

AMUNDI EURO LIQUIDITY-RATED SRI

UCITS

Asset Management Company

Amundi Asset Management

Delegated fund accountant

CACEIS Fund Administration France

Custodian

CACEIS BANK

Auditors

PRICEWATERHOUSECOOPERS AUDIT

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Contents

	Pages
Informations about the Fund	3
Activity report	13
Significant events during the financial period	25
Specific details	26
Regulatory information	27
Auditor's Certification	33
Annual accounts	38
Balance Sheet Asset	39
Balance Sheet Liabilities	40
Off-balance sheet	41
Income Statement	44
Notes to the annual accounts	45
Accounting rules and methods	46
Changes in net assets	52
Additional information	53
Table of profit (loss) of the fund over the past five financial periods	74
Portfolio	78

Informations about the Fund

Classification

Money market UCI with a standard variable net asset value.

Allocation of net profit

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

Allocation of net capital gains realised

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

Investment objective

The Fund seeks to outperform the compounded €STR benchmark index, 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 compounded €STR.

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

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

Investment strategy

1. Strategies used

The UCI promotes environmental, social and governance (ESG) criteria within the meaning of Article 8 of the "Disclosure" Regulation. The UCI carries a sustainability risk, as defined in the risk profile.

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).

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

The Fund is comprised of high-quality money market instruments and derivatives. It is in line with the principles of Socially Responsible Investment (SRI). To select stocks eligible for the Fund, the management team relies on a credit analysis combined with a non-financial analysis based on ESG (Environment, Social, and 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 investment process stages

The portfolio is built in three stages:

- The first stage 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:
- A system, notably defining the list of authorised instruments and limits by issuer or 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 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:

1. Analysis of asset liquidity and liquidity management: this is ensured by using various interest rate instruments available on the capital markets. The Fund includes assets of varying maturities which are adjusted based on inflows and outflows to ensure its liquidity.
2. Choice of a weighted average maturity (1): 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.
3. 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:
 - studies carried out by the credit analysis team on behalf of the fixed income management team or other financial market institutions.
 - the management team's assessment of the premium on the securities of this issuer to cover the credit and/or liquidity risk.
 - the more diversification a new issuer can bring to the portfolio, the more interest will be shown in its contribution.
 - 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.
 - 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.
4. 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.
5. Management of the portfolio's average ESG rating by optimising the issuers' ESG rating/return profile.

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 two years. Fixed-rate securities with a maturity of more than 397 days will be covered by interest-rate risk hedging.

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

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 covered by a swap are updated in relation to a money market rate or index.
Creditworthiness of instruments	To evaluate the creditworthiness of securities at the time of their acquisition, the Management Company may rely, although not exclusively, on investment-grade ratings from recognised rating agencies that it deems most appropriate; however, the Management Company strives to avoid any automatic dependence on such ratings throughout the securities' holding period.

¹ WAM = it is used to measure the average term until the maturity of all the securities 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.

Extra-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.

o 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).

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

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

In order to reconcile the search for profitability with the development of socially responsible practices, ESG criteria are conceived in accordance with a combination of regulatory, best-in-class and engagement-based approaches.

1. The fund applies the Amundi exclusion policy, which includes the following rules:
 - legal exclusions on controversial weapons (anti-personnel mines, cluster bombs, chemical weapons, biological weapons and depleted uranium weapons etc.);
 - companies that seriously and repeatedly contravene one or more of the ten principles of the Global Compact*, without credible corrective action;
 - the Amundi Group sector-based exclusions on Coal and Tobacco; (details of this policy can be found in the Amundi Responsible Investment Policy available on the website at www.amundi.co.uk).

* 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. 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 have been assigned an ESG rating.

3. 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.

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 exclusions mentioned above and in particular 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.co.uk) as well as the Group's engagement policy.

4. Lastly, an active engagement policy promotes dialogue with issuers and supports them in the improvement of their socially responsible practices. When there are deficiencies in the information collected, or even contradictions between the various contributors (non-financial rating agencies), the non-financial analysts broaden their information sources by drawing on the companies' reports, which remain a key factor in assessing companies' performance. The company is also contacted directly for a more in-depth analysis. The various data obtained are supplemented by other stakeholders: the media, NGOs, corporate and voluntary sector partners, etc.

Credit Analysis of issuers

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

Internal credit quality assessment procedure

1) 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.

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

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

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

II) Description of the parties involved in the procedure

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

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

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

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

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

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

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

III) Description of the methodology

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

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

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

The criteria used for analysis are:

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

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

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

The risk code represents the credit quality on a scale from 1 (solid) to 6 (low) in terms of a medium to long-term investment, with monitoring reports and alerts for 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) Framework for reviewing the methodology

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

2. Description of the assets used (excluding derivatives)

▪ Money market instruments:

The portfolio includes:

up to 100% of net assets

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

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

- 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 UCI and 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

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:

- Type of markets:
 - ☒ regulated
 - ☒ organised
 - ☒ over-the-counter
- Categories of risks in which the manager intends to trade:
 - ☐ equity
 - ☒ interest rate
 - ☒ currency
 - ☐ credit
 - ☐ other risks
- Types of transactions and description of all operations that must be limited to the achievement of the investment objective:
 - ☒ hedging
 - ☐ exposure
 - ☐ arbitrage
 - ☐ other
- Types of instruments used:
 - ☒ futures: interest-rate
 - ☒ options: interest-rate

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

- ☒ currency and interest rate swaps
- ☒ total return swap
- ☐ other

- Strategy for using derivatives to achieve the investment objective:
- ☒ derivatives are used as inexpensive, liquid substitutes for real securities to cover the portfolio's total 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. The commitment arising from this type of instrument will not exceed 10% of net assets.
- ☒ interest-rate swaps are used to reduce the weighted average maturity in view of changes in interest rates.
- ☒ currency swaps and forward foreign exchange contracts are used in the EUR units to hedge securities issued and denominated in a currency other than the euro.

4. Embedded derivatives

- Types of risks in which the manager intends to trade:
 - ☐ equity
 - ☒ interest rate
 - ☐ currency
 - ☒ credit
- Purpose and description of the transactions, which 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:
 - ☐ general hedging of the portfolio, particular risks, particular securities
 - ☐ constructing synthetic exposure to particular assets or particular risks
 - ☒ exposure to the credit market (callable and puttable bonds only)

5. Deposits

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

6. Cash borrowings

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

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

7. Transactions involving temporary acquisition/disposal of securities

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

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

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

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

- Types of transactions and description of all operations that must be limited to the achievement of the investment objective:
 - ☒ cash management
 - ☐ optimisation of the Fund's income
 - ☐ possible contribution to the leverage effect of the UCITS
 - ☐ other

Possible leverage effects: n/a.

- Fees: See Costs and Fees section

The Fund's commitments arising from derivatives and temporary purchases or sales of securities must not exceed 100% of the net assets. The Fund's exposure arising from commitments and real securities is limited to 100% of the 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.

For bonds, the securities will also be issued by high-quality issuers located in the OECD 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.

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

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 authorized non-member country, in accordance with the Risk Policy of the Management Company.

Reuse of securities received as collateral:

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

Risk profile

The main risks related to this type of investment are:

Interest rate risk

The principal specific management-related risks are:

Credit risk

Other risks include:

Capital risk

Counterparty risk

Liquidity risk linked to temporary purchases and sales of securities

Legal risk

Sustainability risk

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Activity report

April 2021

Monetary policy: The European Central Bank (ECB) left its key rates unchanged, the refi rate remains at 0.00% with the deposit facility and marginal rates at respectively -0.50% and 0.25%. At the press conference on April 22, Christine Lagarde confirmed the ECB's very accommodative monetary policy stance. The pace of PEPP asset purchases will be significantly brisker this quarter than in the first months of the year. Nonetheless, the ECB will be flexible in its purchases depending on the market conditions to avoid any tightening in financing conditions that would be incompatible with the fight against the pandemic, while maintaining an inflation target of 2%. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions. - Interest rate risk: The portfolio's weighted average maturity (WAM) was 52 days at the end of the period. - Credit risk: Short-term spreads tightened slightly along the short end of the curve, at respectively EONIA -8bp to EONIA -3bp 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 17% of fund assets, including nearly 3% 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 119 days. Its average long-term rating remains good at A+. On 10/14/2020, Fitch Ratings assigned Amundi 3 M a rating of 'A+/S1,' reflecting the fund's high credit quality and very low volatility.

