mechanical dependence on these ratings throughout the period the securities are held.

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

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

Non-financial analysis

1) Types of ESG criteria

o *Private issuers*

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

Among the generic criteria, we analyse in particular:

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

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

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○ *Public issuers*

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

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

2) ESG approach

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

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

- legal exclusions on controversial weaponry (anti-personnel mines, cluster bombs, chemical weapons, biological weapons and depleted uranium weapons, etc.); companies that seriously and repeatedly contravene one or more of the ten principles of the Global Compact*, without credible corrective action;

- Amundi's sector-based exclusions on Coal and Tobacco; (details of this policy are available in Amundi's Responsible Investment Policy available on www.amundi.fr).

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

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

The Fund also applies the following ESG integration rules:

- exclusion of issuers rated F and G at the time of purchase; if an issuer's rating is downgraded to F while it is already in the portfolio, the manager will seek to sell the security in question. However, in the interest of holders, holding the securities until maturity is authorised if they cannot be sold under good conditions;

- a so-called "rating upgrade" approach: the weighted average ESG rating of the portfolio must be higher than the weighted average ESG rating of the investment universe of the Fund after elimination of the worst 20% of issuers;

- at least 90% of the securities in the portfolio are ESG rated.

Limit of the approach adopted

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

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

Ongoing engagement with companies with the objective of meeting with companies to better understand the ESG issues they face and to encourage companies to increase their consideration of ESG issues and adopt good practice.

Thematic engagement, which aims to better understand issues that are sometimes underestimated and to bring out good practices.

Collaborative engagement, which also mobilises other investors in order to achieve a stronger impact and increase the receptivity and responsiveness of companies.

Pre-GM voting and dialogue, to build deeper relationships with companies, to initiate their thinking on ESG issues and to contribute to the improvement of their practices.

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Internal credit quality assessment procedure

I) Description of the scope of the procedure

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

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

- the principles of prudence, suitability and relevance at all key stages affecting the investment cycle, and
- the analysis methodologies that determine not only the eligibility of purchase loans for the money market UCI, but also monitor the reported downgrading of invested credits in order to avoid keeping outstanding amounts of those likely to default.

II) Description of parties involved in the procedure

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

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

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

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

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

The Group Risk Committee and the Credit Risk Committee are chaired by the Deputy CEO in charge of the Business Support and Control Division and, in his or her absence, by the Chief Risk Officer. The other permanent members of the Group Risk Committee are the heads of the following business lines: Investment, Sales (Individual Clients, Institutional Clients), Operations, Services and Information Technology, and Control (Compliance, Audit and Risks, including the heads of the expertise, investment and operational Risk Divisions). The Credit Risk Committee also has permanent guests, these being the head of the credit risk analysis and risk oversight team and the team's analysts.

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

III) Description of the methodology

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

- collection of information,
- analyses and assessments of credit quality, recommendation of the terms of investment (risk code, amount and maximum maturity limits) to the Credit Risk Committee for approval,
- monitoring of credit risks as approved by the Credit Risk Committee, including the supervision of downgrading credit and monitoring of alerts,
- management of cases exceeding the amount and duration limits.

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Information used for analysis must be reliable and come from multiple sources:

- primary sources: annual reports and publications on issuers' websites, presentation and meeting notes from one-on-ones, roadshows or net roadshows with issuers,
- market sources: verbal and/or written presentations by rating agencies and/or sell-side analyses, public information published by the media.

The criteria used for analysis are:

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

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

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

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

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

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

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

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

IV) The framework for reviewing methodology

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

2. Description of the assets used (excluding derivatives)

The portfolio includes:

up to 100% of net assets:

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

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- US Commercial Paper.
- Short-term and medium-term negotiable securities.
- Asset-Backed Commercial Paper.

Holding of shares or units of other UCIs

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

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

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

3. Derivatives used

The use of both hedges and options is an integral part of the investment process due to the advantages they offer in terms of liquidity and/or cost/efficiency ratios. They can be brought in quickly to replace real securities, specifically at times of substantial inflows or outflows arising from subscriptions/redemptions or in special circumstances such as significant market fluctuations.

Information about the counterparties of the OTC derivative contracts:

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

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

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

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

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

The manager may invest in the following derivatives:

- Types of markets:
 - regulated
 - organised
 - over-the-counter
- Categories of risks in which the manager intends to trade:
 - equity
 - interest rate
 - currency
 - credit
 - other risks

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

- hedging
- exposure
- arbitration
- other

- Types of instruments used:

- futures: interest rate
- options: interest rate
- currency and interest rate swaps
- forward foreign exchange contracts
- other

- Strategy for using derivatives to achieve the investment objective:

- derivatives are used as inexpensive, liquid substitutes for real securities to cover global portfolio exposure to interest rate risk.
- options on forward interest rate markets consisting of call option positions are used to protect the portfolio against increases in interest rates. Commitments for this type of instrument will not exceed 10% of net assets.
- interest rate swaps are used to reduce the weighted average maturity to offset any changes in interest rates.
- Exchange-rate swaps are used to hedge securities issued and denominated in a currency other than the euro.

4. Embedded derivatives

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

- equity
- interest rate
- currency
- credit

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

- hedging
- exposure
- arbitrage

- Types of instruments used:

- Puttable bonds
- Callable bonds

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

- hedging the overall portfolio, particular risks, particular securities
- constructing synthetic exposure to particular assets or particular risks,
- exposure to the credit market (exclusively callable and puttable bonds)

5. Deposits

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

6. Cash borrowings

Cash borrowings are prohibited. However, in situations such as, for example, substantial redemptions or transactions credited to the account that are not settled for technical reasons, the Fund may exceptionally become a temporary debtor.

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The debtor situation will be resolved as promptly as possible and in line with the best interests of the unitholders.

7. Transactions involving temporary acquisition/disposal of securities

- Types of transactions used:
 - repurchase and reverse repurchase agreements with reference to the French Monetary and Financial Code
 - lending and borrowing of securities with reference to the French Monetary and Financial Code: prohibited
 - other

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

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

- Types of transactions and description of all operations that must be limited to the achievement of the investment objective:
 - cash management
 - optimisation of the UCITS' income
 - other
- Possible leverage effects: n/a.
- Fees: See Costs and Fees section.

The Fund's commitments arising from temporary purchases or sales of securities must not exceed 100% of net assets.

The total commitment arising from derivatives, embedded derivatives and temporary acquisition and disposal of securities must not exceed 100% of net assets.

Total exposure to risks arising from these commitments and from open positions in real securities shall not exceed 100% of net assets.

Summary of proportions used:

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

8- Information relating to collateral (temporary purchases and sales of securities and/or OTC derivatives)

Type of collateral:

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

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

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

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

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

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

Reuse of cash received as collateral:

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

Reuse of securities received as collateral:

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

Risk profile

The main classification-related risks are:

Interest rate risk

The principal specific management-related risks are:

Credit risk

Other risks include:

Capital risk

Counterparty risk

Liquidity risk linked to temporary purchases and sales of securities

Legal risk

Sustainability risk

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Activity report

July 2022

Monetary policy: The ECB decided to raise its key rates by 50 basis points in accordance with its mandate of ensuring price stability so as to bring inflation down toward its medium-term target of 2%. It therefore raised the interest rate on the main refinancing operations and the interest rates on the marginal lending facility and the deposit facility to respectively 0.50%, 0.75% and 0.00% with effect from July 27, 2022. This interest-rate normalization will be continued at upcoming meetings of the Governing Council. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions. - Interest rate risk: The portfolio's weighted average maturity (WAM) was of two days at the end of the period. - Credit risk: Short-term spreads remained stable at the end of the period. At the short end of the curve, they stood at respectively €STR +13bp to €STR +20bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 13% 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 83 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 2022

Monetary policy: The European Central Bank (ECB) has left its key rates unchanged; the refi rate remains at 0.50% with the deposit facility and marginal rates at respectively 0.00% and 0.75%. In expectation of upcoming hikes in the ECB's official interest rates, yields continued to climb strongly during the month. Thus, 3-month Euribor rose by 48.75 basis points to end the month at 0.79% while 12-month Euribor rose by 85.2 basis points to end August at 1.778%. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions. - Interest rate risk: The 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 +7bp to €STR +25bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 12% of fund assets, including nearly 2% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 18% of the portfolio at month-end. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 72 days. Its average long-term rating remains good at 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+).

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: -0.23%/ -0.30%
- Unit AMUNDI EURO LIQUIDITY SRI - E (C) in EUR currency: -0.30%/ -0.30%
- Unit AMUNDI EURO LIQUIDITY SRI - I2 (C) in EUR currency: -0.16%/ -0.30%
- Unit AMUNDI EURO LIQUIDITY SRI - IC (C) in EUR currency: -0.19%/ -0.30%
- Unit AMUNDI EURO LIQUIDITY SRI - M (C) in EUR currency: -0.23%/ -0.30%
- Unit AMUNDI EURO LIQUIDITY SRI - P (C) in EUR currency: -0.40%/ -0.30%
- Unit AMUNDI EURO LIQUIDITY SRI - R (C) in EUR currency: -0.23%/ -0.30%
- Unit AMUNDI EURO LIQUIDITY SRI - R1 (C) in EUR currency: -0.17%/ -0.30%
- Unit AMUNDI EURO LIQUIDITY SRI - S (C) in EUR currency: -0.17%/ -0.30%
- Unit AMUNDI EURO LIQUIDITY SRI - Z (C) in EUR currency: -0.16%/ -0.30%

Past performance is no guarantee of future performance.

UCIT AMUNDI EURO LIQUIDITY SRI

Principal movements in portfolio listing during the period

Securities	Movements (in amount)	
	Acquisitions	Transfers
AMUNDI EURO LIQUIDITY-RATED SRI I2	1,099,999,997.30	199,999,997.91
ENDESA SA 310822 FIX 0.295	399,891,862.58	400,000,000.00
RWE AG 240822 FIX 0.51	249,975,210.79	250,000,000.00
RWE AG 310822 FIX 0.51	249,975,210.79	250,000,000.00
ENDESA SA 290722 FIX -0.3		450,000,000.00
ENGIE SA 180722 FIX -0.37	200,014,389.92	200,000,000.00
ENDESA SA 300922 FIX 0.72	399,760,143.91	
ENGIE SA 170822 OIEST 0.22	190,000,000.00	190,000,000.00
ENGIE SA 310822 OIEST 0.23	190,000,000.00	190,000,000.00
ENGIE SA 250722 FIX -0.29	180,010,150.56	180,000,000.00

UCIT AMUNDI EURO LIQUIDITY SRI

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

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

- **Exposure obtained through the EPM techniques: 1,426,068,778.88**

- o Securities lending:
- o Securities loans:
- o Reverse repurchase agreement: 1,426,068,778.88
- o Repurchase:

- **Underlying exposure reached through financial derivative instruments: 17,318,191,618.00**

- o Forward transaction:
- o Future:
- o Options:
- o Swap: 17,318,191,618.00

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

Identity of the counterparty(ies) to EPM techniques	Financial derivative instruments (*)
BCO SANTANDER CENTRAL HIS MADRID LA BANQUE POSTALE	MORGAN STANLEY & CO INTL LONDRES

(*) Except the listed derivatives.

UCIT AMUNDI EURO LIQUIDITY SRI

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

Types of financial instruments	Amount portfolio currency
EPM	
. Term deposit	999,268,104.27
. Equities	
. Bonds	426,068,084.00
. UCITS	
. Cash (*)	1,677,275.96
Total	1,427,013,464.23
Financial derivative instruments	
. Term deposit	
. Equities	
. Bonds	
. UCITS	
. Cash	
Total	

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

d) Revenues and operational cost/fees from EPM

Revenues and operational cost/fees	Amount portfolio currency
. Revenues (*)	9,946.97
. Other revenues	
Total revenues	9,946.97
. Direct operational fees	399,732.05
. Indirect operational fees	
. Other fees	
Total fees	399,732.05

(*) 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				1,426,068,778.88	
% of Net Assets				3.63%	

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

SPAIN LETRAS DEL TESORO SPAIN				599,323,596.57	
ESPAGNE SPAIN				399,944,507.70	
BANK OF AMERICA,N.A. UNITED STATES OF AMERICA				77,732,128.00	
WELLS FARGO AND CO UNITED STATES OF AMERICA				63,800,870.00	
BANK OF AMERICA CORP UNITED STATES OF AMERICA				54,780,000.00	
GENERAL MILLS INC UNITED STATES OF AMERICA				54,540,486.00	
BANCO BILBAO VIZCAYA ARGENTARIA SA (MADRID) SPAIN				50,000,000.00	
E.ON SE GERMANY				42,814,000.00	
AUSTRALIA NEW ZEA BANKING GRP LTD (GTO) AUSTRALIA				24,028,800.00	
MORGAN STANLEY UNITED STATES OF AMERICA				20,976,800.00	

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

BCO SANTANDER CENTRAL HIS MADRID SPAIN				1,000,000,694.88	
LA BANQUE POSTALE FRANCE				426,068,084.00	

UCIT AMUNDI EURO LIQUIDITY SRI

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

e) Type and quality (collateral)

Type					
- Equities					
- Bonds					
- UCITS					
- Notes					
- Cash					
Rating					
Currency of the collateral					
Euro					

f) Settlement and clearing

Tri-party				X	
Central Counterparty					
Bilateral	X			X	

g) Maturity tenor of the collateral broken down maturity buckets

< 1 day					
[1 day - 1 week]					
]1week- 1 month]				541,539,698.11	
]1month - 3 months]				466,787,307.70	
]3months- 1 year]				356,979,182.46	
> 1 year				60,030,000.00	
Open					

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

< 1 day					
[1 day - 1 week]				1,000,000,694.88	
]1week- 1 month]				426,068,084.00	
]1month - 3 months]					
]3months- 1 year]					
> 1 year					
Open					

UCIT AMUNDI EURO LIQUIDITY SRI

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

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				1,425,336,188.27	
Cash					

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

Securities					
Cash					

l) Data on return and cost broken down

Incomes					
- UCITS				3.13	
- Manager					
- Third parties					
Costs					
- UCITS				395,159.52	
- 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.

UCIT AMUNDI EURO LIQUIDITY SRI

k) Custody of collateral provided by the UCI

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

l) Breakdown of revenue and expenses

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

Significant events during the financial period

29 July 2022 Deletion of CACEIS BANK, a French public limited company (société anonyme) - Registered office: 89-91 rue Gabriel Péri - 92120 Montrouge, Nanterre Trade and Companies Register No. 692 024 722 Main activity: Bank and investment services provider approved by the CECEI on 1 April 2005

29 July 2022 Addition Applications for Amundi feeder UCI and funds of funds subscription and redemption requests only are centralised daily at 12:25 or 15:00, with the exception of Sundays, public holidays in France, and/or days when EURONEXT is closed (D). These requests are executed on the basis of the net asset value established on D (including Sundays, public holidays, and/or days when EURONEXT is closed) and calculated on D, except for Sundays, public holidays, and/or days when EURONEXT is closed, when it is calculated on business day D-1. The BdF unit is closed to new subscriptions as from 7 December 2021. However, reinvestments of coupons within the same unit are accepted.

29 July 2022 Addition The BdF unit is closed to new subscriptions as from 7 December 2021. However, reinvestments of coupons within the same unit are accepted.

29 July 2022 Modification Prospectus updated on: 29 July 2022

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: 45.74%.

Regulatory information

Selection procedure for brokers and counterparties

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

Its selection methods are as follows:

- Brokers are selected by geographical area and then by business. Counterparties are selected by business.
- Brokers and counterparties are provided with a quarterly internal memorandum. The company departments involved in the rating process are directly concerned by the services rendered by these service providers.

The "Trading" subsidiary organises and determines this rating based on the scores provided by each team leader concerned, using the following criteria:

For teams of managers, financial analysts and strategists:

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

For teams of traders:

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

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

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

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

Monitoring committees for transactional service providers (brokers and counterparties)

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

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

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

Report on broking fees

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

UCIT AMUNDI EURO LIQUIDITY SRI

Remuneration Policy

Remuneration policy and practices of the AIFM/Management company

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

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

This policy is incorporated within the framework of the remuneration policy of Amundi reviewed each year by its Remuneration Committee. The latter checked the application of the remuneration policy in relation to the 2020 fiscal year, its compliance with the AIFM/UCITS Directives’ principles and approved the policy applicable for the 2021 exercise at its meeting held on February 2nd 2021.

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

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

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

- The total amount of fixed remuneration paid by Amundi Asset Management in 2021: EUR 111 175 491, which represents 66% of the total amount of compensation paid by Amundi Asset Management to its staff, were in the form of fixed remuneration.
- The total amount of variable compensation deferred and non-deferred paid by Amundi Asset Management in 2021: EUR 57 370 712, which represents 34% of the total amount of compensation paid by Amundi Asset Management to its staff, were in this form. The entire staff is eligible for variable compensation.

Additionally, some ‘carried interest’ was paid by Amundi AM with respect to fiscal year 2021, and is taken into account in the total amount of bonus referred to here above.

Of the total amount of remuneration (fixed and variable compensation deferred and non-deferred) paid during the fiscal year, EUR 20 947 570 were paid to the ‘executives and senior managers’ of Amundi Asset Management (29 employees at December 31st 2021), and EUR 14 896 957 were paid to the ‘senior investment managers’ whose professional activities have a material impact on Amundi Asset Management’s risk profile (40 employees at December 31st 2021).

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

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

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

UCIT AMUNDI EURO LIQUIDITY SRI

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

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

1. Management and selection of AIFs/UCITS functions

Common financial criteria:

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

Common non-financial criteria:

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

2. Sales and marketing functions

Common financial criteria:

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

Common non-financial criteria:

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

3. Control and support functions

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

Common criteria taken into account are:

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

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

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

In this respect, notably:

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

UCIT AMUNDI EURO LIQUIDITY SRI

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

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

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

Coal

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

AMUNDI excludes:

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

Application in passive management:

- Passive ESG funds

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

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

- Exclusion rules: companies manufacturing finished tobacco products are excluded (application thresholds: income of over 5%).

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

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

SFDR and Taxonomy Regulations

Article 8 – Active Portfolio Management – concerning Taxonomy

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

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

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

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

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

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

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

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

UCIT AMUNDI EURO LIQUIDITY SRI

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

Article 8 – Active Portfolio Management – concerning Article 11 of the SFDR

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

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

UCIT AMUNDI EURO LIQUIDITY SRI

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 2022

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 2022.

In our opinion, the financial statements give a true and fair view of the assets and liabilities and of the financial position of the Fund as at 30th June 2022 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 July 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, 6th december 2022

The Statutory Auditors
French original signed by
Deloitte & Associés

Stéphane COLLAS

UCIT AMUNDI EURO LIQUIDITY SRI

Annual accounts

UCIT AMUNDI EURO LIQUIDITY SRI

Balance sheet - asset on 08/31/2022 in EUR

	08/31/2022	06/30/2022
FIXED ASSETS, NET		
DEPOSITS	1,793,311,212.24	1,102,140,458.69
FINANCIAL INSTRUMENTS	29,787,421,519.34	31,209,396,601.88
Equities and similar securities		
Traded in a regulated market or equivalent		
Not traded in a regulated market or equivalent		
Bonds and similar securities	3,342,064,732.71	3,764,689,106.27
Traded in a regulated market or equivalent	3,342,064,732.71	3,764,689,106.27
Not traded in a regulated market or equivalent		
Credit instruments	23,164,394,101.91	26,125,494,354.78
Traded in a regulated market or equivalent	23,164,394,101.91	26,125,494,354.78
Negotiable credit instruments (Notes)	21,315,195,915.02	23,673,937,741.24
Other credit instruments	1,849,198,186.89	2,451,556,613.54
Not traded in a regulated market or equivalent		
Collective investment undertakings	1,834,541,398.92	884,788,858.44
General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries	1,834,541,398.92	884,788,858.44
Other Funds intended for non-professionals and equivalents in other EU Member States		
General-purpose professional funds and equivalents in other EU Member States and listed securitisation entities		
Other professional investment funds and equivalents in other EU Member States and listed securitisation agencies		
Other non-European entities		
Temporary transactions in securities	1,425,989,337.08	425,035,670.24
Credits for securities held under sell-back deals	1,425,989,337.08	425,035,670.24
Credits for loaned securities		
Borrowed securities		
Securities sold under buy-back deals		
Other temporary transactions		
Hedges	20,431,948.72	9,388,612.15
Hedges in a regulated market or equivalent		
Other operations	20,431,948.72	9,388,612.15
Other financial instruments		
RECEIVABLES	9,961,879.25	14,667,520.48
Forward currency transactions		
Other	9,961,879.25	14,667,520.48
FINANCIAL ACCOUNTS	7,685,547,220.71	7,986,338,281.24
Cash and cash equivalents	7,685,547,220.71	7,986,338,281.24
TOTAL ASSETS	39,276,241,831.54	40,312,542,862.29

UCIT AMUNDI EURO LIQUIDITY SRI

Balance sheet - liabilities on 08/31/2022 in EUR

	08/31/2022	06/30/2022
SHAREHOLDERS' FUNDS		
Capital	39,262,811,282.28	40,508,234,186.58
Allocation Report of distributed items (a)		
Brought forward (a)		
Allocation Report of distributed items on Net Income (a,b)	-18,868,400.74	-122,368,403.62
Result (a,b)	-3,870,125.38	-102,574,854.39
TOTAL NET SHAREHOLDERS' FUNDS *	39,240,072,756.16	40,283,290,928.57
* <i>Net Assets</i>		
FINANCIAL INSTRUMENTS		197,648.10
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		197,648.10
Hedges in a regulated market or equivalent		
Other hedges		197,648.10
PAYABLES	36,169,075.38	29,054,285.62
Forward currency transactions		
Others	36,169,075.38	29,054,285.62
FINANCIAL ACCOUNTS		
Short-term credit		
Loans received		
TOTAL LIABILITIES	39,276,241,831.54	40,312,542,862.29

(a) Including adjustment

(b) Decreased interim distribution paid during the business year

UCIT AMUNDI EURO LIQUIDITY SRI

Off-balance sheet on 08/31/2022 in EUR

	08/31/2022	06/30/2022
HEDGES		
Contracts in regulated markets or similar		
OTC contracts		
Interest rate swaps		
OISEST/0.0/FIX/-0.55	100,492,805.00	100,492,805.00
OISEST/0.0/FIX/-0.54	251,193,728.00	251,193,728.00
OISEST/0.0/FIX/-0.54	301,447,786.00	301,447,786.00
OISEST/0.0/FIX/-0.54	88,429,176.00	88,429,176.00
OISEST/0.0/FIX/-0.54	96,487,799.00	96,487,799.00
OISEST/0.0/FIX/-0.54	84,426,824.00	84,426,824.00
OISEST/0.0/FIX/-0.53	100,467,284.00	100,467,284.00
OISEST/0.0/FIX/-0.53	45,228,655.00	45,228,655.00
OISEST/0.0/FIX/-0.54	160,780,320.00	160,780,320.00
OISEST/0.0/FIX/-0.53	63,294,389.00	63,294,389.00
OISEST/0.0/FIX/-0.53	31,144,858.00	31,144,858.00
OISEST/0.0/FIX/-0.54	70,284,888.00	70,284,888.00
OISEST/0.0/FIX/-0.53	437,115,639.00	437,115,639.00
OISEST/0.0/FIX/-0.55		46,155,132.00
OISEST/0.0/FIX/-0.55		69,267,893.00
OISEST/0.0/FIX/-0.54	163,803,273.00	163,803,273.00
OISEST/0.0/FIX/-0.54	100,487,700.00	100,487,700.00
OISEST/0.0/FIX/-0.54	35,172,481.00	35,172,481.00
OISEST/0.0/FIX/-0.54	238,167,949.00	238,167,949.00
OISEST/0.0/FIX/-0.55	502,489,556.00	502,489,556.00
OISEST/0.0/FIX/-0.55	256,269,673.00	256,269,673.00
OISEST/0.0/FIX/-0.56		44,170,830.00
OISEST/0.0/FIX/-0.55	39,198,168.00	39,198,168.00
OISEST/0.0/FIX/-0.55	547,769,278.00	547,769,278.00
OISEST/0.0/FIX/-0.55	45,189,229.00	45,189,229.00
OISEST/0.0/FIX/-0.55	36,154,424.00	36,154,424.00
OISEST/0.0/FIX/-0.56	48,246,351.00	48,246,351.00
OISEST/0.0/FIX/-0.56	139,700,000.00	139,700,000.00
OISEST/0.0/FIX/-0.56	125,000,000.00	125,000,000.00
OISEST/0.0/FIX/-0.56	120,600,000.00	120,600,000.00
OISEST/0.0/FIX/-0.56	216,808,575.00	216,808,575.00
OISEST/0.0/FIX/-0.55	301,616,328.00	301,616,328.00
OISEST/0.0/FIX/-0.55	48,253,707.00	48,253,707.00
OISEST/0.0/FIX/-0.54	120,603,974.00	120,603,974.00
OISEST/0.0/FIX/-0.54	120,617,578.00	120,617,578.00
OISEST/0.0/FIX/-0.55	50,238,745.00	50,238,745.00

UCIT AMUNDI EURO LIQUIDITY SRI

Off-balance sheet on 08/31/2022 in EUR

	08/31/2022	06/30/2022
OISEST/0.0/FIX/-0.53	382,008,515.00	382,008,515.00
OISEST/0.0/FIX/-0.52	50,223,536.00	50,223,536.00
OISEST/0.0/FIX/-0.38	30,097,381.00	30,097,381.00
OISEST/0.0/FIX/-0.54		162,350,993.00
OISEST/0.0/FIX/-0.52		50,100,758.00
OISEST/0.0/FIX/-0.53		25,050,379.00
OISEST/0.0/FIX/-0.53		29,063,180.00
OISEST/0.0/FIX/-0.53		23,046,605.00
OISEST/0.0/FIX/-0.51	254,000,000.00	254,000,000.00
OISEST/0.0/FIX/-0.44	48,000,000.00	48,000,000.00
OISEST/0.0/FIX/-0.50	40,000,000.00	40,000,000.00
OISEST/0.0/FIX/-0.40	25,083,695.00	25,083,695.00
OISEST/0.0/FIX/-0.40	25,083,695.00	25,083,695.00
OISEST/0.0/FIX/-0.54		50,096,972.00
OISEST/0.0/FIX/-0.54		70,114,052.00
OISEST/0.0/FIX/-0.50	30,046,655.00	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	

UCIT AMUNDI EURO LIQUIDITY SRI

Off-balance sheet on 08/31/2022 in EUR

	08/31/2022	06/30/2022
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	
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	

UCIT AMUNDI EURO LIQUIDITY SRI

Off-balance sheet on 08/31/2022 in EUR

	08/31/2022	06/30/2022
OISEST/0.0/FIX/0.208	69,983,728.00	
OISEST/0.0/FIX/0.271	399,760,143.00	
Other commitments		
OTHER OPERATIONS		
Contracts in regulated markets or similar		
OTC contracts		
Interest rate swaps		
OISEST/0.0/FIX/-0.54		132,174,690.00
OISEST/0.0/FIX/-0.54		200,278,275.00
OISEST/0.0/FIX/-0.54		150,208,706.00
OISEST/0.0/FIX/-0.54		163,171,057.00
OISEST/0.0/FIX/-0.42	115,210,835.00	115,210,835.00
OISEST/0.0/FIX/-0.39	150,267,350.00	150,267,350.00
OISEST/0.0/FIX/-0.56		200,215,092.00
OISEST/0.0/FIX/-0.40	30,036,644.00	30,036,644.00
OISEST/0.0/FIX/-0.56		173,131,291.00
OISEST/0.0/FIX/-0.56		277,210,217.00
OISEST/0.0/FIX/-0.56		200,227,759.00
OISEST/0.0/FIX/-0.51		44,051,822.00
OISEST/0.0/FIX/-0.36	130,000,000.00	130,000,000.00
OISEST/0.0/FIX/-0.43	100,000,000.00	100,000,000.00
OISEST/0.0/FIX/-0.55		116,355,045.00
OISEST/0.0/FIX/-0.54		127,484,280.00
OISEST/0.0/FIX/-0.35	110,116,004.00	110,116,004.00
OISEST/0.0/FIX/-0.34	100,000,000.00	100,000,000.00
OISEST/0.0/FIX/-0.53		125,126,308.00
OISEST/0.0/FIX/-0.41	138,000,000.00	138,000,000.00
OISEST/0.0/FIX/-0.12	20,000,000.00	20,000,000.00
OISEST/0.0/FIX/-0.24	201,000,000.00	201,000,000.00
OISEST/0.0/FIX/-0.44	135,000,000.00	135,000,000.00
OISEST/0.0/FIX/-0.37	300,000,000.00	300,000,000.00
OISEST/0.0/FIX/-0.45	250,000,000.00	250,000,000.00
OISEST/0.0/FIX/-0.51		56,050,133.00
OISEST/0.0/FIX/-0.37	100,000,000.00	100,000,000.00
OISEST/0.0/FIX/-0.38	150,000,000.00	150,000,000.00
OISEST/0.0/FIX/-0.39	100,000,000.00	100,000,000.00
OISEST/0.0/FIX/-0.48		20,000,000.00
OISEST/0.0/FIX/-0.55		200,000,000.00
OISEST/0.0/FIX/-0.48		34,027,827.00
OISEST/0.0/FIX/-0.51		166,150,273.00
OISEST/0.0/FIX/-0.56		50,022,134.00
OISEST/0.0/FIX/-0.50		100,115,132.00