May 2021

Monetary policy: The European Central Bank (ECB) left its key rates unchanged, the refi rate remains at 0.00% with the deposit facility and marginal rates at respectively -0.50% and 0.25%. The ECB still has plenty of time before it decides in what conditions it will exit the purchases program launched at the start of the pandemic and could opt for increased flexibility in this area. According to the Governor of Banque de France, any idea of a reduction in purchases as from the third quarter is purely speculative. Mr Villeroy de Galhau stressed that the ECB still has numerous unconventional monetary policy instruments that it could use even after the Covid crisis. Moreover, he does not consider the present deposit facility rate to be an insurmountable floor. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions. - Interest rate risk: The portfolio's weighted average maturity (WAM) was 49 days at the end of the period. - Credit risk: Short-term spreads tightened slightly along the short end of the curve, at respectively EONIA -8bp to EONIA -3bp 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 17% of fund assets, including nearly 3% in puttables, most of which are matched with three-month puts. BBB-rated issuers represented about 19% of the portfolio at month-end. - Average life and average rating: The weighted average life (WAL) of this money market portfolio is 119 days. Its average long-term rating remains good at A+. On 10/14/2020, Fitch Ratings assigned Amundi 3 M a rating of 'A+/S1,' reflecting the fund's high credit quality and very low volatility.

June 2021

Monetary policy: The European Central Bank (ECB) left its key rates unchanged, the refi rate remains at 0.00% with the deposit facility and marginal rates at respectively -0.50% and 0.25%. The June 2021 TLTRO III operation once again attracted a great deal of interest with €110 billion allocated. This 8th tranche (maturing March 2024) of TLTRO III attracted 224 banks, with an average allocation of €490 million per bank. Following this tranche, LTRO and TLTRO funding now totals €2.2 trillion. Excess liquidity within the Euro system has increased strongly, reaching €4.211 trillion as at June 14, 2021. Moreover, he does not consider the present deposit facility rate to be an insurmountable floor. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions. - Interest rate risk: The portfolio's weighted average maturity (WAM) was 53 days at the end of the period. - Credit risk: Short-term spreads tightened slightly along the short end of the curve, at respectively EONIA -8bp to EONIA -3bp 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 17% of fund assets, including nearly 3% in puttables, most of which are matched with three-month puts. BBB-rated issuers represented about 20% of the portfolio at month-end. - Average life and average rating: The weighted average life (WAL) of this money market portfolio is 129 days. Its average long-term rating remains good at A+. On 10/14/2020, Fitch Ratings assigned Amundi 3 M a rating of 'A+/S1,' reflecting the fund's high credit quality and very low

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

volatility. - SRI profile: The portfolio had an average SRI rating of C+ at month-end, which is better than that of its investment universe (C-).

July 2021

Monetary policy: The European Central Bank (ECB) left its key rates unchanged, the refi rate remains at 0.00% with the deposit facility and marginal rates at respectively -0.50% and 0.25%. It unveiled the broad outlines of its monetary policy strategy review and decided to adjust its stance with regard to its inflation target. Although the right level of inflation for maintaining price stability - the ECB's central mission - continues to be set at 2% over the medium term, the ECB has dropped the stipulation "below, but close to, 2% over the medium term" that it had always used in previous statements. The Governing Council considers that price stability is best maintained by aiming for 2% inflation over the medium term, which can also imply a transitory period in which inflation is moderately above target. The ECB has also committed to an ambitious climate-related action plan, given the strong implications of climate change for price stability. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions. - Interest rate risk: The portfolio's weighted average maturity (WAM) was 53 days at the end of the period. - Credit risk: Short-term spreads tightened slightly along the short end of the curve, at respectively €STR +1bp to €STR +6bp on maturities of three months to one year. 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 15% of fund assets, including nearly 3% in puttables, most of which are matched with three-month puts. BBB-rated issuers represented about 21% of the portfolio at month-end. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 124 days. Its average long-term rating remains good at A+. On 10/14/2020, Fitch Ratings assigned Amundi 3 M a rating of 'Af/S1,' reflecting the fund's high credit quality and very low volatility. - SRI profile: The portfolio had an average SRI rating of C+ at month-end, which is better than that of its investment universe (C-).

August 2021

Monetary policy: The European Central Bank (ECB) left its key rates unchanged, the refi rate remains at 0.00% with the deposit facility and marginal rates at respectively -0.50% and 0.25%. In an environment of abundant liquidity within the Eurosystem, short-term interest rates continued to benefit to the full from the ECB's accommodative monetary policy and remain low. Overall, the ECB's activity diminished in August. Net securities purchases under the PEPP amounted to €16.6 billion last week compared with a weekly average of €20 billion before the summer. Out of a total budget of €1.85 trillion to be used up to end-March 2022 at the earliest, the ECB has to date consumed only €1.272 trillion. Excess liquidity has increased strongly, reaching €4.311 trillion as at August 22, 2021. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions. - Interest rate risk: The portfolio's weighted average maturity (WAM) was 49 days at the end of the period. - Credit risk: Short-term spreads have tightened slightly along the short end of the curve, at respectively €STR flat to €STR +6bp on maturities of three months to one year. 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 16% of fund assets, including nearly 2% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 22% of the portfolio at month-end. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 117 days. Its average long-term rating remains good at A+. On 10/14/2020, Fitch Ratings assigned Amundi 3 M a rating of 'Af/S1,' reflecting the fund's high credit quality and very low volatility. - SRI profile: The portfolio had an average SRI rating of C+ at month-end, which is better than that of its investment universe adjusted for 20% of the worst-rated issuers (C-) (rating of investment universe is D+).

September 2021

Monetary policy: The European Central Bank (ECB) left its key rates unchanged, the refi rate remains at 0.00% with the deposit facility and marginal rates at respectively -0.50% and 0.25%. After a joint assessment of financing conditions and the inflation outlook, the Governing Council considers that the favorable financing conditions can be maintained with a slightly slower pace of PEPP purchases than in the previous two quarters. Tapering is not on the agenda as PEPP purchases will continue at a pace of close to €70 billion a month. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions. - Interest rate risk: The portfolio's weighted average maturity (WAM) was 53 days at the end of the period. - Credit risk: Short-term spreads have tightened slightly along the short end of the curve, at respectively €STR flat to €STR +6bp on maturities of three months to one year. Note that in the country allocation, puttables

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

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 15% of fund assets, including nearly 2% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 22% of the portfolio at month-end. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 126 days. Its average long-term rating remains good at A+. On 10/14/2020, Fitch Ratings assigned Amundi 3 M a rating of 'A+/S1,' reflecting the fund's high credit quality and very low volatility.- Social responsibility: The portfolio had an average SRI rating of C+ at month-end, which is better than that of its investment universe adjusted for 20% of the worst-rated issuers C- (rating of investment universe is D+).

October 2021

Monetary policy: The European Central Bank (ECB) left its key rates unchanged; the refi rate remains at 0.00% with the deposit facility and marginal rates at respectively -0.50% and 0.25%. The growing threat of more lasting inflation than initially foreseen is prompting some central banks to start tightening their monetary policies. For its part, the ECB, despite the concerns of some national central bank governors, seems more serene: the price rises linked to the post-pandemic period, tax regimes and raw materials shortages does not seem likely to trigger any significant wage increases; no rise in medium-term inflation expectations has been seen for the moment. Mrs. Lagarde's message is simple: the ECB does not intend to react as long as there is no change in the medium-term inflation outlook. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions. - Interest rate risk: The portfolio's weighted average maturity (WAM) was 67 days at the end of the period. - Credit risk: Short-term spreads have tightened slightly along the short end of the curve, at respectively €STR flat to €STR +5bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 14% of fund assets, including nearly 2% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 21% of the portfolio at month-end. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 129 days. Its average long-term rating remains good at A+. The portfolio is rated 'A+/S1,' reflecting the fund's high credit quality and very low volatility.- SRI profile: The portfolio had an average SRI rating of C+ at month-end, which is better than that of its investment universe adjusted for 20% of the worst-rated issuers C- (rating of investment universe is D+).

November 2021

Monetary policy: The European Central Bank (ECB) left its key rates unchanged; the refi rate remains at 0.00% with the deposit facility and marginal rates at respectively -0.50% and 0.25%. Volatility is likely to remain high over the coming weeks, up to the end of the year, in an environment of high inflationary fears and worries about the economy due to the upsurge in the epidemic. In short maturities, the strong demand for government bonds in the run-up to the end of the year has led to their scarcity. We have seen a sudden and spectacular fall in their yields. This seasonal phenomenon began in November, a little earlier than in previous years. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions. - Interest rate risk: The portfolio's weighted average maturity (WAM) was 58 days at the end of the period. - Credit risk: Short-term spreads have tightened slightly along the short end of the curve, at respectively €STR -4bp to €STR +5bp on maturities of three months to one year. 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 1% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 23% of the portfolio at month-end. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 141 days. The portfolio's average long-term rating remains good at A. The portfolio is rated 'A+/S1,' reflecting the fund's high credit quality and very low volatility. - SRI profile: The portfolio had an average SRI rating of C+ at month-end, which is better than that of its investment universe adjusted for 20% of the worst-rated issuers C- (rating of investment universe is D+).