UCIT AMUNDI EURO LIQUIDITY SRI

Off-balance sheet on 08/31/2022 in EUR

	08/31/2022	06/30/2022
OISEST/0.0/FIX/-0.56		83,056,501.00
OISEST/0.0/FIX/-0.55		100,070,368.00
OISEST/0.0/FIX/-0.52		30,024,394.00
OISEST/0.0/FIX/-0.43	57,054,042.00	57,054,042.00
OISEST/0.0/FIX/-0.48		57,051,726.00
OISEST/0.0/FIX/-0.55		100,063,915.00
OISEST/0.0/FIX/-0.55		30,014,990.00
OISEST/0.0/FIX/-0.44	75,053,705.00	75,053,705.00
OISEST/0.0/FIX/-0.50		46,027,411.00
OISEST/0.0/FIX/-0.52		65,035,263.00
OISEST/0.0/FIX/-0.47		50,032,910.00
OISEST/0.0/FIX/-0.42	131,095,845.00	131,095,845.00
OISEST/0.0/FIX/-0.47		64,000,000.00
OISEST/0.0/FIX/-0.47		110,000,000.00
OISEST/0.0/FIX/-0.47		217,000,000.00
OISEST/0.0/FIX/-0.49		158,000,000.00
OISEST/0.0/FIX/-0.50		50,000,000.00
OISEST/0.0/FIX/-0.43		120,000,000.00
OISEST/0.0/FIX/-0.44		61,700,000.00
OISEST/0.0/FIX/-0.33	160,094,945.00	160,094,945.00
OISEST/0.0/FIX/-0.40	90,000,000.00	90,000,000.00
OISEST/0.0/FIX/-0.25	62,000,000.00	62,000,000.00
OISEST/0.0/FIX/-0.27	55,000,000.00	55,000,000.00
OISEST/0.0/FIX/-0.50		100,054,279.00
OISEST/0.0/FIX/-0.31	150,000,000.00	150,000,000.00
OISEST/0.0/FIX/-0.42	45,000,000.00	45,000,000.00
OISEST/0.0/FIX/-0.3	34,000,000.00	34,000,000.00
OISEST/0.0/FIX/-0.33	73,000,000.00	73,000,000.00
OISEST/0.0/FIX/-0.34	86,500,000.00	86,500,000.00
OISEST/0.0/FIX/-0.50		130,000,000.00
OISEST/0.0/FIX/-0.26	30,000,000.00	30,000,000.00
OISEST/0.0/FIX/-0.41	34,000,000.00	34,000,000.00
OISEST/0.0/FIX/-0.31	60,000,000.00	60,000,000.00
OISEST/0.0/FIX/-0.26	41,500,000.00	41,500,000.00
OISEST/0.0/FIX/-0.34	25,000,000.00	25,000,000.00
OISEST/0.0/FIX/-0.26	55,000,000.00	55,000,000.00
OISEST/0.0/FIX/-0.30	73,000,000.00	73,000,000.00
OISEST/0.0/FIX/-0.52		100,043,560.00
OISEST/0.0/FIX/-0.39	30,022,704.00	30,022,704.00
OISEST/0.0/FIX/-0.37	50,038,279.00	50,038,279.00
OISEST/0.0/FIX/-0.31	413,000,000.00	413,000,000.00
OISEST/0.0/FIX/-0.39	50,032,660.00	50,032,660.00

UCIT AMUNDI EURO LIQUIDITY SRI

Off-balance sheet on 08/31/2022 in EUR

	08/31/2022	06/30/2022
OISEST/0.0/FIX/-0.39	80,041,799.00	80,041,799.00
OISEST/0.0/FIX/-0.39	28,016,825.00	28,016,825.00
OISEST/0.0/FIX/-0.28	169,052,124.00	169,052,124.00
OISEST/0.0/FIX/-0.37	132,067,501.00	132,067,501.00
OISEST/0.0/FIX/-0.41	20,009,971.00	20,009,971.00
OISEST/0.0/FIX/-0.41	30,014,957.00	30,014,957.00
OISEST/0.0/FIX/-0.41	15,007,478.00	15,007,478.00
OISEST/0.0/FIX/-0.40	106,000,000.00	106,000,000.00
OISEST/0.0/FIX/-0.39	168,098,374.00	168,098,374.00
OISEST/0.0/FIX/-0.39	120,070,267.00	120,070,267.00
OISEST/0.0/FIX/-0.35	20,010,483.00	20,010,483.00
OISEST/0.0/FIX/-0.57		25,006,779.00
OISEST/0.0/FIX/-0.32	154,500,000.00	154,500,000.00
OISEST/0.0/FIX/-0.24	48,992,923.00	48,992,923.00
OISEST/0.0/FIX/-0.29	35,010,162.00	35,010,162.00
OISEST/0.0/FIX/-0.44		50,011,669.00
OISEST/0.0/FIX/-0.32	50,026,555.00	50,026,555.00
OISEST/0.0/FIX/-0.31	201,000,000.00	201,000,000.00
OISEST/0.0/FIX/-0.31	136,000,000.00	136,000,000.00
OISEST/0.0/FIX/-0.31	200,000,000.00	200,000,000.00
OISEST/0.0/FIX/-0.49		70,015,403.00
Other commitments		

UCIT AMUNDI EURO LIQUIDITY SRI

Income statement on 08/31/2022 in EUR

	08/31/2022	06/30/2022
Revenues from financial operations		
Revenues from deposits and financial accounts	11,440.01	16,194.36
Revenues from equities and similar securities		
Revenues from bonds and similar securities	1,758,049.27	2,302,914.97
Revenues from credit instruments	-1,250,768.44	-46,011,068.74
Revenues from temporary acquisition and disposal of securities	9,946.97	66,676.45
Revenues from hedges	1,960,425.60	290,367.64
Other financial revenues		
TOTAL (1)	2,489,093.41	-43,334,915.32
Charges on financial operations		
Charges on temporary acquisition and disposal of securities	399,732.05	21,073,100.70
Charges on hedges	-933,591.30	2,632,615.11
Charges on financial debts	2,574,550.40	38,543,462.98
Other financial charges		
TOTAL (2)	2,040,691.15	62,249,178.79
NET INCOME FROM FINANCIAL OPERATIONS (1 - 2)	448,402.26	-105,584,094.11
Other income (3)		
Management fees and depreciation provisions (4)	4,555,390.14	22,196,686.74
NET INCOME OF THE BUSINESS YEAR (L.214-17-1) (1 - 2 + 3 - 4)	-4,106,987.88	-127,780,780.85
Revenue adjustment (5)	236,862.50	25,205,926.46
Interim Distribution on Net Income paid during the business year (6)		
NET PROFIT (1 - 2 + 3 - 4 + 5 - 6)	-3,870,125.38	-102,574,854.39

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Notes to the annual accounts

1. Accounting rules and methods

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

The following general accounting principles apply:

- true and fair view, comparability, business continuity,
- consistency, honesty,
- they shall observe the principle of prudence; and
- there shall be consistency in accounting methods from one year to the next.

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

Purchases and sales of securities are recognised excluding fees.

The portfolio's accounting currency is the EUR. The financial year lasts 12 months.

Asset valuation rules

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

Differences between the present values used to determine net asset value and the historical cost of securities when added to the portfolio are recognised under "Estimation Differences".

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

Deposits:

Deposits with a remaining life of less than or equal to 3 months are measured using the straight-line method.

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

Shares and other securities traded on a regulated or similar market are measured at their opening rate on the day known as "D" in each market, depending on the geographic region of each market:

- Asia: closing price on D
- Europe: opening price on D
- Americas: closing price on D-1

Bonds and related securities are assessed at the closing price submitted by various financial service providers.

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

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

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

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Negotiable debt securities:

The assets of Amundi's MMFs are valued daily. They are valued whenever possible according to market valuation and, where this is not the case, from a market spread. In order to validate the appropriateness of the prices chosen to value the assets, a the difference between the recorded prices and the assignment Unit prices processed shall be made by the risk.

Mutual funds:

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

Temporary securities transactions:

Securities received under a repurchase agreement are booked to assets under "Receivables representing securities received under repurchase agreements" at the amount specified in the contract, plus accrued interest receivable.

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

Loaned securities are measured at their current value and are booked to assets under "Receivables representing loaned securities" at their current value plus accrued interest receivable.

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

Forward financial instruments:

Forward financial instruments traded on a regulated or similar market:

Forward financial instruments traded on regulated or related markets are valued for the calculation of the net asset value for the day (D):

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

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

Swaps:

Interest rate and/or currency swaps are marked to market based on the price determined by discounting future cash flows at market interest and/or exchange rates. This price is corrected for the risk of signing.

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

Other swaps are marked to market or valued based on the conditions defined by the asset manager.

Off-balance sheet commitments:

Futures contracts are recorded at their market value as off-balance sheet commitments based on the price used in the portfolio.

Options are converted into their underlying equivalent.

Swap commitments are presented at their nominal amount or, where no nominal amount is available, at an equivalent amount.

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Management fees

The management and operating costs shall cover all costs relating to the CIU: financial management, administrative, accounting, custody, distribution, audit costs...

These costs shall be charged to the income statement of the CIU.

Management fees do not include transaction fees. For more details on the actual costs invoiced to the CIU, see the prospectus.

They shall be recorded pro rata temporis with each calculation of NAV.

The aggregate of these charges observes the maximum charge for the net asset indicated in the prospectus or the fund rules:

FR0013518610 - Unit AMUNDI EURO LIQUIDITY SRI S-C: Maximum fee rate of 0.10% inclusive of tax.

FR0013297561 - Unit AMUNDI EURO LIQUIDITY SRI R-C: Maximum fee rate of 0.50% inclusive of tax.

FR0013221199 - Unit AMUNDI EURO LIQUIDITY SRI M-C: Maximum fee rate of 0.50% inclusive of tax.

FR0013095312 - Unit AMUNDI EURO LIQUIDITY SRI I I2-C: Maximum fee rate of 0.50% inclusive of tax.

FR0011799915 - Unit AMUNDI EURO LIQUIDITY SRI E-C: Maximum fee rate of 0.50% inclusive of tax.

FR0011630557 - Unit AMUNDI EURO LIQUIDITY SRI P-C: Maximum fee rate of 0.50% inclusive of tax.

FR0010251660 - Unit AMUNDI EURO LIQUIDITY SRI IC-C: Maximum fee rate of 0.50% inclusive of tax.

FR0014004TR0 - Unit AMUNDI EURO LIQUIDITY SRI BDF-D: Maximum fee rate of 0.45% including tax.

FR0014005XM0 - Unit AMUNDI EURO LIQUIDITY SRI Z-C: Maximum fee rate of 1.00% including tax.

FR0014005U84 - Unit AMUNDI EURO LIQUIDITY SRI R1-C: Maximum fee rate of 0.50% including tax.

Performance fee:

The performance fee is calculated for each unit/share concerned each time the net asset value is calculated.

It is based on the comparison between:

- The unit's net asset value (before deduction of the performance fee); and
- The "benchmark NAV", which represents the unit's/share's NAV on the first day of the observation period (before deduction of the performance fee), restated for subscriptions/redemptions at each valuation, to which the performance of the benchmark index (JP Morgan Government Bond Index Broad) is applied.

This comparison is made over an observation period of one year, the anniversary date of which corresponds to the calculation date of the last NAV for June.

The first observation period for the Z-C unit will begin on 20/10/2021.

If, during the observation period, the unit's net asset value (before deduction of the performance fee) is greater than the benchmark NAV defined above, the performance fee will be 30% of the difference between these two values.

The applicable performance fee rate is set at the beginning of each observation period for the entire period.

This fee will be provisioned when the net asset value is calculated. For redemptions, the apportioned share of the established provision, which corresponds to the number of units redeemed, accrues to the management company.

If, during the observation period, the NAV of the unit (before deduction of the performance fee) is less than the reference NAV, there will be no outperformance commission, and the provision will be reversed when the net asset value is calculated. Provision reversals are capped at the level of previous allocations.

This performance commission will only be definitively charged if, on the day of the last net asset value of the observation period, the NAV of the unit (before deduction of the outperformance commission) is greater than the reference NAV.

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

- 10% for the E-C unit;
- 10% for the I2-C unit;
- 10% for the IC-C unit;
- None for the M-C unit;
- 10% for the P-C unit;
- 10% for the R-C unit;
- 10% for the S-C unit;
- 10% for the Z-C unit;
- None for the R1-C unit.

Allocation of distributable amounts

Definition of distributable amounts:

Distributable amounts consist of:

Income:

Net income is equal to the amount of interest, arrears, premiums and bonuses, dividends, directors' attendance fees and all other income from the securities comprising the portfolio, plus income from temporary cash holdings, less management fees and borrowing costs. It is increased by retained earnings, and adjusted up or downward by any accrued income or expenses.

Capital gains and losses:

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

Allocation of distributable amounts:

<i>Unit(s)</i>	<i>Allocation of net income</i>	<i>Allocation of net capital gains or losses realized</i>
Unit AMUNDI EURO LIQUIDITY SRI BDF-D	Distribution	Capitalisation, et/ou Distribution, et/ou Report par décision de la société de gestion
Unit AMUNDI EURO LIQUIDITY SRI E-C	Capitalisation	Capitalisation
Unit AMUNDI EURO LIQUIDITY SRI I2-C	Capitalisation	Capitalisation
Unit AMUNDI EURO LIQUIDITY SRI IC-C	Capitalisation	Capitalisation
Unit AMUNDI EURO LIQUIDITY SRI M-C	Capitalisation	Capitalisation
Unit AMUNDI EURO LIQUIDITY SRI P-C	Capitalisation	Capitalisation
Unit AMUNDI EURO LIQUIDITY SRI R1-C	Capitalisation	Capitalisation
Unit AMUNDI EURO LIQUIDITY SRI R-C	Capitalisation	Capitalisation
Unit AMUNDI EURO LIQUIDITY SRI S-C	Capitalisation	Capitalisation
Unit AMUNDI EURO LIQUIDITY SRI Z-C	Capitalisation	Capitalisation

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2. Changes in net asset on 08/31/2022 in EUR

	08/31/2022	06/30/2022
NET ASSETS IN START OF PERIOD	40,283,290,928.57	50,384,757,934.63
Subscriptions (including subscription fees received by the fund)	31,566,054,747.97	278,119,398,716.02
Redemptions (net of redemption fees received by the fund)	-32,597,499,695.16	-287,936,127,664.38
Capital gains realised on deposits and financial instruments	14,007.94	-1,743,096.16
Capital losses realised on deposits and financial instruments	-18,095,765.87	-145,348,494.56
Capital gains realised on hedges		
Capital losses realised on hedges	-42,145.97	-114,125.22
Dealing costs	-1,104,330.42	-6,663,158.84
Exchange gains/losses	98.30	259.80
Changes in difference on estimation (deposits and financial instruments)	3,050,027.78	-14,446,852.42
<i>Difference on estimation, period N</i>	-77,889,705.66	-80,939,733.44
<i>Difference on estimation, period N-1</i>	80,939,733.44	66,492,881.02
Changes in difference on estimation (hedges)	8,511,870.90	11,358,189.16
<i>Difference on estimation, period N</i>	20,290,488.43	11,778,617.53
<i>Difference on estimation, period N-1</i>	-11,778,617.53	-420,428.37
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	-4,106,987.88	-127,780,780.85
Allocation Report of distributed items on Net Income		
Interim Distribution on Net Income paid during the business year		
Other items (*)		1.39
NET ASSETS IN END OF PERIOD	39,240,072,756.16	40,283,290,928.57

(*) N-1: Result of a merger.

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3. Additional information

3.1. BREAKDOWN OF FINANCIAL INSTRUMENTS BY LEGAL OR COMMERCIAL TYPE

	Amount	%
ASSETS		
BONDS AND SIMILAR SECURITIES		
Floating-rate bonds traded on regulated markets	3,017,447,732.71	7.69
Fixed-rate bonds traded on a regulated or similar market	324,617,000.00	0.83
TOTAL BONDS AND SIMILAR SECURITIES	3,342,064,732.71	8.52
CREDIT INSTRUMENTS		
Titres négociables à court terme (NEU CP) émis par des émetteurs non financiers étrangers - Non européens	1,849,198,186.89	4.71
Negotiable Medium-Term Notes	960,987,957.02	2.45
Certificate of deposit	15,507,461,055.10	39.52
Commercial Paper	4,841,946,831.43	12.34
Treasury bills	4,800,071.47	0.01
TOTAL CREDIT INSTRUMENTS	23,164,394,101.91	59.03
LIABILITIES		
TRANSACTIONS INVOLVING TRANSFER OF FINANCIAL INSTRUMENTS		
TOTAL TRANSACTIONS INVOLVING TRANSFER OF FINANCIAL INSTRUMENTS		
OFF-BALANCE SHEET		
HEDGES		
Rate	11,594,249,186.00	29.55
TOTAL HEDGES	11,594,249,186.00	29.55
OTHER OPERATIONS		
Rate	5,723,942,432.00	14.59
TOTAL OTHER OPERATIONS	5,723,942,432.00	14.59

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

	Fixed rate	%	Variable rate	%	Rate subject to review	%	Other	%
ASSETS								
Deposits	699,998,250.00	1.78	1,093,312,962.24	2.79				
Bonds and similar securities	324,617,000.00	0.83	510,498,040.04	1.30	2,506,949,692.67	6.39		
Credit instruments	14,818,286,697.53	37.76	8,266,193,324.38	21.07	79,914,080.00	0.20		
Temporary transactions in securities			1,425,989,337.08	3.63				
Financial accounts							7,685,547,220.71	19.59
LIABILITIES								
Temporary transactions in securities								
Financial accounts								
OFF-BALANCE SHEET								
Hedges	11,594,249,186.00	29.55						
Others operations	5,723,942,432.00	14.59						

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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	%
ASSETS										
Deposits	699,998,250.00	1.78	1,093,312,962.24	2.79						
Bonds and similar securities	479,116,760.10	1.22	1,862,770,937.12	4.75	1,000,177,035.49	2.55				
Credit instruments	16,721,387,614.01	42.61	6,363,092,407.90	16.22	79,914,080.00	0.20				
Temporary transactions in securities	1,425,989,337.08	3.63								
Financial accounts	7,685,547,220.71	19.59								
LIABILITIES										
Temporary transactions in securities										
Financial accounts										
OFF-BALANCE SHEET										
Hedges	9,767,727,193.00	24.89	1,826,521,993.00	4.65						
Others operations	5,502,942,432.00	14.02	221,000,000.00	0.56						

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

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

	Currency 1 USD		Currency 2		Currency 3		Currency N Other currencies	
	Amount	%	Amount	%	Amount	%	Amount	%
ASSETS								
Deposits								
Equities and similar securities								
Bonds and similar securities								
Credit instruments								
Mutual fund								
Temporary transactions in securities								
Receivables								
Financial accounts			2,239.80					
LIABILITIES								
Transactions involving transfer of financial instruments								
Temporary transactions in securities								
Debts								
Financial accounts								
OFF-BALANCE SHEET								
Hedges								
Other operations								

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3.5. RECEIVABLES AND PAYABLES: BREAKDOWN BY ITEMS

	Type of debit/credit	08/31/2022
RECEIVABLES		
	Collateral	9,961,879.23
	Other receivables	0.02
TOTAL RECEIVABLES		9,961,879.25
PAYABLES		
	Fixed management fees	5,487,371.11
	Variable management fees	1,024,826.68
	Collateral	21,889,388.41
	Other payables	7,767,489.18
TOTAL PAYABLES		36,169,075.38
TOTAL PAYABLES AND RECEIVABLES		-26,207,196.13

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3.6. SHAREHOLDERS' FUNDS

3.6.1. Number of units issued or redeemed

	In units	In value
Unit AMUNDI EURO LIQUIDITY SRI BDF-D		
Units subscribed during the period		
Units redeemed during the period	-3,749.181	-373,259.37
Net Subscriptions/Redemptions	-3,749.181	-373,259.37
Units in circulation at the end of the period	277,449.785	
Unit AMUNDI EURO LIQUIDITY SRI E-C		
Units subscribed during the period	5.000	97,760.09
Units redeemed during the period	-3.000	-58,653.91
Net Subscriptions/Redemptions	2.000	39,106.18
Units in circulation at the end of the period	113.471	
Unit AMUNDI EURO LIQUIDITY SRI I2-C		
Units subscribed during the period	2,565,654.732	25,172,653,055.66
Units redeemed during the period	-2,481,908.001	-24,350,669,738.52
Net Subscriptions/Redemptions	83,746.731	821,983,317.14
Units in circulation at the end of the period	2,966,278.415	
Unit AMUNDI EURO LIQUIDITY SRI IC-C		
Units subscribed during the period	19,252.108	4,433,293,804.74
Units redeemed during the period	-28,935.642	-6,663,422,991.52
Net Subscriptions/Redemptions	-9,683.534	-2,230,129,186.78
Units in circulation at the end of the period	27,583.389	
Unit AMUNDI EURO LIQUIDITY SRI M-C		
Units subscribed during the period	204.745	40,033,378.97
Units redeemed during the period	-174.768	-34,171,715.37
Net Subscriptions/Redemptions	29.977	5,861,663.60
Units in circulation at the end of the period	490.750	
Unit AMUNDI EURO LIQUIDITY SRI P-C		
Units subscribed during the period	712.031	6,901,299.96
Units redeemed during the period	-926.018	-8,975,126.31
Net Subscriptions/Redemptions	-213.987	-2,073,826.35
Units in circulation at the end of the period	22,935.001	
Unit AMUNDI EURO LIQUIDITY SRI R1-C		
Units subscribed during the period	3.000	299,472.41
Units redeemed during the period		
Net Subscriptions/Redemptions	3.000	299,472.41
Units in circulation at the end of the period	35.000	

UCIT AMUNDI EURO LIQUIDITY SRI

3.6.1. Number of units issued or redeemed

	In units	In value
Unit AMUNDI EURO LIQUIDITY SRI R-C		
Units subscribed during the period	550.677	5,392,577.73
Units redeemed during the period	-360.851	-3,533,109.26
Net Subscriptions/Redemptions	189.826	1,859,468.47
Units in circulation at the end of the period	2,340.457	
Unit AMUNDI EURO LIQUIDITY SRI S-C		
Units subscribed during the period		
Units redeemed during the period		
Net Subscriptions/Redemptions		
Units in circulation at the end of the period	1.000	
Unit AMUNDI EURO LIQUIDITY SRI Z-C		
Units subscribed during the period	1,915.503	1,907,383,398.41
Units redeemed during the period	-1,542.847	-1,536,295,100.90
Net Subscriptions/Redemptions	372.656	371,088,297.51
Units in circulation at the end of the period	3,427.273	

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3.6.2. Subscription and/or redemption fees

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

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3.6.2. Subscription and/or redemption fees

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

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3.7. MANAGEMENT FEES

	08/31/2022
Unit AMUNDI EURO LIQUIDITY SRI BDF-D	
Guarantee commission	
Fixed management fees	6,136.44
Percentage set for fixed management fees	0.13
Accrued variable management fees	
Percentage of accrued variable management fees	
Earned variable management fees	
Percentage of earned variable management fees	
Trailer fees	
Unit AMUNDI EURO LIQUIDITY SRI E-C	
Guarantee commission	
Fixed management fees	751.13
Percentage set for fixed management fees	0.20
Accrued variable management fees	0.28
Percentage of accrued variable management fees	
Earned variable management fees	0.02
Percentage of earned variable management fees	
Trailer fees	
Unit AMUNDI EURO LIQUIDITY SRI I2-C	
Guarantee commission	
Fixed management fees	2,261,214.06
Percentage set for fixed management fees	0.05
Accrued variable management fees	511,637.20
Percentage of accrued variable management fees	0.01
Earned variable management fees	270,668.14
Percentage of earned variable management fees	0.01
Trailer fees	
Unit AMUNDI EURO LIQUIDITY SRI IC-C	
Guarantee commission	
Fixed management fees	893,064.99
Percentage set for fixed management fees	0.08
Accrued variable management fees	95,201.05
Percentage of accrued variable management fees	0.01
Earned variable management fees	42,137.96
Percentage of earned variable management fees	
Trailer fees	

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

UCIT AMUNDI EURO LIQUIDITY SRI

3.7. MANAGEMENT FEES

	08/31/2022
Unit AMUNDI EURO LIQUIDITY SRI M-C 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	 19,612.11 0.13
Unit AMUNDI EURO LIQUIDITY SRI P-C 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	 114,157.65 0.30 0.26
Unit AMUNDI EURO LIQUIDITY SRI R1-C 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	 389.09 0.07
Unit AMUNDI EURO LIQUIDITY SRI R-C 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	 4,817.24 0.12 293.86 0.01 30.15

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

UCIT AMUNDI EURO LIQUIDITY SRI

3.7. MANAGEMENT FEES

	08/31/2022
Unit AMUNDI EURO LIQUIDITY SRI S-C	
Guarantee commission	
Fixed management fees	0.10
Percentage set for fixed management fees	0.06
Accrued variable management fees	0.02
Percentage of accrued variable management fees	0.01
Earned variable management fees	
Percentage of earned variable management fees	
Trailer fees	
Unit AMUNDI EURO LIQUIDITY SRI Z-C	
Guarantee commission	
Fixed management fees	249,227.99
Percentage set for fixed management fees	0.05
Accrued variable management fees	64,703.07
Percentage of accrued variable management fees	0.01
Earned variable management fees	21,347.33
Percentage of earned variable management fees	
Trailer fees	

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

3.8. COMMITMENTS RECEIVED AND GIVEN

	08/31/2022
Guarantees received by the fund - including capital guarantees	
Other commitments received	
Other commitments given	

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3.9. FUTURE DETAILS

3.9.1. Stock market values of temporarily acquired securities

	08/31/2022
Securities held under sell-back deals	1,425,336,188.27
Borrowed securities	

3.9.2. Stock market values of pledged securities

	08/31/2022
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	08/31/2022
Equities			
Bonds			
Notes (TCN)			1,411,825,103.08
	ITCN8639078C	CAIS R OISEST+0.07% 20-10-22	19,920,531.38
	ITCN9206516C	CA OISEST+0.15% 07-09-22	99,948,439.73
	ITCN9206511C	CA OISEST+0.16% 07-10-22	219,908,781.28
	ITCN9375161C	CA OISEST+0.3% 04-08-23	200,008,606.28
	ITCN9386602C	CA OISEST+0.3% 11-08-23	219,991,586.16
	ITCN8637025C	CRCA A OISEST+0.065% 19-09-22	26,891,476.62
	ITCN8650994C	CRCA A OISEST+0.08% 26-10-22	19,924,046.23
	ITCN9053629C	CRCA A OISEST+0.14% 06-10-22	9,987,270.42
	ITCN9405469C	CRCAM AQUITAINE 220823 OISEST 0.3	29,994,604.17
	ITCN8661073C	CRCA N OISEST+0.07% 01-11-22	59,771,315.43
	ITCN8705470C	CRCA N OISEST+0.07% 18-11-22	47,824,972.95
	ITCN9213632C	CREDIT LYONNAIS 101022 OISEST 0.16	159,940,131.87
	ITCN9121457C	CRED L OISEST+0.13% 05-09-22	87,911,920.80
	ITCN9121841C	CRED L OISEST+0.13% 05-10-22	82,922,377.75
	ITCN9097252C	CRED L OISEST+0.13% 26-10-22	42,955,449.81
	ITCN9113163C	CRED L OISEST+0.14% 02-11-22	83,923,592.20
UCITS			1,784,537,179.36
	FR0013016607	AMUNDI EURO LIQUIDITY-RATED SRI I2	1,485,778,682.28
	FR0013067790	BFT AUREUS ISR I2.	298,754,332.49
	FR0014006HA6	CPR MONETAIRE ISR - Z	4,164.59
Hedges			
Total group financial instruments			3,196,362,282.44

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)

	08/31/2022	06/30/2022
Sums not yet allocated		
Brought forward		
Profit (loss)	-3,870,125.38	-102,574,854.39
Total	-3,870,125.38	-102,574,854.39

	08/31/2022	06/30/2022
Unit AMUNDI EURO LIQUIDITY SRI BDF-D		
Allocation		
Distribution		
Brought forward		
Capitalized	-5,664.57	-64,108.06
Total	-5,664.57	-64,108.06

	08/31/2022	06/30/2022
Unit AMUNDI EURO LIQUIDITY SRI E-C		
Allocation		
Distribution		
Brought forward		
Capitalized	-719.38	-9,071.89
Total	-719.38	-9,071.89

	08/31/2022	06/30/2022
Unit AMUNDI EURO LIQUIDITY SRI I2-C		
Allocation		
Distribution		
Brought forward		
Capitalized	-2,537,966.37	-71,236,196.49
Total	-2,537,966.37	-71,236,196.49

UCIT AMUNDI EURO LIQUIDITY SRI

	08/31/2022	06/30/2022
Unit AMUNDI EURO LIQUIDITY SRI IC-C		
Allocation		
Distribution		
Brought forward		
Capitalized	-893,781.06	-24,286,954.49
Total	-893,781.06	-24,286,954.49

	08/31/2022	06/30/2022
Unit AMUNDI EURO LIQUIDITY SRI M-C		
Allocation		
Distribution		
Brought forward		
Capitalized	-19,678.36	-311,537.97
Total	-19,678.36	-311,537.97

	08/31/2022	06/30/2022
Unit AMUNDI EURO LIQUIDITY SRI P-C		
Allocation		
Distribution		
Brought forward		
Capitalized	-109,783.21	-1,159,783.43
Total	-109,783.21	-1,159,783.43