December 2021

Monetary policy: The European Central Bank (ECB) left its key rates unchanged; the refi rate remains at 0.00% with the deposit facility and marginal rates at respectively -0.50% and 0.25%. At its monetary policy meeting on Thursday, December 16, the ECB confirmed that asset purchases under the pandemic emergency purchase program (PEPP) launched in March 2020 would diminish gradually and cease completely at the end of March 2022. The Governing Council also decided to extend the time for reinvesting securities that reach maturity to at least the end of 2024. These reinvestments are expected to represent €15 billion a month

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

compared with the €60 billion a month currently invested through the PEPP. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions.- Interest rate risk: The portfolio's weighted average maturity (WAM) was 48 days at the end of the period.- Credit risk: Short-term spreads have tightened slightly along the short end of the curve, at respectively €STR -4bp to €STR +4bp on maturities of three months to one year. 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 25% of the portfolio at month-end. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 134 days. The portfolio's average long-term rating remains good at A. The portfolio is rated 'Af/S1,' reflecting the fund's high credit quality and very low volatility. - SRI profile: The portfolio had an average SRI rating of C+ at month-end, which is better than that of its investment universe adjusted for 20% of the worst-rated issuers C- (rating of investment universe is D+).

January 2022

Monetary policy: The European Central Bank (ECB) left its key rates unchanged; the refi rate remains at 0.00% with the deposit facility and marginal rates at respectively -0.50% and 0.25%. The ECB members have said that an interest-rate hike in 2022 is highly unlikely and would be counterproductive, as it would endanger the healthy recovery of the Eurozone economy. Nonetheless, with inflation more than double its stated target (2%), the ECB is coming under growing pressure to adjust its projections. As a result, we saw a steepening of the €STR and Euribor swap curves last month. These movements reflect the fact that money market operators now expect to see a slight rise in interest rates before the end of 2022. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions.- Interest rate risk: The portfolio's weighted average maturity (WAM) was 45 days at the end of the period. - Credit risk: Short-term spreads have tightened slightly along the short end of the curve, at respectively €STR flat to €STR +4bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 14% of fund assets, including nearly 2% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 24% of the portfolio at month-end. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 135 days. Its average long-term rating remains good at A+. The portfolio is rated 'Af/S1,' reflecting the fund's high credit quality and very low volatility. - SRI profile: The portfolio had an average SRI rating of C+ at month-end, which is better than that of its investment universe adjusted for 20% of the worst-rated issuers C- (rating of investment universe is D+).

February 2022

Monetary policy: The European Central Bank (ECB) left its key rates unchanged; the refi rate remains at 0.00% with the deposit facility and marginal rates at respectively -0.50% and 0.25%. The ECB is keeping a close watch on the implications of the situation in Ukraine and will perform a full assessment of the economic outlook at its March meeting, including recent geopolitical developments. This meeting is therefore taking on growing importance, as the much-awaited monetary policy decisions (end of asset purchases programs and rise in interest rates) will now have to take into account not only the high level of inflation, but also the undoubted repercussions of the Ukrainian crisis. This complex situation triggered increased volatility in the markets throughout the month. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions. - Interest rate risk: The portfolio's weighted average maturity (WAM) was 40 days at the end of the period. - Credit risk: Short-term spreads widened towards the end of the period. At the short end of the curve, they stand at respectively €STR +4bp to €STR +8bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 14% of fund assets, including nearly 2% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 26% of the portfolio at month-end. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 140 days. Its average long-term rating remains good at A+. The portfolio is rated 'Af/S1,' reflecting the fund's high credit quality and very low volatility.- SRI profile: The portfolio had an average SRI rating of C+ at month-end, which is better than that of its investment universe adjusted for 20% of the worst-rated issuers C- (rating of investment universe is D+).

Mars 2022

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

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

with the deposit facility and marginal rates at respectively -0.50% and 0.25%. The inflationary tension in Europe remains strong and persistent. An interest-rate action could therefore be decided before the end of the year, unless the conflict in Ukraine escalates dramatically and, in all cases, only after the bond purchases program has come to an end. At the moment, the markets are expecting the ECB to raise interest rates six times (by 10bp) in 2022 and the €STR index is expected to stand at around 0% in mid-December. Investment policy:

- Liquidity: Instantaneous liquidity was essentially provided by overnight transactions.
- Interest rate risk: The portfolio's weighted average maturity (WAM) was 35 days at the end of the period.
- Credit risk: Short-term spreads widened towards the end of the period. At the short end of the curve, they stand at respectively €STR +8bp to €STR +15bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 14% of fund assets, including nearly 2% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 24% of the portfolio at month-end.
- Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 130 days. Its average long-term rating remains good at A+. The portfolio is rated 'A+/S1,' reflecting the fund's high credit quality and very low volatility.
- SRI profile: The portfolio had an average SRI rating of C+ at month-end, which is better than that of its investment universe adjusted for 20% of the worst-rated issuers C- (rating of investment universe is D+).

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

- Unit AMUNDI EURO LIQUIDITY-RATED SRI - DP (C) in EUR currency: -0.58%/ -0.58%
- Unit AMUNDI EURO LIQUIDITY-RATED SRI - E (C) in EUR currency: -0.66%/ -0.58%
- Unit AMUNDI EURO LIQUIDITY-RATED SRI - I (C) in EUR currency: -0.58%/ -0.58%
- Unit AMUNDI EURO LIQUIDITY-RATED SRI - I2 (C) in EUR currency: -0.55%/ -0.58%
- Unit AMUNDI EURO LIQUIDITY-RATED SRI - M (C) in EUR currency: -0.64%/ -0.58%
- Unit AMUNDI EURO LIQUIDITY-RATED SRI - P (C) in EUR currency: -0.81%/ -0.58%
- Unit AMUNDI EURO LIQUIDITY-RATED SRI - R (C) in EUR currency: -0.67%/ -0.58%
- Unit AMUNDI EURO LIQUIDITY-RATED SRI - R1 (C) in EUR currency: -0.67%/ -0.57%
- Unit AMUNDI EURO LIQUIDITY-RATED SRI - R2 (C) in EUR currency: -0.56%/ -0.58%
- Unit AMUNDI EURO LIQUIDITY-RATED SRI - S (C) in EUR currency: -0.61%/ -0.58%
- Unit AMUNDI EURO LIQUIDITY-RATED SRI - U (C) in EUR currency: -0.61%/ -0.58%
- Unit AMUNDI EURO LIQUIDITY-RATED SRI - Z (C) in EUR currency: -0.61%/ -0.58%.

Past performance is no guarantee of future performance.

INFORMATION ON INCIDENTS RELATED TO THE COVID-19 CRISIS

The Covid-19 health crisis has had no material impact on the UCI over the financial year.

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Principal movements in portfolio listing during the period

Securities	Movements (in amount)	
	Acquisitions	Transfers
AMUNDI EURO LIQUIDITY SHORT TERM SRI PART I2-C	1,399,999,995.29	1,395,957,691.72
AMUNDI MONEY MARKET IV	354,999,995.68	344,958,751.51
BFCM (BANQUE FEDERAT 160322 OISEST 1.0E-8	250,000,000.00	250,000,000.00
CASSA DEPOSITI E PRESTITI SPA 101121 FIX -0.48	208,508,761.38	208,000,000.00
BPCE SA 310122 FIX -0.58	202,247,641.00	202,000,000.00
UNICREDIT SPA 150322 FIX -0.49	200,745,938.45	200,000,000.00
UNICREDIT SPA 051121 FIX -0.5	200,512,420.63	200,000,000.00
ENDESA SA 290322 FIX -0.485	200,407,690.48	200,000,000.00
ENDESA SA 291021 FIX -0.45	200,297,943.19	200,000,000.00
ENEL FINA INTL NV ZCP 25-02-22	200,143,408.31	200,000,000.00

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: 600,230,658.86**

- o Securities lending:
- o Securities loans:
- o Reverse repurchase agreement: 600,230,658.86
- o Repurchase:

• **Underlying exposure reached through financial derivative instruments: 5,194,113,766.00**

- o Forward transaction:
- o Future:
- o Options:
- o Swap: 5,194,113,766.00

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

Identity of the counterparty(ies) to EPM techniques	Financial derivative instruments (*)
CREDIT AGRICOLE CIB LA BANQUE POSTALE UNICREDIT SPA	HSBC FRANCE EX CCF MORGAN STANLEY & CO INTL LONDRES

(*) Except the listed derivatives.