	08/31/2022	06/30/2022
Unit AMUNDI EURO LIQUIDITY SRI R1-C		
Allocation		
Distribution		
Brought forward		
Capitalized	-360.50	-2,489.04
Total	-360.50	-2,489.04

UCIT AMUNDI EURO LIQUIDITY SRI

	08/31/2022	06/30/2022
Unit AMUNDI EURO LIQUIDITY SRI R-C		
Allocation		
Distribution		
Brought forward		
Capitalized	-4,626.39	-70,679.22
Total	-4,626.39	-70,679.22

	08/31/2022	06/30/2022
Unit AMUNDI EURO LIQUIDITY SRI S-C		
Allocation		
Distribution		
Brought forward		
Capitalized	-0.17	-1.73
Total	-0.17	-1.73

	08/31/2022	06/30/2022
Unit AMUNDI EURO LIQUIDITY SRI Z-C		
Allocation		
Distribution		
Brought forward		
Capitalized	-297,545.37	-5,434,032.07
Total	-297,545.37	-5,434,032.07

UCIT AMUNDI EURO LIQUIDITY SRI

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

	08/31/2022	06/30/2022
Sums not yet allocated		
Net Capital gains and losses Accumulated from Previous business year		
Net Capital gains and losses of the business year	-18,868,400.74	-122,368,403.62
Allocation Report of distributed items on Net Capital Gains and Losses		
Total	-18,868,400.74	-122,368,403.62

	08/31/2022	06/30/2022
Unit AMUNDI EURO LIQUIDITY SRI BDF-D		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-13,281.04	-50,877.27
Total	-13,281.04	-50,877.27

	08/31/2022	06/30/2022
Unit AMUNDI EURO LIQUIDITY SRI E-C		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-1,066.82	-6,783.30
Total	-1,066.82	-6,783.30

	08/31/2022	06/30/2022
Unit AMUNDI EURO LIQUIDITY SRI I2-C		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-13,993,440.30	-87,933,279.21
Total	-13,993,440.30	-87,933,279.21

UCIT AMUNDI EURO LIQUIDITY SRI

	08/31/2022	06/30/2022
Unit AMUNDI EURO LIQUIDITY SRI IC-C		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-3,053,988.82	-26,686,487.24
Total	-3,053,988.82	-26,686,487.24

	08/31/2022	06/30/2022
Unit AMUNDI EURO LIQUIDITY SRI M-C		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-46,138.27	-280,272.42
Total	-46,138.27	-280,272.42

	08/31/2022	06/30/2022
Unit AMUNDI EURO LIQUIDITY SRI P-C		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-106,882.04	-698,653.59
Total	-106,882.04	-698,653.59

	08/31/2022	06/30/2022
Unit AMUNDI EURO LIQUIDITY SRI R1-C		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-1,679.98	-2,082.42
Total	-1,679.98	-2,082.42

UCIT AMUNDI EURO LIQUIDITY SRI

	08/31/2022	06/30/2022
Unit AMUNDI EURO LIQUIDITY SRI R-C		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-11,019.14	-65,497.26
Total	-11,019.14	-65,497.26

	08/31/2022	06/30/2022
Unit AMUNDI EURO LIQUIDITY SRI S-C		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-0.42	-2.87
Total	-0.42	-2.87

	08/31/2022	06/30/2022
Unit AMUNDI EURO LIQUIDITY SRI Z-C		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-1,640,903.91	-6,644,468.04
Total	-1,640,903.91	-6,644,468.04

UCIT AMUNDI EURO LIQUIDITY SRI

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

	06/28/2019	06/30/2020	06/30/2021	06/30/2022	08/31/2022
Global Net Assets in EUR	40,277,533,559.80	43,113,272,595.70	50,384,757,934.63	40,283,290,928.57	39,240,072,756.16
Unit AMUNDI CASH CORPORATE DP in EUR					
Net assets	251,405,316.29	97,982,908.71	85,924,205.37		
Number of shares/units	1,250.297	489.084	430.784		
NAV per share/unit	201,076.4772	200,339.6322	199,460.0666		
Net Capital Gains and Losses Accumulated per share	-234.87	-321.55	-306.47		
Net income Accumulated on the result	-317.58	-279.30	-552.15		
Unit AMUNDI CASH CORPORATE ID in EUR					
Net assets	315,363,087.64	453,059,663.82	15,043,055.80		
Number of shares/units	1,414.125	2,039.000	68.000		
NAV per share/unit	223,009.3433	222,196.9905	221,221.4088		
Net Capital Gains and Losses Accumulated per share	-260.49	-356.63	-339.90		
Net income Accumulated on the result	-352.28	-305.00	-612.44		
Unit AMUNDI EURO LIQUIDITY SRI BDF-D in EUR					
Net assets				28,002,829.44	27,618,475.47
Number of shares/units				281,198.966	277,449.785
NAV per share/unit				99.5836	99.5440
Net Capital Gains and Losses Accumulated per share				-0.18	-0.04
Net income Accumulated on the result				-0.22	-0.02

UCIT AMUNDI EURO LIQUIDITY SRI

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

	06/28/2019	06/30/2020	06/30/2021	06/30/2022	08/31/2022
Unit AMUNDI EURO LIQUIDITY SRI E-C in EUR					
Net assets	6,932,993.25	3,168,028.05	19,434,016.95	2,180,408.87	2,218,381.85
Number of shares/units	348.446	159.894	986.324	111.471	113.471
NAV per share/unit	19,896.8943	19,813.3016	19,703.4817	19,560.3239	19,550.2097
Net Capital Gains and Losses Accumulated per share	-23.25	-31.81	-30.29	-60.85	-9.40
Net income Accumulated on the result	-47.98	-38.35	-77.46	-81.38	-6.33
Unit AMUNDI EURO LIQUIDITY SRI I2-C in EUR					
Net assets	29,786,666,692.86	32,133,241,972.09	38,087,253,342.27	28,288,213,648.19	29,101,920,238.17
Number of shares/units	2,994,995.644	3,242,168.752	3,859,144.859	2,882,531.684	2,966,278.415
NAV per share/unit	9,945.4791	9,911.0331	9,869.3505	9,813.6696	9,810.9200
Net Capital Gains and Losses Accumulated per share	-11.61	-15.91	-15.16	-30.50	-4.71
Net income Accumulated on the result	-13.74	-11.82	-25.48	-24.71	-0.85
Unit AMUNDI EURO LIQUIDITY SRI IC-C in EUR					
Net assets	9,669,746,592.51	10,193,425,784.43	11,692,522,344.98	8,583,690,516.31	6,351,162,167.39
Number of shares/units	41,396.713	43,798.450	50,462.175	37,266.923	27,583.389
NAV per share/unit	233,587.3042	232,734.8521	231,708.6480	230,330.0038	230,253.1486
Net Capital Gains and Losses Accumulated per share	-272.85	-373.53	-356.02	-716.09	-110.71
Net income Accumulated on the result	-369.02	-321.10	-645.85	-651.70	-32.40

UCIT AMUNDI EURO LIQUIDITY SRI

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

	06/28/2019	06/30/2020	06/30/2021	06/30/2022	08/31/2022
Unit AMUNDI EURO LIQUIDITY SRI M-C in EUR					
Net assets	198,609.76	226,526.20	253,060,610.62	90,122,101.25	95,947,068.14
Number of shares/units	1.000	1.145	1,285.338	460.773	490.750
NAV per share/unit	198,609.7600	197,839.4759	196,882.5403	195,588.9369	195,511.0914
Net Capital Gains and Losses Accumulated per share	-232.20	-317.52	-302.59	-608.26	-94.01
Net income Accumulated on the result	-388.45	-319.49	-633.91	-676.12	-40.09
Unit AMUNDI EURO LIQUIDITY SRI P-C in EUR					
Net assets	233,270,757.04	220,729,441.83	229,173,807.62	224,464,105.24	222,236,484.00
Number of shares/units	23,581.557	22,428.497	23,439.528	23,148.988	22,935.001
NAV per share/unit	9,892.0846	9,841.4727	9,777.2364	9,696.4975	9,689.8397
Net Capital Gains and Losses Accumulated per share	-11.56	-15.81	-15.04	-30.18	-4.66
Net income Accumulated on the result	-34.47	-28.14	-48.17	-50.10	-4.78
Unit AMUNDI EURO LIQUIDITY SRI R1-C in EUR					
Net assets				3,195,393.85	3,493,927.03
Number of shares/units				32.000	35.000
NAV per share/unit				99,856.0578	99,826.4865
Net Capital Gains and Losses Accumulated per share				-65.07	-47.99
Net income Accumulated on the result				-77.78	-10.30

UCIT AMUNDI EURO LIQUIDITY SRI

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

	06/28/2019	06/30/2020	06/30/2021	06/30/2022	08/31/2022
Unit AMUNDI EURO LIQUIDITY SRI R-C in EUR					
Net assets	13,949,510.45	11,128,641.23	2,345,555.27	21,064,982.14	22,915,237.64
Number of shares/units	1,402.552	1,123.419	237.920	2,150.631	2,340.457
NAV per share/unit	9,945.8062	9,906.0468	9,858.5880	9,794.7914	9,790.9244
Net Capital Gains and Losses Accumulated per share	-11.60	-15.91	-15.15	-30.45	-4.70
Net income Accumulated on the result	-20.70	-17.14	-31.27	-32.86	-1.97
Unit AMUNDI EURO LIQUIDITY SRI S-C in EUR					
Net assets		309,629.34	995.75	990.18	989.89
Number of shares/units		309.658	1.000	1.000	1.000
NAV per share/unit		999.9074	995.7500	990.1800	989.8900
Net Capital Gains and Losses Accumulated per share		-0.01	-1.24	-2.87	-0.42
Net income Accumulated on the result		-0.09	-1.95	-1.73	-0.17
Unit AMUNDI EURO LIQUIDITY SRI Z-C in EUR					
Net assets				3,042,355,953.10	3,412,559,786.58
Number of shares/units				3,054.617	3,427.273
NAV per share/unit				995,986.0608	995,707.0202
Net Capital Gains and Losses Accumulated per share				-2,175.22	-478.77
Net income Accumulated on the result				-1,778.95	-86.81

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
Deposits				
CM ARKEA 2/12/22	EUR	60,000,000	59,793,785.00	0.15
CMBRFR2BXXX 13/12/22	EUR	45,000,000	44,854,143.16	0.11
DAT BRED 07/12/22	EUR	630,000,000	629,892,410.00	1.61
DAT CRED MUT 1/8/23	EUR	59,000,000	59,007,396.31	0.15
DAT ESTR CM 08/23	EUR	100,000,000	100,011,744.44	0.25
DAT NATEXIS 25/04/23	EUR	200,000,000	199,753,483.33	0.51
Depo-0.09 010922	EUR	700,000,000	699,998,250.00	1.79
TOTAL Deposits			1,793,311,212.24	4.57
Bonds and similar securities				
Listed bonds and similar securities				
CANADA				
BANK OF NOVA SCOTIA TORONTO E3R+0.75% 01-02-24	EUR	126,000,000	127,109,524.50	0.32
CAN IMP BK E3R+0.75% 21-06-23	EUR	154,500,000	155,302,164.00	0.40
ROYAL BANK OF CANADA TORONTO E3R+0.75% 31-01-24	EUR	115,000,000	116,016,957.78	0.30
TOTAL CANADA			398,428,646.28	1.02
FRANCE				
VILOGIA STE ANONYME D HLM E3R+0.75% 27-07-23	EUR	126,000,000	126,191,898.00	0.32
VILOGIA STE ANONYME D HLM E3R+0.8% 21-10-22	EUR	58,000,000	58,041,895.33	0.15
TOTAL FRANCE			184,233,793.33	0.47
GERMANY				
VOLKSWAGEN FINANCIAL SERVICES AG E3R+0.7% 06-04-23	EUR	67,000,000	67,141,174.58	0.17
TOTAL GERMANY			67,141,174.58	0.17
ITALY				
MEDIOBANCABCA CREDITO FINANZ 0.0% 06-12-23	EUR	120,000,000	119,466,000.00	0.31
TOTAL ITALY			119,466,000.00	0.31
LUXEMBOURG				
SG ISSUER OIEST+0.075% 08-02-23	EUR	159,000,000	158,634,273.99	0.40
SG ISSUER OIEST+0.075% 12-12-22	EUR	353,000,000	351,863,766.05	0.90
TRATON FINANCE LUXEMBOURG E3R+0.7% 21-07-23	EUR	44,000,000	44,059,649.33	0.11
TRATON FINANCE LUXEMBOURG E3R+0.75% 27-08-23	EUR	119,000,000	119,174,414.33	0.30
TOTAL LUXEMBOURG			673,732,103.70	1.71
NETHERLANDS				
DE VOLKSBANK NV E3R+0.75% 07-10-22	EUR	51,700,000	51,760,546.44	0.13
THERMO FISHER SCIENTIFIC FINANCE I BV E3R+0.2% 18-11-23	EUR	215,000,000	214,397,414.72	0.55
TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.75% 19-01-23	EUR	72,000,000	72,195,456.00	0.18
TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.75% 23-06-23	EUR	201,000,000	202,003,269.17	0.52
TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.75% 28-09-22	EUR	69,000,000	69,063,518.33	0.18
VOLKSWAGEN FINANCIAL SERVICES NV E3R+0.7% 17-01-24	EUR	100,000,000	100,363,750.00	0.26
VOLKSWAGEN FINANCIAL SERVICES NV E3R+0.7% 26-11-23	EUR	61,700,000	61,937,473.02	0.15
TOTAL NETHERLANDS			771,721,427.68	1.97

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
SWEDEN				
VOLVO TREASURY AB E3R+0.75% 11-01-24	EUR	41,200,000	41,422,054.27	0.11
VOLVO TREASURY AB E3R+0.75% 13-09-23	EUR	105,300,000	105,917,058.00	0.27
VOLVO TREASURY AB E3R+0.75% 15-11-23	EUR	64,000,000	64,370,288.00	0.16
TOTAL SWEDEN			211,709,400.27	0.54
UNITED KINGDOM				
BARCLAYS BK ZCP 01-12-22	EUR	105,000,000	105,126,000.00	0.27
TOTAL UNITED KINGDOM			105,126,000.00	0.27
UNITED STATES OF AMERICA				
ARCHER DANIELS MIDLAND E3R+0.3% 25-09-22	EUR	200,000,000	200,225,800.00	0.51
GEN MILLS 0.0% 11-11-22	EUR	100,000,000	100,025,000.00	0.26
GEN MILLS E3R+0.29% 27-07-23	EUR	215,000,000	215,043,645.00	0.54
GEN MILLS E3R+0.3% 16-05-23	EUR	110,000,000	110,005,646.67	0.28
PROLOGIS EURO FINANCE LLC E3R+0.2% 08-02-24	EUR	49,200,000	49,176,515.20	0.12
PROLOGIS EURO FINANCE LLC E3R+0.28% 23-12-22	EUR	136,000,000	136,029,580.00	0.35
TOTAL UNITED STATES OF AMERICA			810,506,186.87	2.06
TOTAL Listed bonds and similar securities			3,342,064,732.71	8.52
TOTAL Bonds and similar securities			3,342,064,732.71	8.52
Credit instruments				
Credit instruments traded in a regulated market or equivalent				
AUSTRALIA				
MACQUARIE ZCP 06-09-22	EUR	216,000,000	215,998,428.01	0.55
MACQUARIE ZCP 15-09-22	EUR	90,000,000	89,996,864.11	0.23
TOTAL AUSTRALIA			305,995,292.12	0.78
BELGIUM				
BNP PAR FORTIS ZCP 09-09-22	EUR	250,000,000	250,001,430.96	0.63
BNP PARIBAS FORTIS SA 080223 FIX 0.37	EUR	145,000,000	144,262,229.22	0.37
TOTAL BELGIUM			394,263,660.18	1.00
DENMARK				
JYSKE BANK DNK ZCP 19-10-22	EUR	55,000,000	54,967,285.13	0.14
TOTAL DENMARK			54,967,285.13	0.14
FINLAND				
NORDEA BKP ZCP 24-07-23	EUR	215,000,000	211,530,718.96	0.54
TOTAL FINLAND			211,530,718.96	0.54
FRANCE				
ALLI B OISEST+0.05% 30-09-22	EUR	2,000,000	1,991,172.01	
BFCM (BANQUE FEDER 021222 OISEST 0.04	EUR	100,000,000	99,612,406.58	0.25
BFCM (BANQUE FEDER 051022 OISEST 0.07	EUR	41,500,000	41,326,569.63	0.11
BFCM (BANQUE FEDER 080223 OISEST 0.07	EUR	85,000,000	84,745,194.08	0.21
BFCM BANQ FED OISEST 12-09-22	EUR	88,000,000	87,657,351.73	0.22
BFCM B OISEST+0.02% 03-10-22	EUR	61,000,000	60,768,477.84	0.15
BFCM B OISEST+0.13% 03-10-22	EUR	90,000,000	89,912,362.02	0.22
BFCM B OISEST+0.13% 12-09-22	EUR	290,000,000	289,629,809.36	0.74
BFCM B OISEST+0.15% 11-01-23	EUR	80,000,000	79,970,945.96	0.21
BFCM B OISEST+0.16% 16-11-22	EUR	125,000,000	124,958,037.12	0.32

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
BFCM B OISEST+0.17% 14-12-22	EUR	200,000,000	199,925,000.22	0.50
BFCM B OISEST+0.18% 15-02-23	EUR	40,000,000	39,995,573.11	0.10
BNP PA OISEST+0.1% 09-09-22	EUR	138,000,000	137,747,109.25	0.35
BNP PA OISEST+0.13% 04-11-22	EUR	200,000,000	199,815,046.66	0.51
BNP PA OISEST+0.13% 09-11-22	EUR	180,000,000	179,846,687.75	0.46
BNP PA OISEST+0.135% 08-09-22	EUR	100,000,000	99,870,010.94	0.26
BNP PA OISEST+0.14% 02-11-22	EUR	70,000,000	69,937,062.22	0.17
BNP PA OISEST+0.15% 03-11-22	EUR	250,000,000	249,884,712.50	0.64
BNP PA OISEST+0.15% 07-11-22	EUR	70,000,000	69,972,282.14	0.18
BNP PA OISEST+0.18% 04-05-23	EUR	70,000,000	69,998,265.94	0.18
BPCE OISEST+0.06% 01-12-22	EUR	250,000,000	249,078,301.81	0.64
BPCE OISEST+0.07% 04-11-22	EUR	95,000,000	94,639,565.91	0.24
BPCE OISEST+0.07% 23-09-22	EUR	63,000,000	62,729,220.89	0.16
BPCE OISEST+0.15% 10-10-22	EUR	94,000,000	93,892,607.71	0.23
BPCE OISEST+0.16% 07-02-23	EUR	45,000,000	44,981,395.20	0.12
BPCE OISEST+0.17% 05-12-22	EUR	57,000,000	56,973,607.58	0.15
BPCE SA 021222 OISEST 0.06	EUR	93,000,000	92,661,958.23	0.24
BPCE SA 071122 OISEST 0.17	EUR	50,000,000	49,963,568.63	0.13
BPCE SA 080223 OISEST 0.07	EUR	157,000,000	156,517,496.26	0.40
BPCE SA 200223 OISEST 0.2	EUR	140,000,000	139,984,163.82	0.36
BPCE ZCP 07-10-22	EUR	100,000,000	99,962,468.61	0.25
BQ POS OISEST+0.15% 03-02-23	EUR	112,000,000	112,000,264.63	0.29
BRED OISEST+0.13% 13-09-22	EUR	118,000,000	117,853,520.31	0.30
BRED ZCP 05-10-22	EUR	60,000,000	59,979,421.89	0.15
BRED ZCP 13-12-22	EUR	200,000,000	199,499,011.27	0.51
BRED ZCP 22-11-22	EUR	39,000,000	38,936,067.99	0.10
BRED ZCP 26-09-22	EUR	137,000,000	136,974,556.13	0.35
CAIS R OISEST+0.07% 20-10-22	EUR	20,000,000	19,920,531.38	0.05
CAIS R OISEST+0.08% 18-11-22	EUR	20,000,000	19,929,371.14	0.05
CA OISEST+0.15% 07-09-22	EUR	100,000,000	99,948,439.73	0.26
CA OISEST+0.16% 07-10-22	EUR	220,000,000	219,908,781.28	0.56
CA OISEST+0.3% 04-08-23	EUR	200,000,000	200,008,606.28	0.51
CA OISEST+0.3% 11-08-23	EUR	220,000,000	219,991,586.16	0.56
CIE GEN. DES ETS MICHELIN 201022 FIX -0.085	EUR	30,000,000	29,982,155.39	0.08
COVIVIO SA (EX F 120922 FIX -0.23	EUR	28,000,000	27,999,303.11	0.08
CRCA A OISEST+0.065% 19-09-22	EUR	27,000,000	26,891,476.62	0.07
CRCA A OISEST+0.08% 26-10-22	EUR	20,000,000	19,924,046.23	0.05
CRCA A OISEST+0.14% 06-10-22	EUR	10,000,000	9,987,270.42	0.02
CRCAM AQUITAINE 220823 OISEST 0.3	EUR	30,000,000	29,994,604.17	0.07
CRCA N OISEST+0.07% 01-11-22	EUR	60,000,000	59,771,315.43	0.16
CRCA N OISEST+0.07% 18-11-22	EUR	48,000,000	47,824,972.95	0.12
CREDIT INDUSTRIEL ET COMMERCIAL 281022 FIX -0.485	EUR	100,000,000	99,918,268.79	0.26
CREDIT LYONNAIS 101022 OISEST 0.16	EUR	160,000,000	159,940,131.87	0.40
CREDIT MUTUEL ARKEA 101022 OISEST 0.14	EUR	83,500,000	83,461,740.00	0.21

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
CRED L OISEST+0.13% 05-09-22	EUR	88,000,000	87,911,920.80	0.22
CRED L OISEST+0.13% 05-10-22	EUR	83,000,000	82,922,377.75	0.21
CRED L OISEST+0.13% 26-10-22	EUR	43,000,000	42,955,449.81	0.11
CRED L OISEST+0.14% 02-11-22	EUR	84,000,000	83,923,592.20	0.22
DASSAULT SYSTEMES 241022 FIX 0.235	EUR	74,200,000	74,145,208.56	0.19
ELECTRICITE DE FRANCE EDF 190922 FIX -0.	EUR	200,000,000	199,979,672.07	0.51
ENGIE OISEST+0.1% 06-09-22	EUR	90,000,000	89,999,243.75	0.23
FINA E3R+0.22% 07-02-24	EUR	40,000,000	39,957,040.00	0.10
GECINA 160922 FIX -0.275	EUR	30,000,000	29,997,101.53	0.07
GECINA 190922 FIX -0.27	EUR	50,000,000	49,992,431.15	0.13
ICADE SA 211022 FIX 0.11	EUR	30,000,000	29,980,164.60	0.08
ICADE ZCP 21-10-22	EUR	30,000,000	29,980,164.60	0.07
ITM ENTREPRISES 051022 FIX 0.59	EUR	21,000,000	20,986,611.76	0.05
ITM ENTREPRISES 190922 FIX 0.59	EUR	21,000,000	20,994,858.36	0.05
LIXX E3R+0.22% 07-02-24	EUR	40,000,000	39,957,040.00	0.10
L OREAL S A 141222 FIX -0.505	EUR	120,000,000	119,748,961.45	0.30
L OREAL S A ZCP 02-12-22	EUR	120,000,000	119,802,369.72	0.30
NATI OISEST+0.17% 12-12-22	EUR	266,000,000	265,887,540.38	0.68
NATIXIS 051022 OISEST 0.07	EUR	305,000,000	303,737,345.58	0.78
SCHNEIDER ELECTRIC SE 101022 FIX 0.0	EUR	15,000,000	14,993,550.95	0.04
SCHNEIDER ELECTRIC SE 111022 FIX 0.0	EUR	50,000,000	49,977,602.87	0.13
SCHNEIDER ELECTRIC SE 120922 FIX -0.25	EUR	50,000,000	49,999,270.39	0.12
SCHNEIDER ELECTRIC SE 160922 FIX -0.205	EUR	20,000,000	19,999,137.54	0.05
SCHNEIDER ELECTRIC SE 260922 FIX -0.11	EUR	35,000,000	34,993,062.41	0.08
SG OISEST+0.07% 05-12-22	EUR	230,000,000	229,192,311.56	0.59
SG OISEST+0.075% 02-02-23	EUR	189,000,000	188,467,586.95	0.48
SG OISEST+0.075% 06-02-23	EUR	189,000,000	188,471,294.76	0.48
SG OISEST+0.08% 04-11-22	EUR	177,000,000	176,340,948.61	0.45
SG OISEST+0.08% 13-01-23	EUR	100,000,000	99,703,703.33	0.26
SG OISEST+0.08% 20-01-23	EUR	150,000,000	149,570,033.33	0.38
SG OISEST+0.08% 24-10-22	EUR	90,000,000	89,654,079.60	0.23
SG OISEST+0.16% 31-10-22	EUR	90,000,000	89,963,179.72	0.23
SG OISEST+0.23% 23-02-23	EUR	245,100,000	245,116,404.00	0.63
SG OISEST+0.28% 14-08-23	EUR	220,000,000	220,021,639.20	0.56
SG ZCP 25-10-22	EUR	93,000,000	92,932,110.00	0.24
SOCIETE GENERALE SA 230223 OISEST 0.23	EUR	104,900,000	104,915,192.96	0.27
THALES SA 071022 FIX -0.085	EUR	40,000,000	39,987,349.81	0.11
VEOLIA ENVIRONNEMENT SA 060922 FIX -0.17	EUR	60,000,000	59,999,073.35	0.16
VEOLIA ENVIRONNEMENT SA 080922 FIX -0.155	EUR	81,000,000	80,998,280.59	0.20
VEOLIA ENVIRONNEMENT SA 221122 FIX 0.58	EUR	30,000,000	29,944,338.91	0.08
VINCI SA 031122 FIX 0.295	EUR	65,000,000	64,923,842.71	0.16
VINCI SA 091122 FIX 0.355	EUR	45,500,000	45,437,383.50	0.12
VINCI SA 161222 FIX 0.57	EUR	50,000,000	49,856,682.25	0.12
VINCI SA 190922 FIX -0.325	EUR	30,000,000	29,994,768.91	0.08
TOTAL FRANCE			9,637,905,797.16	24.56

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
IRELAND				
INTE BANK IREL ZCP 10-10-22	EUR	80,000,000	79,961,180.44	0.20
INTE BANK IREL ZCP 14-11-22	EUR	63,000,000	62,910,302.37	0.16
INTE BANK IREL ZCP 29-09-22	EUR	73,000,000	72,978,792.72	0.19
INTESA SANPAOLO BANK IRELAND PLC 031022 FIX -0.175	EUR	160,000,000	159,942,039.76	0.40
INTESA SANPAOLO BANK IRELAND PLC 071122	EUR	100,000,000	99,882,596.42	0.26
INTESA SANPAOLO BANK IRELAND PLC 101022	EUR	132,000,000	131,935,947.72	0.34
INTESA SANPAOLO BANK IRELAND PLC 171022	EUR	39,000,000	38,975,667.11	0.10
INTESA SANPAOLO BANK IRELAND PLC 201222 FIX -0.47	EUR	50,000,000	49,852,760.36	0.13
JOHNSON CONTROLS INTERNATIONAL 080922	EUR	19,000,000	18,999,294.49	0.05
TOTAL IRELAND			715,438,581.39	1.83
ITALY				
CASSA DEPOSITI E PRESTITI SPA 031022 FIX	EUR	169,000,000	168,962,801.05	0.43
CASSA DEPOSITI E PRESTITI SPA 041122 FIX	EUR	109,000,000	108,924,350.02	0.28
CASSA DEPOSITI E PRESTITI SPA 071022 FIX 0.285	EUR	215,000,000	214,943,243.20	0.55
CASSA DEPOSITI E PRESTITI SPA 140922 FIX	EUR	132,000,000	132,001,553.95	0.34
CASSA DEP ZCP 12-10-22	EUR	124,000,000	123,959,832.10	0.32
ENI SPA 190922 FIX -0.1	EUR	25,000,000	24,997,678.97	0.06
SNAM SPA 140922 FIX -0.195	EUR	15,000,000	14,999,045.64	0.03
SNAM SPA 140922 FIX -0.195	EUR	20,000,000	19,998,727.53	0.06
SNAM SPA 140922 FIX -0.195	EUR	30,000,000	29,998,091.29	0.07
SNAM ZCP 14-09-22	EUR	35,000,000	34,997,773.17	0.09
UNICREDIT 150922 FIX -0.229	EUR	288,000,000	287,989,461.19	0.73
UNICREDIT SPA 101022 FIX 0.262	EUR	287,000,000	286,891,022.98	0.73
TOTAL ITALY			1,448,663,581.09	3.69
LUXEMBOURG				
INTE BANK LUXE ZCP 05-09-22	EUR	45,000,000	45,000,172.50	0.12
INTE BANK LUXE ZCP 14-10-22	EUR	254,000,000	253,857,090.33	0.65
INTE BANK LUXE ZCP 28-09-22	EUR	25,000,000	24,993,309.08	0.06
INTESA SANPAOLO 050922 FIX -0.28	EUR	131,000,000	131,000,502.17	0.34
INTESA SANPAOLO 141122 FIX -0.46	EUR	31,000,000	30,955,863.07	0.08
INTESA SANPAOLO 150922 FIX -0.48	EUR	70,000,000	69,998,521.86	0.17
INTESA SANPAOLO 241022 FIX 0.413	EUR	58,500,000	58,454,462.85	0.15
INTESA SANPAOLO B 190922 FIX -0.275	EUR	57,000,000	56,994,896.11	0.15
INTESA SANPAOLO BANK LUXEMBOURG 171022	EUR	69,000,000	68,956,949.50	0.18
INTESA SANPAOLO BANK LUXEMBOURG SA 15112	EUR	80,000,000	79,883,104.39	0.20
MEDIOBANCA INTERNATIONAL (LUX) 010922 FI	EUR	75,000,000	75,000,000.00	0.19
REPSOL EUROPE FINANCE SARL 070922 FIX -0.1	EUR	110,000,000	109,998,527.85	0.28
REPSOL EUROPE FINANCE SARL 201022 FIX 0.	EUR	100,000,000	99,940,273.26	0.25
REPSOL EUROPE FINANCE SARL 201022 FIX 0.	EUR	45,000,000	44,973,122.97	0.11
REPSOL EUROPE FINANCE SARL 290922 FIX 0.	EUR	83,000,000	82,978,771.67	0.21
REPSOL EUROPE FINANCE SARL 290922 FIX 0.	EUR	100,000,000	99,974,423.70	0.26
TOTAL LUXEMBOURG			1,332,959,991.31	3.40