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

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

Types of financial instruments	Amount portfolio currency
EPM	
. Term deposit	
. Equities	
. Bonds	600,230,658.86
. UCITS	
. Cash (*)	14,086,854.40
Total	614,317,513.26
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 (*)	50,531.38
. Other revenues	
Total revenues	50,531.38
. Direct operational fees	13,301,372.14
. Indirect operational fees	
. Other fees	
Total fees	13,301,372.14

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

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

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

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

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				600,230,658.86	
% of Net Assets				2.30%	

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

ITALY CERT DI CREDITO DEL TESORO-CCTSA ITALY				203,071,329.11	
ITALY GOVERNMENT INTERNATIONAL BOND ITALY				172,587,429.90	
ITALY BUONI POLIENNALI DEL TESORO ITALY				154,593,189.01	
SCANIA CV AB SWEDEN				9,989,712.00	
GOLDMAN SACHS GROUP INC UNITED STATES OF AMERICA				7,678,856.82	
UBS GROUP AG SWITZERLAND				6,116,635.80	

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

CREDIT AGRICOLE CIB FRANCE				326,430,000.01	
UNICREDIT SPA ITALY				249,999,138.85	
LA BANQUE POSTALE FRANCE				23,801,520.00	

UCIT AMUNDI EURO LIQUIDITY-RATED 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]					
]1month - 3 months]					
]3months- 1 year]				23,801,520.00	
> 1 year				313,480,538.87	
Open				262,948,599.99	

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

< 1 day					
[1 day - 1 week]					
]1week- 1 month]				600,230,658.86	
]1month - 3 months]					
]3months- 1 year]					
> 1 year					
Open					

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

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

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				600,230,658.86	
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					
- Manager					
- Third parties					
Costs					
- UCITS				13,281,525.22	
- Manager					
- Third parties					

e) Type and quality of collateral

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

i) Reuse of collateral

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

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

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

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

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

k) Custody of collateral provided by the UCI

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

l) Breakdown of revenue and expenses

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

Significant events during the financial period

The 26 January 2022 Modification Amundi Asset Management Customer Services 91-93, Boulevard Pasteur - 75015 Paris, France.

The 26 January 2022 Modification Amundi Asset Management, a French simplified joint-stock company (société par actions simplifiée) Portfolio Management Company operating under AMF approval no. GP 04000036 Registered office: 91-93, Boulevard Pasteur - 75015 Paris, France.

The 26 January 2022 Ajout In accordance with its investment objective and policy, the UCI promotes environmental characteristics within the meaning of Article 6 of the Taxonomy Regulation. It may partially invest in economic activities which contribute to one or more environmental objectives laid down in Article 9 of the Taxonomy Regulation. However, the Fund does not currently make any commitment with regard to a minimum proportion.

The 26 January 2022 Modification The prospectus, latest annual report and interim statements are available from the Management Company: Amundi Asset Management Customer Services 91-93, Boulevard Pasteur - 75015 Paris, France.

The 26 January 2022 Ajout Regulation (EU) 2020/852 (the so-called "Taxonomy Regulation") on establishing a framework to support sustainable investment and amending the Disclosure Regulation. The Taxonomy aims to identify economic activities that are considered environmentally sustainable. The Taxonomy identifies these activities according to their contribution to six broad environmental objectives: (i) climate change mitigation, (ii) climate change adaptation, (iii) sustainable use and protection of water and marine resources, (iv) transition to the circular economy (waste, prevention and recycling), (v) pollution prevention and control, (vi) protection of healthy ecosystems. For the purpose of establishing the environmental sustainability of an investment, an economic activity is considered environmentally sustainable if it makes a substantial contribution to one or more of the six environmental objectives, does not significantly harm one or more of the environmental objectives ("do no significant harm" or "DNSH" principle), is carried out in accordance with the minimum safeguards set out in Article 18 of the Taxonomy Regulation, and complies with the technical review criteria that have been established by the European Commission under the Taxonomy Regulation. In accordance with the current state of the Taxonomy Regulation, the Management Company currently ensures that investments do not significantly undermine any other environmental objective by implementing exclusionary policies in relation to issuers with controversial environmental and/or social and/or governance practices. Notwithstanding the above, the "do no significant harm" principle only applies to those investments underlying the sub-fund that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining part of this sub-fund do not take into account the EU criteria for environmentally sustainable economic activities. Although the Fund may already hold investments in economic activities which qualify as sustainable activities without being currently committed to a minimum proportion, the Management Company makes its best efforts to disclose this proportion of investments in sustainable activities as soon as reasonably possible upon entry into force of the Regulatory Technical Standards for the content and format of disclosures in accordance with Articles 8(4), 9(6) and 11(5) of the Disclosure Regulation, as amended by the Taxonomy Regulation. This commitment will be achieved in a progressive and continuous manner, integrating the requirements of the Taxonomy Regulation into the investment process as soon as reasonably possible. This will lead to a minimum degree of portfolio alignment with sustainable activities that will be made available to investors at that time. In the meantime, the degree of alignment with sustainable activities will not be made available to investors. Once the data is fully available and the relevant calculation methodologies are finalised, the description of the extent to which the underlying investments are in sustainable activities will be made available to investors. This information, along with information on the proportion of enabling and transitional activities, will be specified in a later version of the prospectus.

The 26 January 2022 Modification Prospectus updated on: 26 January 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: 19.84%.

Regulatory information

Selection procedure for brokers and counterparties

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

Its selection methods are as follows:

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

For teams of managers, financial analysts and strategists:

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

For teams of traders:

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

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

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

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

Monitoring committees for transactional service providers (brokers and counterparties)

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

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

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

Report on broking fees

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

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Remuneration Policy

Remuneration policy and practices of the AIFM/Management company

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

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

This policy is incorporated within the framework of the remuneration policy of Amundi reviewed each year by its Remuneration Committee. The latter checked the application of the remuneration policy in relation to the 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-RATED 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-RATED SRI

Fund Compliance with criteria relating to environmental, social, and governance quality (ESG) objectives and French Energy Transition for Green Growth Act (Article 173 of Act No. 2015-992)

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

AMUNDI excludes the following activities:

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

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

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

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

Coal Policy

AMUNDI excludes:

- Companies developing or planning to develop new thermal coal capacity within the entire value chain (producers, extractors, power plants, transport infrastructure).

Companies whose income is over 25% the result of thermal coal mining.

- Companies that extract 100 MT or more thermal coal annually with no intention of reducing these quantities.

- All companies that derive over 50% of their total income before analysis from thermal coal mining and coal-fired power generation.

- All coal-fired power generation and coal mining companies with a threshold of 25% to 50% and a deteriorated energy transition score.

Application in passive management:

• Passive ESG funds

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

• Passive non-ESG funds

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

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

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

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

Tobacco policy

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

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

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

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

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

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

SFDR and Taxonomy Regulations

Article 8 – 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 every thing it can to communicate the proportion invested in sustainable activities as soon as it is reasonably possible after the entry into force of the Regulatory Technical Standards ("RTS") governing the content and presentation of communications in accordance with Articles 8(4), 9(6) and 11(5) of the Disclosure Regulation, as amended by the Taxonomy Regulation.

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

UCIT AMUNDI EURO LIQUIDITY-RATED 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.

Auditor's Certification



**STATUTORY AUDITOR'S REPORT
ON THE FINANCIAL STATEMENTS
For the year ended 31 March 2022**

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

Management company
AMUNDI ASSET MANAGEMENT
90, boulevard Pasteur
75015 PARIS

Opinion

In compliance with the assignment entrusted to us by the management company, we conducted an audit of the accompanying financial statements of AMUNDI EURO LIQUIDITY RATED SRI for the year ended 31 March 2022.

In our opinion, the financial statements give a true and fair view of the assets and liabilities and of the financial position of the fund at 31 March 2022 and of the results of its operations for the year then ended, in accordance with French accounting principles.

Basis of our opinion

Audit standards

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

Independence

We conducted our audit engagement in accordance with the applicable rules on independence, from 01/04/2021 and up to the date of this report, and in particular we did not provide any non-audit services prohibited by the auditors' professional code of ethics.

*PricewaterhouseCoopers Audit, 63, rue de Villiers 92208 Neuilly-sur-Seine Cedex, France
T: +33 (0) 1 56 57 58 59, F: +33 (0) 1 56 57 58 60, w www.pwc.fr*

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



AMUNDI EURO LIQUIDITY RATED SRI

Justification of our assessments

Due to the global crisis related to the Covid-19 pandemic, the financial statements of this period have been prepared and audited under specific conditions. Indeed, this crisis and the exceptional measures taken in the context of the state of sanitary emergency have had numerous consequences for Collective Investment Funds (*Organismes de Placements Collectifs*), their investments and the assessment of the corresponding assets and liabilities. Those measures, such as travel restrictions and remote working, have also had an impact on the Collective Investment Funds' operational monitoring and the performance of the audits.

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

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

Specific verifications

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

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

*PricewaterhouseCoopers Audit, 63, rue de Villiers 92208 Neuilly-sur-Seine Cedex, France
T: +33 (0) 1 56 57 58 59, F: +33 (0) 1 56 57 58 60, w www.pwc.fr*

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



AMUNDI EURO LIQUIDITY RATED SRI

Responsibilities of the management company for the financial statements

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

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

These financial statements have been prepared by the management company.