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
NETHERLANDS				
ABB FINANCE BV 190922 FIX 0.1	EUR	50,000,000	49,995,522.90	0.13
AKZO NOBEL NV 220922 FIX 0.2	EUR	75,000,000	74,985,474.41	0.20
AVERY DENNISON 010922 FIX 0.32	EUR	25,000,000	25,000,000.00	0.07
BMW FINANCE NV 130922 FIX 0.1	EUR	100,000,000	99,993,939.41	0.25
COOP R OISEST+0.18% 13-12-22	EUR	150,000,000	150,026,573.75	0.38
ENEL FINANCE INTERNATIONAL NV 120922 FIX 0.44	EUR	100,000,000	99,986,940.52	0.25
ENEL FINANCE INTERNATIONAL NV 120922 FIX 0.46	EUR	100,000,000	99,986,940.52	0.25
IBERDROLA INTERNATIONAL BV 031022 FIX 0.	EUR	49,000,000	48,985,905.96	0.12
IBERDROLA INTERNATIONAL BV 120922 FIX -0	EUR	80,000,000	79,999,563.49	0.20
ING BANK N.V. 061222 FIX -0.52	EUR	48,000,000	47,900,758.69	0.12
ING BANK N.V. 071122 FIX -0.5	EUR	45,000,000	44,957,656.80	0.12
ING BANK N.V. 080223 FIX -0.32	EUR	30,000,000	29,847,819.71	0.08
ING BANK N.V. 210723 FIX 1.16	EUR	20,000,000	19,688,114.71	0.05
ING BANK N.V. 281022 FIX -0.24	EUR	30,000,000	29,979,569.00	0.07
ING BANK NV ZCP 10-10-22	EUR	34,000,000	33,988,109.37	0.09
ING BANK NV ZCP 12-01-23	EUR	48,000,000	47,826,080.40	0.12
ING BANK NV ZCP 12-09-22	EUR	34,000,000	34,000,338.09	0.09
NATWEST MARKETS NV 230922 FIX -0.47	EUR	65,000,000	64,987,976.10	0.17
TOTAL NETHERLANDS			1,082,137,283.83	2.76
NORWAY				
DNB BANK ASA 020823 FIX 1.05	EUR	200,000,000	196,756,794.63	0.49
DNB BANK ASA 251022 FIX -0.36	EUR	115,000,000	114,950,420.96	0.30
DNB BANK ASA 261022 FIX -0.35	EUR	150,000,000	149,932,876.82	0.38
TOTAL NORWAY			461,640,092.41	1.17
SPAIN				
BANCO NTANDER ZCP 19-10-22	EUR	55,000,000	54,976,266.57	0.14
BANCO NTANDER ZCP 24-10-22	EUR	62,000,000	61,967,372.12	0.16
ENDESA SA 300922 FIX 0.72	EUR	400,000,000	399,756,548.26	1.02
SPAI LETR DEL TESO ZCP 09-09-22	EUR	4,800,000	4,800,071.47	0.01
TOTAL SPAIN			521,500,258.42	1.33
SWEDEN				
SCANIA CV AB ZCP 06-02-23	EUR	20,000,000	19,870,127.68	0.05
SVEN HAND AB ZCP 03-11-22	EUR	130,000,000	129,896,955.99	0.33
SVEN HAND AB ZCP 05-10-22	EUR	413,000,000	412,896,517.77	1.06
SVEN HAND AB ZCP 06-10-22	EUR	150,000,000	149,960,407.76	0.38
SVEN HAND AB ZCP 14-10-22	EUR	300,000,000	299,884,908.20	0.77
SVEN HAND AB ZCP 30-09-22	EUR	100,000,000	99,981,129.40	0.26
SVENSKA HANDELSBANKEN AB 040123 FIX -0.5	EUR	380,000,000	378,789,925.71	0.96
SVENSKA HANDELSBANKEN AB 071122 FIX -0.5	EUR	180,000,000	179,836,144.46	0.45
SVENSKA HANDELSBANKEN AB 220223 FIX -0.33	EUR	50,000,000	49,708,621.56	0.12
TOTAL SWEDEN			1,720,824,738.53	4.38
SWITZERLAND				
ZURCHER KANTONALBANK 220922 FIX -0.21	EUR	50,000,000	49,997,752.00	0.13
TOTAL SWITZERLAND			49,997,752.00	0.13

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
UNITED KINGDOM				
AMCOR UK FINANCE PLC 080922 FIX 0.3	EUR	25,000,000	24,999,043.51	0.06
AMCOR UK FINANCE PLC 140922 FIX -0.07	EUR	15,000,000	14,998,396.84	0.03
AMCOR UK FINANCE PLC 150922 FIX -0.05	EUR	50,000,000	49,993,774.66	0.13
AMCOR UK FINANCE PLC 160922 FIX 0.335	EUR	25,000,000	24,996,414.06	0.06
AMCOR UK FINANCE PLC 210922 FIX -0.05	EUR	28,000,000	27,992,572.64	0.07
AMCOR UK FINANCE PLC 220922 FIX 0.36	EUR	50,000,000	49,985,768.45	0.12
AMCOR UK FINANCE PLC 230922 FIX 0.355	EUR	50,000,000	49,984,777.11	0.13
BARC B OIEST+0.1% 10-02-23	EUR	135,000,000	134,702,772.15	0.34
BARC B OIEST+0.22% 20-02-23	EUR	100,000,000	99,997,576.16	0.25
BARCLAYS BANK PLC 041122 FIX -0.48	EUR	88,000,000	87,910,781.63	0.23
BARCLAYS BANK PLC 101122 FIX -0.48	EUR	435,000,000	434,475,905.39	1.11
BARCLAYS BANK PLC 171122 FIX -0.48	EUR	100,000,000	99,854,290.49	0.26
BARCLAYS BANK PLC 200223 OIEST 0.24	EUR	179,000,000	179,017,284.24	0.46
BARCLAYS BANK PLC 301222 OIEST 0.07	EUR	198,000,000	197,352,652.09	0.51
BARCLAYS BK ZCP 18-10-22	EUR	139,000,000	138,914,636.41	0.35
BARCLAYS BK ZCP 27-09-22	EUR	86,500,000	86,479,428.63	0.22
LLOY BANK CORP MKT ZCP 17-10-22	EUR	120,000,000	119,974,614.86	0.31
LLOY BANK CORP MKT ZCP 18-10-22	EUR	60,000,000	59,985,458.29	0.15
LLOY BANK CORP MKT ZCP 19-10-22	EUR	41,500,000	41,488,622.30	0.11
LLOYDS BANK CORPO 301122 FIX -0.505	EUR	48,000,000	47,934,808.66	0.12
LLOYDS BANK CORPOR 200922 FIX -0.5025	EUR	45,000,000	45,000,714.89	0.11
LLOYDS BANK CORPOR 260922 FIX -0.5025	EUR	36,000,000	36,000,562.79	0.09
MIZUHO INTL ZCP 17-10-22	EUR	40,000,000	40,008,445.83	0.10
NORD BKP LOND BRAN ZCP 03-10-22	EUR	500,000,000	499,869,198.38	1.27
NORD BKP LOND BRAN ZCP 16-09-22	EUR	135,000,000	134,999,550.00	0.35
NORD BKP LOND BRAN ZCP 17-10-22	EUR	100,000,000	99,952,962.82	0.26
NORD BKP LOND BRAN ZCP 20-09-22	EUR	255,000,000	254,984,025.96	0.65
NORDEA BANK ABP. 071122 FIX -0.205	EUR	110,000,000	109,897,597.82	0.28
ROYA BANK OF CANA ZCP 06-12-22	EUR	300,000,000	299,365,003.69	0.77
SSE PLC. 061022 FIX 0.1	EUR	63,500,000	63,465,436.64	0.17
SSE PLC. 111022 FIX 0.1	EUR	62,000,000	61,958,829.80	0.15
THE TORO BANK LOND ZCP 14-12-22	EUR	50,000,000	49,904,493.00	0.13
UBS AG LONDON ZCP 10-11-22	EUR	160,000,000	159,840,445.19	0.40
UBS AG LONDON ZCP 17-11-22	EUR	163,000,000	162,800,949.76	0.41
UBS AG LONDON ZCP 18-11-22	EUR	272,000,000	271,658,556.89	0.69
UNICREDIT SPA-LONDON BRANCH 041122 FIX -	EUR	300,000,000	299,713,624.74	0.76
UNIC SPAL BRAN ZCP 06-10-22	EUR	73,000,000	72,971,915.65	0.19
UNIC SPAL BRAN ZCP 14-10-22	EUR	150,000,000	149,920,150.38	0.39
UNIC SPAL BRAN ZCP 28-10-22	EUR	250,000,000	249,789,112.05	0.64
TOTAL UNITED KINGDOM			5,033,141,154.85	12.83
UNITED STATES OF AMERICA				
FIDELITY NATION 300922 FIX 0.27	EUR	70,000,000	69,980,551.24	0.18
FISERV INC 010922 FIX -0.05	EUR	25,000,000	25,000,000.00	0.06

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
FISERV INC 061022 FIX 0.4	EUR	48,500,000	48,477,440.29	0.12
FISERV INC 131022 FIX 0.42	EUR	50,000,000	49,969,923.00	0.13
TOTAL UNITED STATES OF AMERICA			193,427,914.53	0.49
TOTAL Credit instruments traded in a regulated market or equivalent			23,164,394,101.91	59.03
TOTAL Credit instruments			23,164,394,101.91	59.03
Collective investment undertakings				
General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries				
FRANCE				
AMUNDI EURO LIQUIDITY-RATED SRI I2	EUR	151,421.593	1,485,778,682.28	3.78
BFT AUREUS ISR I2.	EUR	30,452.587	298,754,332.49	0.77
CPR MONETAIRE ISR - Z	EUR	0.209	4,164.59	-0.01
SG MONETAIRE PLUS I2	EUR	509.6226	50,004,219.56	0.13
TOTAL FRANCE			1,834,541,398.92	4.67
TOTAL General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries			1,834,541,398.92	4.67
TOTAL Collective investment undertakings			1,834,541,398.92	4.67
Securities purchased under agreement to resell				
AUSTRALIA				
AUSTRALIA NEW ZEA BANKING GRP LTD GTO 0.25% 29-11-22	EUR	24,000,000	24,028,800.00	0.06
TOTAL AUSTRALIA			24,028,800.00	0.06
GERMANY				
EON SE ZCP 24-10-22	EUR	42,814,000	42,814,000.00	0.11
TOTAL GERMANY			42,814,000.00	0.11
SOUTH KOREA				
KOREA DB 0.625% 17-07-23	EUR	12,500,000	12,425,000.00	0.04
THE EXP IMP KOREA 0.625% 11-07-23	EUR	15,000,000	14,940,000.00	0.04
TOTAL SOUTH KOREA			27,365,000.00	0.08
SPAIN				
BBVA E3R+0.7% 11-07-24 EMTN	EUR	50,000,000	50,000,000.00	0.13
ROYAUME D ESPAGNE ZCP 071022	EUR	400,000,000	400,028,000.00	1.02
SPAI LETR DEL TESO ZCP 07-07-23	EUR	100,728,000	100,270,694.88	0.26
SPAI LETR DEL TESO ZCP 09-09-22	EUR	400,000,000	400,044,000.00	1.02
SPAIN LETRAS DEL TES ZCP 140423	EUR	100,000,000	99,658,000.00	0.25
TOTAL SPAIN			1,050,000,694.88	2.68
UNITED KINGDOM				
CRED SUIS SA AG LONDON BRANCH E3R+1.0% 01-09-23	EUR	10,000,000	10,030,000.00	0.02
TOTAL UNITED KINGDOM			10,030,000.00	0.02
UNITED STATES OF AMERICA				
BK AME 0.75% 26-07-23 EMTN	EUR	55,000,000	54,780,000.00	0.14
BK AMER 1.625% 14-09-22 EMTN	EUR	76,508,000	77,732,128.00	0.19
GEN MILLS 1.0% 27-04-23	EUR	54,486,000	54,540,486.00	0.14
MORGAN STANLEY CAPITAL SERVICE 1.0% 02-12-22	EUR	20,800,000	20,976,800.00	0.05