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

Audit purpose and approach

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

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

*PricewaterhouseCoopers Audit, 63, rue de Villiers 92208 Neuilly-sur-Seine Cedex, France
T: +33 (0) 1 56 57 58 59, F: +33 (0) 1 56 57 58 60, www.pwc.fr*

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



AMUNDI EURO LIQUIDITY RATED SRI

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

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

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

Neuilly sur Seine, date of e-signature

Document authenticated by e-signature
The Statutory Auditor
PricewaterhouseCoopers Audit
Philippe Chevalier

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Annual accounts

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Balance sheet - asset on 03/31/2022 in EUR

	03/31/2022	03/31/2021
FIXED ASSETS, NET		
DEPOSITS	580,169,688.37	619,618,139.72
FINANCIAL INSTRUMENTS	21,185,124,339.86	23,932,905,327.12
Equities and similar securities		
Traded in a regulated market or equivalent		
Not traded in a regulated market or equivalent		
Bonds and similar securities	2,601,460,098.18	3,301,791,540.78
Traded in a regulated market or equivalent	2,601,460,098.18	3,301,791,540.78
Not traded in a regulated market or equivalent		
Credit instruments	17,860,425,173.80	17,022,263,222.23
Traded in a regulated market or equivalent	15,317,874,128.01	14,779,645,649.42
Negotiable credit instruments (Notes)	15,001,205,522.46	14,517,266,602.72
Other credit instruments	316,668,605.55	262,379,046.70
Not traded in a regulated market or equivalent	2,542,551,045.79	2,242,617,572.81
Collective investment undertakings	121,271,455.37	822,147,882.37
General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries	121,271,455.37	822,147,882.37
Other Funds intended for non-professionals and equivalents in other EU Member States		
General-purpose professional funds and equivalents in other EU Member States and listed securitisation entities		
Other professional investment funds and equivalents in other EU Member States and listed securitisation agencies		
Other non-European entities		
Temporary transactions in securities	600,024,495.99	2,786,576,874.56
Credits for securities held under sell-back deals	600,024,495.99	2,786,576,874.56
Credits for loaned securities		
Borrowed securities		
Securities sold under buy-back deals		
Other temporary transactions		
Hedges	1,943,116.52	125,807.18
Hedges in a regulated market or equivalent		
Other operations	1,943,116.52	125,807.18
Other financial instruments		
RECEIVABLES	9,381,282.37	9,733,072.01
Forward currency transactions		
Other	9,381,282.37	9,733,072.01
FINANCIAL ACCOUNTS	4,378,364,440.22	6,102,864,267.32
Cash and cash equivalents	4,378,364,440.22	6,102,864,267.32
TOTAL ASSETS	26,153,039,750.82	30,665,120,806.17

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Balance sheet - liabilities on 03/31/2022 in EUR

	03/31/2022	03/31/2021
SHAREHOLDERS' FUNDS		
Capital	26,256,498,370.08	30,769,209,196.51
Allocation Report of distributed items (a)		
Brought forward (a)		
Allocation Report of distributed items on Net Income (a, b)	-62,101,647.90	-41,535,495.01
Result (a, b)	-65,982,464.65	-78,320,695.56
TOTAL NET SHAREHOLDERS' FUNDS *	26,128,414,257.53	30,649,353,005.94
* Net Assets		
FINANCIAL INSTRUMENTS	32,067.14	9,464.89
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	32,067.14	9,464.89
Hedges in a regulated market or equivalent		
Other hedges	32,067.14	9,464.89
PAYABLES	24,593,426.14	15,758,335.33
Forward currency transactions		
Others	24,593,426.14	15,758,335.33
FINANCIAL ACCOUNTS	0.01	0.01
Short-term credit	0.01	0.01
Loans received		
TOTAL LIABILITIES	26,153,039,750.82	30,665,120,806.17

(a) Including adjustment

(b) Decreased interim distribution paid during the business year

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Off-balance sheet on 03/31/2022 in EUR

	03/31/2022	03/31/2021
HEDGES		
Contracts in regulated markets or similar		
OTC contracts		
Interest rate swaps		
OISEST/0.0/FIX/-0.60		50,278,332.00
OISEST/0.0/FIX/-0.59		25,134,055.00
OIS/0.0/FIX/-0.502		60,251,298.00
OISEST/0.0/FIX/-0.59		150,813,576.00
OISEST/0.0/FIX/-0.58		50,281,155.00
OIS/0.0/FIX/-0.488		200,542,411.00
OISEST/0.0/FIX/-0.57		20,107,755.00
OISEST/0.0/FIX/-0.57		40,211,422.00
OISEST/0.0/FIX/-0.59		50,152,540.00
OISEST/0.0/FIX/-0.59		25,081,151.00
OISEST/0.0/FIX/-0.58		201,055,569.00
OISEST/0.0/FIX/-0.58		50,259,169.00
OISEST/0.0/FIX/-0.58		30,161,632.00
OISEST/0.0/FIX/-0.57		50,236,109.00
OISEST/0.0/FIX/-0.57		75,266,359.00
OISEST/0.0/FIX/-0.57		100,355,145.00
OISEST/0.0/FIX/-0.57		40,142,058.00
OISEST/0.0/FIX/-0.58	55,228,954.00	
OISEST/0.0/FIX/-0.57	10,050,812.00	
OISEST/0.0/FIX/-0.57	100,508,124.00	
OISEST/0.0/FIX/-0.57	70,357,651.00	
OISEST/0.0/FIX/-0.57	75,353,365.00	
OISEST/0.0/FIX/-0.57	70,355,687.00	
OISEST/0.0/FIX/-0.56	68,296,939.00	
OISEST/0.0/FIX/-0.56	109,506,528.00	
OISEST/0.0/FIX/-0.55	80,394,244.00	
OISEST/0.0/FIX/-0.55	165,813,129.00	
OISEST/0.0/FIX/-0.54	100,477,491.00	
OISEST/0.0/FIX/-0.56	25,071,055.00	
OISEST/0.0/FIX/-0.56	25,065,532.00	
OISEST/0.0/FIX/-0.56	15,050,548.00	
OISEST/0.0/FIX/-0.54	200,965,191.00	
OISEST/0.0/FIX/-0.54	50,243,850.00	
OISEST/0.0/FIX/-0.56	30,085,266.00	
OISEST/0.0/FIX/-0.54	59,299,793.00	
OISEST/0.0/FIX/-0.54	51,259,143.00	

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Off-balance sheet on 03/31/2022 in EUR

	03/31/2022	03/31/2021
OISEST/0.0/FIX/-0.53	55,257,006.00	
OISEST/0.0/FIX/-0.53	24,121,949.00	
OISEST/0.0/FIX/-0.54	101,492,577.00	
OISEST/0.0/FIX/-0.53	17,079,438.00	
OISEST/0.0/FIX/-0.54	39,158,723.00	
OISEST/0.0/FIX/-0.53	34,158,876.00	
OISEST/0.0/FIX/-0.53	256,240,202.00	
OISEST/0.0/FIX/-0.55	27,091,056.00	
OISEST/0.0/FIX/-0.55	17,076,688.00	
OISEST/0.0/FIX/-0.55	18,079,600.00	
OISEST/0.0/FIX/-0.55	13,051,684.00	
OISEST/0.0/FIX/-0.55	41,159,183.00	
OISEST/0.0/FIX/-0.54	95,468,165.00	
OISEST/0.0/FIX/-0.54	50,243,850.00	
OISEST/0.0/FIX/-0.54	17,083,776.00	
OISEST/0.0/FIX/-0.54	142,699,783.00	
OISEST/0.0/FIX/-0.55	180,896,240.00	
OISEST/0.0/FIX/-0.55	150,746,866.00	
OISEST/0.0/FIX/-0.56	25,097,062.00	
OISEST/0.0/FIX/-0.55	30,152,437.00	
OISEST/0.0/FIX/-0.55	132,599,020.00	
OISEST/0.0/FIX/-0.55	31,130,358.00	
OISEST/0.0/FIX/-0.55	22,094,370.00	
OISEST/0.0/FIX/-0.57	102,793,618.00	
OISEST/0.0/FIX/-0.56	27,138,572.00	
OISEST/0.0/FIX/-0.56	90,400,000.00	
OISEST/0.0/FIX/-0.56	49,000,000.00	
OISEST/0.0/FIX/-0.56	40,200,000.00	
OISEST/0.0/FIX/-0.57	50,152,477.00	
OISEST/0.0/FIX/-0.57	35,114,805.00	
OISEST/0.0/FIX/-0.57	70,188,065.00	
OISEST/0.0/FIX/-0.56	128,479,155.00	
OISEST/0.0/FIX/-0.55	28,147,995.00	
OISEST/0.0/FIX/-0.57	259,194,497.00	
OISEST/0.0/FIX/-0.57	71,691,036.00	
OISEST/0.0/FIX/-0.54	70,352,318.00	
OISEST/0.0/FIX/-0.54	70,360,254.00	
OISEST/0.0/FIX/-0.55	30,143,247.00	
OISEST/0.0/FIX/-0.52	30,134,121.00	
OISEST/0.0/FIX/-0.53	150,628,875.00	
OISEST/0.0/FIX/-0.52	50,246,402.00	
OISEST/0.0/FIX/-0.38	20,064,921.00	