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
WELL FAR 1.5% 12-09-22 EMTN	EUR	62,858,000	63,800,870.00	0.17
TOTAL UNITED STATES OF AMERICA			271,830,284.00	0.69
TOTAL Securities purchased under agreement to resell			1,426,068,778.88	3.64
Compensations for securities taken in repo			-79,441.80	
Hedges				
Other hedges				
Interest rate swaps				
OISEST/0.0/FIX/0.01	EUR	44,000,000	14,993.80	
OISEST/0.0/FIX/-0.01	EUR	49,995,555	1,947.96	
OISEST/0.0/FIX/0.016	EUR	58,000,000	18,801.40	
OISEST/0.0/FIX/0.017	EUR	29,991,569	9,645.51	
OISEST/0.0/FIX/-0.02	EUR	79,964,482	74,001.88	
OISEST/0.0/FIX/0.026	EUR	49,982,256	3,258.38	
OISEST/0.0/FIX/-0.03	EUR	20,984,523	764.56	
OISEST/0.0/FIX/0.047	EUR	74,154,497	23,079.28	
OISEST/0.0/FIX/0.048	EUR	74,987,085	3,359.38	
OISEST/0.0/FIX/0.049	EUR	49,984,504	2,196.24	
OISEST/0.0/FIX/-0.05	EUR	24,993,255	547.18	
OISEST/0.0/FIX/0.064	EUR	20,979,026	2,898.21	
OISEST/0.0/FIX/-0.07	EUR	108,966,099	83,518.74	
OISEST/0.0/FIX/-0.07	EUR	73,000,000	36,137.44	
OISEST/0.0/FIX/0.078	EUR	214,897,923	32,293.60	
OISEST/0.0/FIX/-0.08	EUR	99,991,111	1,594.77	
OISEST/0.0/FIX/-0.08	EUR	24,993,543	118.03	
OISEST/0.0/FIX/-0.08	EUR	99,959,127	1,370.14	
OISEST/0.0/FIX/-0.08	EUR	24,996,889	28.49	
OISEST/0.0/FIX/-0.09	EUR	101,000,000	48,733.20	
OISEST/0.0/FIX/0.102	EUR	20,986,941	2,420.05	
OISEST/0.0/FIX/0.105	EUR	27,482,899	3,040.87	
OISEST/0.0/FIX/0.114	EUR	286,872,644	38,048.90	
OISEST/0.0/FIX/0.115	EUR	79,963,416	10,436.50	
OISEST/0.0/FIX/0.115	EUR	131,939,637	17,220.22	
OISEST/0.0/FIX/-0.12	EUR	20,000,000	78,290.39	
OISEST/0.0/FIX/0.123	EUR	99,919,842	20,891.82	
OISEST/0.0/FIX/-0.13	EUR	30,006,943	18,120.66	
OISEST/0.0/FIX/0.141	EUR	49,967,354	8,476.62	
OISEST/0.0/FIX/0.142	EUR	115,000,000	31,845.80	
OISEST/0.0/FIX/0.16	EUR	38,979,524	6,930.65	
OISEST/0.0/FIX/0.16	EUR	68,963,774	12,261.91	
OISEST/0.0/FIX/0.163	EUR	64,951,034	20,662.03	
OISEST/0.0/FIX/0.165	EUR	44,962,081	7,602.53	
OISEST/0.0/FIX/0.167	EUR	126,000,000	31,873.53	
OISEST/0.0/FIX/-0.17	EUR	82,999,158	29,487.77	
OISEST/0.0/FIX/-0.17	EUR	99,999,000	35,651.99	
OISEST/0.0/FIX/-0.18	EUR	28,002,411	6,487.19	

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
OISEST/0.0/FIX/0.183	EUR	93,000,000	18,121.89	
OISEST/0.0/FIX/0.199	EUR	144,680,296	413,944.10	
OISEST/0.0/FIX/-0.20	EUR	61,984,159	35,480.70	
OISEST/0.0/FIX/-0.20	EUR	50,000,000	28,493.02	
OISEST/0.0/FIX/-0.20	EUR	41,200,000	23,583.52	
OISEST/0.0/FIX/0.208	EUR	69,983,728	4,444.53	
OISEST/0.0/FIX/0.215	EUR	49,200,000	16,141.12	
OISEST/0.0/FIX/-0.22	EUR	15,000,000	8,640.79	
OISEST/0.0/FIX/0.221	EUR	45,458,758	15,639.64	
OISEST/0.0/FIX/-0.23	EUR	51,700,000	27,867.15	
OISEST/0.0/FIX/-0.23	EUR	40,008,690	21,360.88	
OISEST/0.0/FIX/-0.24	EUR	67,000,000	35,848.91	
OISEST/0.0/FIX/-0.24	EUR	48,992,923	15,968.25	
OISEST/0.0/FIX/-0.24	EUR	201,000,000	440,520.60	
OISEST/0.0/FIX/-0.24	EUR	63,483,776	33,480.88	
OISEST/0.0/FIX/-0.25	EUR	200,047,261	55,342.75	
OISEST/0.0/FIX/-0.25	EUR	62,000,000	43,413.53	
OISEST/0.0/FIX/-0.26	EUR	41,500,000	25,463.98	
OISEST/0.0/FIX/-0.26	EUR	55,000,000	34,054.48	
OISEST/0.0/FIX/-0.26	EUR	30,000,000	19,163.43	
OISEST/0.0/FIX/0.263	EUR	58,458,419	7,360.76	
OISEST/0.0/FIX/-0.27	EUR	55,000,000	34,975.56	
OISEST/0.0/FIX/0.271	EUR	399,760,143	7,648.10	
OISEST/0.0/FIX/0.279	EUR	65,000,000	25,669.43	
OISEST/0.0/FIX/-0.28	EUR	169,052,124	62,309.20	
OISEST/0.0/FIX/-0.28	EUR	25,004,375	8,055.10	
OISEST/0.0/FIX/0.283	EUR	110,000,000	44,675.33	0.01
OISEST/0.0/FIX/0.286	EUR	217,000,000	101,279.20	
OISEST/0.0/FIX/-0.29	EUR	35,010,162	10,792.17	
OISEST/0.0/FIX/-0.3	EUR	34,000,000	17,944.18	
OISEST/0.0/FIX/-0.30	EUR	73,000,000	34,285.86	
OISEST/0.0/FIX/-0.31	EUR	201,000,000	59,199.10	
OISEST/0.0/FIX/-0.31	EUR	150,000,000	72,970.99	
OISEST/0.0/FIX/-0.31	EUR	413,000,000	197,376.90	
OISEST/0.0/FIX/-0.31	EUR	136,000,000	39,360.03	
OISEST/0.0/FIX/-0.31	EUR	200,000,000	80,670.07	
OISEST/0.0/FIX/-0.31	EUR	60,000,000	27,474.71	
OISEST/0.0/FIX/-0.32	EUR	50,004,305	14,219.47	
OISEST/0.0/FIX/-0.32	EUR	50,026,555	14,461.62	
OISEST/0.0/FIX/-0.32	EUR	154,500,000	38,182.89	
OISEST/0.0/FIX/-0.33	EUR	73,000,000	29,610.69	
OISEST/0.0/FIX/-0.33	EUR	160,094,945	72,924.81	
OISEST/0.0/FIX/-0.34	EUR	25,000,000	9,656.39	
OISEST/0.0/FIX/-0.34	EUR	100,000,000	143,543.83	

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
OISEST/0.0/FIX/-0.34	EUR	86,500,000	31,927.88	
OISEST/0.0/FIX/-0.34	EUR	15,001,808	4,252.38	
OISEST/0.0/FIX/-0.35	EUR	20,010,483	3,602.04	
OISEST/0.0/FIX/-0.35	EUR	110,116,004	146,981.83	
OISEST/0.0/FIX/-0.36	EUR	130,000,000	158,837.68	
OISEST/0.0/FIX/-0.37	EUR	300,000,000	214,963.70	
OISEST/0.0/FIX/-0.37	EUR	132,067,501	21,577.26	
OISEST/0.0/FIX/-0.37	EUR	50,038,279	13,523.89	
OISEST/0.0/FIX/-0.37	EUR	100,000,000	80,138.92	
OISEST/0.0/FIX/-0.38	EUR	150,000,000	113,753.47	
OISEST/0.0/FIX/-0.38	EUR	30,097,381	166,013.35	
OISEST/0.0/FIX/-0.38	EUR	110,018,947	26,339.09	
OISEST/0.0/FIX/-0.38	EUR	60,018,088	14,058.98	
OISEST/0.0/FIX/-0.38	EUR	81,021,628	20,405.39	
OISEST/0.0/FIX/-0.39	EUR	25,001,944	5,124.39	
OISEST/0.0/FIX/-0.39	EUR	50,032,660	8,766.26	
OISEST/0.0/FIX/-0.39	EUR	28,016,825	4,835.69	
OISEST/0.0/FIX/-0.39	EUR	168,098,374	41,818.01	
OISEST/0.0/FIX/-0.39	EUR	150,267,350	161,444.71	
OISEST/0.0/FIX/-0.39	EUR	30,022,704	6,838.56	
OISEST/0.0/FIX/-0.39	EUR	120,070,267	29,870.00	
OISEST/0.0/FIX/-0.39	EUR	100,000,000	64,580.84	
OISEST/0.0/FIX/-0.39	EUR	80,041,799	13,815.17	
OISEST/0.0/FIX/-0.40	EUR	30,036,644	35,094.38	
OISEST/0.0/FIX/-0.40	EUR	90,000,000	20,093.69	
OISEST/0.0/FIX/-0.40	EUR	106,000,000	24,115.01	
OISEST/0.0/FIX/-0.40	EUR	25,083,695	165,979.20	
OISEST/0.0/FIX/-0.40	EUR	25,083,695	165,979.20	
OISEST/0.0/FIX/0.405	EUR	29,955,599	8,990.12	
OISEST/0.0/FIX/0.409	EUR	49,903,602	37,640.05	
OISEST/0.0/FIX/-0.41	EUR	20,009,971	5,314.71	
OISEST/0.0/FIX/-0.41	EUR	138,000,000	58,927.97	
OISEST/0.0/FIX/-0.41	EUR	34,000,000	6,713.13	
OISEST/0.0/FIX/-0.41	EUR	15,007,478	3,986.03	
OISEST/0.0/FIX/-0.41	EUR	30,014,957	7,972.06	
OISEST/0.0/FIX/-0.42	EUR	45,000,000	7,268.14	
OISEST/0.0/FIX/-0.42	EUR	131,095,845	19,837.76	
OISEST/0.0/FIX/-0.42	EUR	115,210,835	135,141.60	0.01
OISEST/0.0/FIX/-0.43	EUR	57,054,042	18,449.73	
OISEST/0.0/FIX/-0.43	EUR	100,000,000	60,775.55	
OISEST/0.0/FIX/-0.44	EUR	48,000,000	224,640.85	
OISEST/0.0/FIX/-0.44	EUR	75,053,705	11,103.53	
OISEST/0.0/FIX/-0.44	EUR	135,000,000	33,981.44	
OISEST/0.0/FIX/-0.45	EUR	250,000,000	48,290.63	
OISEST/0.0/FIX/0.474	EUR	61,700,000	15,333.70	

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
OISEST/0.0/FIX/-0.50	EUR	40,000,000	49,868.33	
OISEST/0.0/FIX/-0.50	EUR	30,046,655	14,095.24	
OISEST/0.0/FIX/0.505	EUR	119,000,000	36,093.99	
OISEST/0.0/FIX/-0.51	EUR	254,000,000	303,994.46	
OISEST/0.0/FIX/-0.52	EUR	50,223,536	188,516.26	
OISEST/0.0/FIX/-0.53	EUR	382,008,515	1,899,464.13	
OISEST/0.0/FIX/-0.53	EUR	63,294,389	145,321.23	
OISEST/0.0/FIX/-0.53	EUR	45,228,655	93,031.50	
OISEST/0.0/FIX/-0.53	EUR	100,467,284	204,621.33	
OISEST/0.0/FIX/-0.53	EUR	31,144,858	72,451.78	
OISEST/0.0/FIX/-0.53	EUR	437,115,639	934,558.72	0.01
OISEST/0.0/FIX/-0.54	EUR	70,284,888	30,302.51	
OISEST/0.0/FIX/-0.54	EUR	160,780,320	356,566.57	
OISEST/0.0/FIX/-0.54	EUR	301,447,786	618,447.01	
OISEST/0.0/FIX/-0.54	EUR	35,172,481	92,966.71	
OISEST/0.0/FIX/-0.54	EUR	163,803,273	426,093.23	
OISEST/0.0/FIX/-0.54	EUR	120,603,974	403,967.18	
OISEST/0.0/FIX/-0.54	EUR	120,617,578	472,797.97	
OISEST/0.0/FIX/-0.54	EUR	238,167,949	629,517.43	
OISEST/0.0/FIX/-0.54	EUR	84,426,824	176,219.32	
OISEST/0.0/FIX/-0.54	EUR	88,429,176	176,950.41	
OISEST/0.0/FIX/-0.54	EUR	251,193,728	448,136.06	
OISEST/0.0/FIX/-0.54	EUR	100,487,700	260,377.83	
OISEST/0.0/FIX/-0.54	EUR	96,487,799	201,393.50	
OISEST/0.0/FIX/-0.55	EUR	502,489,556	552,942.09	
OISEST/0.0/FIX/-0.55	EUR	256,269,673	181,132.53	
OISEST/0.0/FIX/-0.55	EUR	36,154,424	31,824.88	
OISEST/0.0/FIX/-0.55	EUR	39,198,168	114,507.46	
OISEST/0.0/FIX/-0.55	EUR	301,616,328	1,091,602.12	0.01
OISEST/0.0/FIX/-0.55	EUR	50,238,745	219,901.90	
OISEST/0.0/FIX/-0.55	EUR	100,492,805	180,297.73	
OISEST/0.0/FIX/-0.55	EUR	547,769,278	643,572.44	
OISEST/0.0/FIX/-0.55	EUR	48,253,707	175,613.92	
OISEST/0.0/FIX/-0.55	EUR	45,189,229	31,216.68	
OISEST/0.0/FIX/-0.56	EUR	48,246,351	163,326.60	
OISEST/0.0/FIX/-0.56	EUR	120,600,000	192,883.16	
OISEST/0.0/FIX/-0.56	EUR	125,000,000	176,185.93	
OISEST/0.0/FIX/-0.56	EUR	216,808,575	92,626.81	
OISEST/0.0/FIX/-0.56	EUR	139,700,000	222,873.03	
OISEST/0.0/FIX/0.727	EUR	197,898,972	1,375,884.14	0.01
OISEST/0.0/FIX/0.865	EUR	19,768,141	93,974.94	
OISEST/0.0/FIX/0.904	EUR	212,443,828	976,073.53	
TOTAL Interest rate swaps			20,431,948.72	0.05
TOTAL Other hedges			20,431,948.72	0.05
TOTAL Hedges			20,431,948.72	0.05

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3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
Receivables			9,961,879.25	0.03
Payables			-36,169,075.38	-0.10
Financial accounts			7,685,547,220.71	19.59
Net assets			39,240,072,756.16	100.00

Unit AMUNDI EURO LIQUIDITY SRI BDF-D	EUR	277,449.785	99.5440
Unit AMUNDI EURO LIQUIDITY SRI Z-C	EUR	3,427.273	995,707.0202
Unit AMUNDI EURO LIQUIDITY SRI R-C	EUR	2,340.457	9,790.9244
Unit AMUNDI EURO LIQUIDITY SRI IC-C	EUR	27,583.389	230,253.1486
Unit AMUNDI EURO LIQUIDITY SRI I2-C	EUR	2,966,278.415	9,810.9200
Unit AMUNDI EURO LIQUIDITY SRI R1-C	EUR	35.000	99,826.4865
Unit AMUNDI EURO LIQUIDITY SRI P-C	EUR	22,935.001	9,689.8397
Unit AMUNDI EURO LIQUIDITY SRI M-C	EUR	490.750	195,511.0914
Unit AMUNDI EURO LIQUIDITY SRI E-C	EUR	113.471	19,550.2097
Unit AMUNDI EURO LIQUIDITY SRI S-C	EUR	1.000	989.8900

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