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Off-balance sheet on 03/31/2022 in EUR

	03/31/2022	03/31/2021
OISEST/0.0/FIX/-0.54	98,212,329.00	
OISEST/0.0/FIX/-0.53	25,050,379.00	
OISEST/0.0/FIX/-0.55	49,068,696.00	
OISEST/0.0/FIX/-0.53	21,045,751.00	
OISEST/0.0/FIX/-0.53	25,050,658.00	
OISEST/0.0/FIX/-0.47	120,000,000.00	
OISEST/0.0/FIX/-0.51	153,000,000.00	
OISEST/0.0/FIX/-0.44	29,000,000.00	
OISEST/0.0/FIX/-0.51	73,000,000.00	
OISEST/0.0/FIX/-0.52	30,060,454.00	
OISEST/0.0/FIX/-0.54	50,098,234.00	
OISEST/0.0/FIX/-0.56	150,166,434.00	
OISEST/0.0/FIX/-0.40	55,184,131.00	
OISEST/0.0/FIX/-0.40	55,184,131.00	
Other commitments		
OTHER OPERATIONS		
Contracts in regulated markets or similar		
OTC contracts		
Other commitments		

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Income statement on 03/31/2022 in EUR

	03/31/2022	03/31/2021
Revenues from financial operations		
Revenues from deposits and financial accounts	4,439.06	71,651.58
Revenues from equities and similar securities		
Revenues from bonds and similar securities	1,971,826.77	2,858,817.64
Revenues from credit instruments	-31,578,458.09	-15,144,568.85
Revenues from temporary acquisition and disposal of securities	50,531.38	24,772.82
Revenues from hedges	183,663.74	721,343.78
Other financial revenues		
TOTAL (1)	-29,367,997.14	-11,467,983.03
Charges on financial operations		
Charges on temporary acquisition and disposal of securities	13,301,372.14	21,061,235.57
Charges on hedges	392,114.35	18,771.30
Charges on financial debts	20,232,831.18	20,150,890.44
Other financial charges		
TOTAL (2)	33,926,317.67	41,230,897.31
NET INCOME FROM FINANCIAL OPERATIONS (1 - 2)	-63,294,314.81	-52,698,880.34
Other income (3)		
Management fees and depreciation provisions (4)	16,888,004.60	20,661,918.01
NET INCOME OF THE BUSINESS YEAR (L.214-17-1) (1 - 2 + 3 - 4)	-80,182,319.41	-73,360,798.35
Revenue adjustment (5)	14,199,854.76	-4,959,897.21
Interim Distribution on Net Income paid during the business year (6)		
NET PROFIT (1 - 2 + 3 - 4 + 5 - 6)	-65,982,464.65	-78,320,695.56

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

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

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

Purchases and sales of securities are recorded excluding fees.

The portfolio's accounting currency is the euro.

The financial year lasts 12 months.

Information on the impact of the COVID-19 crisis

The Asset Manager has prepared the financial statements based on the information available amid the rapidly changing conditions during the Covid-19 crisis.

Asset valuation rules

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

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

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

Deposits:

Deposits with a remaining term of 3 months or less 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 valued 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 trading day "D"
- Europe: opening price on trading day "D"
- Americas: closing price on trading day "D-1".

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

Materiality thresholds that have been rigorously defined in the valuation policy are included for the valuation of fixed-rate bonds backed by an interest-rate swap and FRN bonds.

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

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

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

Negotiable debt securities:

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

Negotiable debt securities and similar securities not subject to material transactions are measured using an actuarial method based on a benchmark interest rate as defined below, and may be adjusted upward to take account of the intrinsic features of the issuer after integrating the materiality thresholds rigorously defined in the valuation policy:

- Negotiable debt securities with maturity of 1 year or less: Interbank rate in euros (Euribor);
- Negotiable Debt Securities with a maturity of over 1 year: Rate on coupon-bearing French government bonds (BTANs) and French OATs with a similar maturity for longer periods.

UCI holdings:

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

Temporary securities transactions:

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

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

Loaned securities are valued at their current value and recorded on the asset side of the balance sheet under the heading "Receivables representing loaned securities" at current value plus accrued interest receivable.

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

Forward financial instruments:

Forward financial instruments traded on a regulated or equivalent market:

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

- Asia: at the daily clearing price
- Europe: at the opening price on day "D"
- North/South America: at the clearing price at "D-1".

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

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 adjusted for issuer risk.

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

Other swaps are market to market or estimated according to methods defined by the asset manager.

Off-balance sheet commitments:

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

Options are converted into their underlying equivalent.

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

Management fees

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

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

Management fees do not include transaction fees. For more details about the fees charged to the fund, please refer to the prospectus.

They are recorded on a pro rata basis each time the NAV is calculated.

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

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

Performance fee:

The performance fee is calculated for each unit concerned each time the Net Asset Value is calculated. It is based on a comparison between:

- The unit's net assets (before deduction of the outperformance fee) and
- The "benchmark NAV", which represents the unit'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 (capitalised Eonia) is applied.

This comparison is made over a one-year observation period. The anniversary date of this period is the last NAV calculation date in March.

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

For the Z-C part, the first observation period will start on 20/10/2021.

If, during the observation period, the unit's net assets (before deduction of the outperformance fee) are greater than those of the benchmark defined above, the outperformance fee will be at most 30% of the difference between the 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. In the event of redemption, the share of the provision recorded for the number of units redeemed permanently accrues to the asset manager.

If, during the observation period, the unit's net assets (before deduction of the outperformance fee) are below those of the benchmark assets defined above, the outperformance fee will be zero, and the provision will be reversed when NAV is calculated. Reversals of provisions may not exceed total prior allocations.

This outperformance fee will only be definitively collected if, on the day of the last NAV of the observation period, the unit's net assets (before deduction of the outperformance fee) are greater than those of the benchmark assets.

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

- 30% for DP-C units,
- 30% for E-C units,
- 30% for I-C units,
- 30% for I2-C units,
- 0% for M-C units,
- 30% for P-C units,
- 30% for R-C units,
- 30% for U-C units,
- 30% for S-C units,
- 30% for Z-C units.

Allocation of amounts available for distribution

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.

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

Capital gains and losses:

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

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

Methods for allocating distributable amounts:

Units	□ dividend income	□ dividend capital gains
AMUNDI EURO LIQUIDITY-RATED SRI DP Units	Capitalised	Capitalised
AMUNDI EURO LIQUIDITY-RATED SRI E Units	Capitalised	Capitalised
AMUNDI EURO LIQUIDITY-RATED SRI I Units	Capitalised	Capitalised
AMUNDI EURO LIQUIDITY-RATED SRI I2 Units	Capitalised	Capitalised
AMUNDI EURO LIQUIDITY-RATED SRI M Units	Capitalised	Capitalised
AMUNDI EURO LIQUIDITY-RATED SRI P Units	Capitalised	Capitalised
AMUNDI EURO LIQUIDITY-RATED SRI R Units	Capitalised	Capitalised
AMUNDI EURO LIQUIDITY-RATED SRI R1 Units	Capitalised	Capitalised
AMUNDI EURO LIQUIDITY-RATED SRI R2 Units	Capitalised	Capitalised
AMUNDI EURO LIQUIDITY-RATED SRI S Units	Capitalised	Capitalised
AMUNDI EURO LIQUIDITY-RATED SRI U Units	Capitalised	Capitalised
AMUNDI EURO LIQUIDITY-RATED SRI Z Units	Capitalised	Capitalised

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

2. Changes in net asset on 03/31/2022 in EUR

	03/31/2022	03/31/2021
NET ASSETS IN START OF PERIOD	30,649,353,005.94	21,204,940,108.24
Subscriptions (including subscription fees received by the fund)	103,512,675,123.85	100,565,834,189.50
Redemptions (net of redemption fees received by the fund)	-107,860,182,424.35	-91,009,960,537.11
Capital gains realised on deposits and financial instruments	40,129.08	678,361.48
Capital losses realised on deposits and financial instruments	-71,308,047.03	-33,686,850.73
Capital gains realised on hedges		
Capital losses realised on hedges	-49,756.16	-9,601.51
Dealing costs	-4,274,045.81	-4,196,430.09
Exchange gains/losses	163.04	-214.65
Changes in difference on estimation (deposits and financial instruments)	-19,867,598.66	-9,298,833.55
<i>Difference on estimation, period N</i>	<i>-44,252,934.10</i>	<i>-24,385,335.44</i>
<i>Difference on estimation, period N-1</i>	<i>24,385,335.44</i>	<i>15,086,501.89</i>
Changes in difference on estimation (hedges)	2,210,027.04	-485,967.29
<i>Difference on estimation, period N</i>	<i>2,282,005.83</i>	<i>71,978.79</i>
<i>Difference on estimation, period N-1</i>	<i>-71,978.79</i>	<i>-557,946.08</i>
Net Capital gains and losses Accumulated from Previous business year		
Distribution on Net Capital Gains and Losses from previous business year		
Net profit for the period, before adjustment prepayments	-80,182,319.41	-73,360,798.35
Allocation Report of distributed items on Net Income		
Interim Distribution on Net Income paid during the business year		
Other items		8,899,580.00 (*)
NET ASSETS IN END OF PERIOD	26,128,414,257.53	30,649,353,005.94

(*) N-1: Waiver of earned performance fees in favour of the Fund, in the amount of €8,899,580.

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3. Additional information

3.1. BREAKDOWN OF FINANCIAL INSTRUMENTS BY LEGAL OR COMMERCIAL TYPE

	Amount	%
ASSETS		
BONDS AND SIMILAR SECURITIES		
Floating-rate bonds traded on regulated markets	2,179,145,942.82	8.34
Fixed-rate bonds traded on a regulated or similar market	422,314,155.36	1.62
TOTAL BONDS AND SIMILAR SECURITIES	2,601,460,098.18	9.96
CREDIT INSTRUMENTS		
Non - fin marketable securities (NEU CP) etr. europeans non-regulated	2,542,551,045.79	9.73
European (EU) Commercial paper regulated	316,668,605.55	1.22
Negotiable Medium-Term Notes	1,121,188,103.28	4.29
Certificate of deposit	11,215,760,486.71	42.92
Commercial Paper	2,664,256,932.47	10.20
TOTAL CREDIT INSTRUMENTS	17,860,425,173.80	68.36
LIABILITIES		
TRANSACTIONS INVOLVING TRANSFER OF FINANCIAL INSTRUMENTS		
TOTAL TRANSACTIONS INVOLVING TRANSFER OF FINANCIAL INSTRUMENTS		
OFF-BALANCE SHEET		
HEDGES		
Rate	5,194,113,766.00	19.88
TOTAL HEDGES	5,194,113,766.00	19.88
OTHER OPERATIONS		
TOTAL OTHER OPERATIONS		

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

	Fixed rate	%	Variable rate	%	Rate subject to review	%	Other	%
ASSETS								
Deposits	415,586,521.67	1.59	164,583,166.70	0.63				
Bonds and similar securities	422,314,155.36	1.62	396,082,585.04	1.52	1,783,063,357.78	6.82		
Credit instruments	12,802,929,685.98	49.00	5,001,635,464.48	19.14	55,860,023.34	0.21		
Temporary transactions in securities	600,024,495.99	2.30						
Financial accounts							4,378,364,440.22	16.76
LIABILITIES								
Temporary transactions in securities								
Financial accounts							0.01	
OFF-BALANCE SHEET								
Hedges	5,194,113,766.00	19.88						
Others operations								

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

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

	< 3 months	%	[3 months - 1 year]	%	[1- 3 years]	%	[3 - 5 years]	%	> 5 years	%
ASSETS										
Deposits	50,000,000.00	0.19	530,169,688.37	2.03						
Bonds and similar securities	424,854,024.06	1.63	847,689,810.24	3.24	1,328,916,263.88	5.09				
Credit instruments	6,690,998,102.33	25.61	11,113,567,048.13	42.53	55,860,023.34	0.21				
Temporary transactions in securities	600,024,495.99	2.30								
Financial accounts	4,378,364,440.22	16.76								
LIABILITIES										
Temporary transactions in securities										
Financial accounts	0.01									
OFF-BALANCE SHEET										
Hedges	1,408,185,284.00	5.39	3,785,928,482.00	14.49						
Others operations										

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

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

	Currency1 USD		Currency 2 GBP		Currency 3		Currency N Other currencies	
	Amount	%	Amount	%	Amount	%	Amount	%
ASSETS								
Deposits								
Equities and similar securities								
Bonds and similar securities								
Credit instruments								
Mutual fund								
Temporary transactions in securities								
Receivables								
Financial accounts	3,420.30							
LIABILITIES								
Transactions involving transfer of financial instruments								
Temporary transactions in securities								
Debts								
Financial accounts			0.01					
OFF-BALANCE SHEET								
Hedges								
Other operations								

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.5. RECEIVABLES AND PAYABLES: BREAKDOWN BY ITEMS

	Type of debit/credit	03/31/2022
RECEIVABLES		
	Collateral	9,381,282.37
TOTAL RECEIVABLES		9,381,282.37
PAYABLES		
	Fixed management fees	2,193,324.18
	Variable management fees	3,271,464.62
	Collateral	15,881,122.03
	Other payables	3,247,515.31
TOTAL PAYABLES		24,593,426.14
TOTAL PAYABLES AND RECEIVABLES		-15,212,143.77

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.6. SHAREHOLDERS' FUNDS

3.6.1. Number of units issued or redeemed

	In units	In value
Unit AMUNDI EURO LIQUIDITY-RATED SRI - DP		
Units subscribed during the period	1,176.167	876,470,778.85
Units redeemed during the period	-951.207	-708,941,381.24
Net Subscriptions/Redemptions	224.960	167,529,397.61
Units in circulation at the end of the period	472.815	
Unit AMUNDI EURO LIQUIDITY-RATED SRI - E		
Units subscribed during the period	53,863.831	531,532,298.54
Units redeemed during the period	-49,793.051	-491,143,527.24
Net Subscriptions/Redemptions	4,070.780	40,388,771.30
Units in circulation at the end of the period	29,177.314	
Unit AMUNDI EURO LIQUIDITY-RATED SRI - I		
Units subscribed during the period	21,668.539	22,609,823,379.04
Units redeemed during the period	-25,133.805	-26,220,540,098.66
Net Subscriptions/Redemptions	-3,465.266	-3,610,716,719.62
Units in circulation at the end of the period	5,030.119	
Unit AMUNDI EURO LIQUIDITY-RATED SRI - I2		
Units subscribed during the period	5,939,416.101	58,534,574,501.01
Units redeemed during the period	-6,538,971.401	-64,435,344,940.12
Net Subscriptions/Redemptions	-599,555.300	-5,900,770,439.11
Units in circulation at the end of the period	1,279,946.733	
Unit AMUNDI EURO LIQUIDITY-RATED SRI - M		
Units subscribed during the period	999.495	736,868,508.70
Units redeemed during the period	-1,128.959	-832,926,909.89
Net Subscriptions/Redemptions	-129.464	-96,058,401.19
Units in circulation at the end of the period	834.984	
Unit AMUNDI EURO LIQUIDITY-RATED SRI - P		
Units subscribed during the period	2,850,734.810	278,114,469.35
Units redeemed during the period	-2,851,897.883	-277,857,083.20
Net Subscriptions/Redemptions	-1,163.073	257,386.15
Units in circulation at the end of the period	752,476.096	
Unit AMUNDI EURO LIQUIDITY-RATED SRI - R1		
Units subscribed during the period	210,111.600	2,097,807,538.62
Units redeemed during the period	-175,122.386	-1,747,599,762.33
Net Subscriptions/Redemptions	34,989.214	350,207,776.29
Units in circulation at the end of the period	34,989.214	

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.6.1. Number of units issued or redeemed

	In units	In value
Unit AMUNDI EURO LIQUIDITY-RATED SRI - Z		
Units subscribed during the period	8,498.208	8,489,825,211.65
Units redeemed during the period	-6,662.293	-6,655,749,733.50
Net Subscriptions/Redemptions	1,835.915	1,834,075,478.15
Units in circulation at the end of the period	1,835.915	
Unit AMUNDI EURO LIQUIDITY-RATED SRI - R		
Units subscribed during the period	1,868,148.287	183,641,351.87
Units redeemed during the period	-1,222,322.574	-120,145,810.91
Net Subscriptions/Redemptions	645,825.713	63,495,540.96
Units in circulation at the end of the period	2,424,467.581	
Unit AMUNDI EURO LIQUIDITY-RATED SRI - R2		
Units subscribed during the period	10,130.784	1,008,433,818.75
Units redeemed during the period	-356.279	-35,421,145.76
Net Subscriptions/Redemptions	9,774.505	973,012,672.99
Units in circulation at the end of the period	24,395.839	
Unit AMUNDI EURO LIQUIDITY-RATED SRI - S		
Units subscribed during the period	6,623,461.552	6,537,576,240.03
Units redeemed during the period	-5,066,696.270	-5,000,061,357.78
Net Subscriptions/Redemptions	1,556,765.282	1,537,514,882.25
Units in circulation at the end of the period	1,556,766.862	
Unit AMUNDI EURO LIQUIDITY-RATED SRI - U		
Units subscribed during the period	82,749.000	1,628,007,027.44
Units redeemed during the period	-67,836.000	-1,334,450,673.72
Net Subscriptions/Redemptions	14,913.000	293,556,353.72
Units in circulation at the end of the period	31,767.000	

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.6.2. Subscription and/or redemption fees

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

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.6.2. Subscription and/or redemption fees

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

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.7. MANAGEMENT FEES

	03/31/2022
Units AMUNDI EURO LIQUIDITY-RATED SRI - DP	
Guarantee commission	
Fixed management fees	145,547.78
Percentage set for fixed management fees	0.06
Accrued variable management fees	
Percentage of accrued variable management fees	
Earned variable management fees	12,890.35
Percentage of earned variable management fees	0.01
Trailer fees	
Units AMUNDI EURO LIQUIDITY-RATED SRI - E	
Guarantee commission	
Fixed management fees	457,879.97
Percentage set for fixed management fees	0.15
Accrued variable management fees	
Percentage of accrued variable management fees	
Earned variable management fees	0.05
Percentage of earned variable management fees	
Trailer fees	
Units AMUNDI EURO LIQUIDITY-RATED SRI - I	
Guarantee commission	
Fixed management fees	4,779,083.48
Percentage set for fixed management fees	0.06
Accrued variable management fees	
Percentage of accrued variable management fees	
Earned variable management fees	693,701.57
Percentage of earned variable management fees	0.01
Trailer fees	
Units AMUNDI EURO LIQUIDITY-RATED SRI - I2	
Guarantee commission	
Fixed management fees	4,178,537.78
Percentage set for fixed management fees	0.02
Accrued variable management fees	0.01
Percentage of accrued variable management fees	
Earned variable management fees	2,549,201.55
Percentage of earned variable management fees	0.01
Trailer fees	

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

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.7. MANAGEMENT FEES

	03/31/2022
Units AMUNDI EURO LIQUIDITY-RATED SRI - M 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	753,223.87 0.13
Units AMUNDI EURO LIQUIDITY-RATED SRI - P 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	363,814.73 0.30
Units AMUNDI EURO LIQUIDITY-RATED SRI - R1 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	232,709.69 0.11
Units AMUNDI EURO LIQUIDITY-RATED SRI - Z 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	166,379.21 0.03 6,228.35

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

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.7. MANAGEMENT FEES

	03/31/2022
Units AMUNDI EURO LIQUIDITY-RATED SRI - R 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	324,153.76 0.16
Units AMUNDI EURO LIQUIDITY-RATED SRI R2 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	917,419.80 0.05
Units AMUNDI EURO LIQUIDITY-RATED SRI - S 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	888,667.37 0.10 1,364.42
Units AMUNDI EURO LIQUIDITY-RATED SRI - U 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	409,122.53 0.09 8,078.33

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

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.8. COMMITMENTS RECEIVED AND GIVEN

	03/31/2022
Guarantees received by the fund - including capital guarantees	
Other commitments received	
Other commitments given	

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.9. FUTHER DETAILS

3.9.1. Stock market values of temporarily acquired securities

	03/31/2022
Securities held under sell-back deals	587,140,101.80
Borrowed securities	

3.9.2. Stock market values of pledged securities

	03/31/2022
Financial instruments pledged but not reclassified	
Financial instruments received as pledges but not recognized in the Balance Sheet	

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

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

	ISIN code	Name of security	03/31/2022
Equities			
Bonds			
Notes (TCN)			777,960,074.16
	ITCN8639078	CAIS R OISEST+0.07% 20-10-22	9,976,965.74
	ITCN8463211F	CAISSE REGIONALE 220722 FIX -0.49	35,053,914.87
	ITCN8741366	CRCA A OISEST+0.03% 04-04-22	9,981,762.33
	ITCN8789689	CRCA A OISEST+0.04% 07-07-22	7,487,894.26
	ITCN8955643	CRCA A OISEST+0.06% 02-06-22	39,983,308.57
	ITCN8637025	CRCA A OISEST+0.065% 19-09-22	15,962,106.59
	ITCN8693504	CRCA AQUI OISEST 10-11-22	14,970,843.55
	ITCN8636608	CRCA B OISEST+0.05% 19-05-22	26,335,638.87
	ITCN8608535	CRCAM AQUITAINE 061022 OISEST 0.08	39,903,186.31
	ITCN8705470	CRCA N OISEST+0.07% 18-11-22	26,949,466.65
	ITCN8308309	CRCA N OISEST+0.08% 10-05-22	24,889,335.24
	ITCN8385978	CRCA N OISEST+0.08% 16-06-22	49,305,381.84
	ITCN8964927F	CREDIT AGRICOLE SA 070622 FIX -0.49	183,161,101.73
	ITCN8666877F	CREDIT LYONNAIS 020522 FIX -0.52	54,024,971.54
	ITCN8672123F	CREDIT LYONNAIS 040522 FIX -0.52	50,024,567.62
	ITCN8675652	CREDIT LYONNAIS 050522 FIX -0.52	25,013,026.51
	ITCN8678353F	CREDIT LYONNAIS 090522 FIX -0.52	40,022,546.03
	ITCN8651161	CRED L OISEST+0.04% 26-04-22	24,941,939.83
	ITCN8984910	CRED L OISEST+0.1% 10-06-22	99,972,116.08
UCITS			121,271,455.37
	LU0562498773	AMUNDI MONEY MARKET IV	9,623,511.05
	FR0013067808	BFT MONETAIRE COURT TERME ISR I2 C	111,647,944.32
Hedges			
Total group financial instruments			899,231,529.53

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.10. TABLE OF ALLOCATION OF THE DISTRIBUTABLE SUMS

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

	03/31/2022	03/31/2021
Sums not yet allocated		
Brought forward		
Profit (loss)	-65,982,464.65	-78,320,695.56
Total	-65,982,464.65	-78,320,695.56

	03/31/2022	03/31/2021
Units AMUNDI EURO LIQUIDITY-RATED SRI - DP		
Allocation		
Distribution		
Brought forward		
Capitalized	-973,284.29	-505,068.52
Total	-973,284.29	-505,068.52

	03/31/2022	03/31/2021
Units AMUNDI EURO LIQUIDITY-RATED SRI - E		
Allocation		
Distribution		
Brought forward		
Capitalized	-1,031,962.88	-801,707.18
Total	-1,031,962.88	-801,707.18

	03/31/2022	03/31/2021
Units AMUNDI EURO LIQUIDITY-RATED SRI - I		
Allocation		
Distribution		
Brought forward		
Capitalized	-14,453,462.14	-24,248,809.37
Total	-14,453,462.14	-24,248,809.37

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

	03/31/2022	03/31/2021
Units AMUNDI EURO LIQUIDITY-RATED SRI - I2		
Allocation		
Distribution		
Brought forward		
Capitalized	-31,188,461.33	-46,625,928.29
Total	-31,188,461.33	-46,625,928.29

	03/31/2022	03/31/2021
Units AMUNDI EURO LIQUIDITY-RATED SRI - M		
Allocation		
Distribution		
Brought forward		
Capitalized	-2,084,388.28	-2,111,366.92
Total	-2,084,388.28	-2,111,366.92

	03/31/2022	03/31/2021
Units AMUNDI EURO LIQUIDITY-RATED SRI - P		
Allocation		
Distribution		
Brought forward		
Capitalized	-372,935.93	-328,747.33
Total	-372,935.93	-328,747.33

	03/31/2022	03/31/2021
Units AMUNDI EURO LIQUIDITY-RATED SRI - R1		
Allocation		
Distribution		
Brought forward		
Capitalized	-572,308.89	
Total	-572,308.89	

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

	03/31/2022	03/31/2021
Units AMUNDI EURO LIQUIDITY-RATED SRI - Z		
Allocation		
Distribution		
Brought forward		
Capitalized	-2,031,757.04	
Total	-2,031,757.04	

	03/31/2022	03/31/2021
Units AMUNDI EURO LIQUIDITY-RATED SRI - R		
Allocation		
Distribution		
Brought forward		
Capitalized	-878,735.10	-575,740.46
Total	-878,735.10	-575,740.46

	03/31/2022	03/31/2021
Units AMUNDI EURO LIQUIDITY-RATED SRI - R2		
Allocation		
Distribution		
Brought forward		
Capitalized	-6,152,744.23	-2,138,026.66
Total	-6,152,744.23	-2,138,026.66

	03/31/2022	03/31/2021
Units AMUNDI EURO LIQUIDITY-RATED SRI - S		
Allocation		
Distribution		
Brought forward		
Capitalized	-4,359,775.28	-4.25
Total	-4,359,775.28	-4.25

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

	03/31/2022	03/31/2021
Units AMUNDI EURO LIQUIDITY-RATED SRI - U		
Allocation		
Distribution		
Brought forward		
Capitalized	-1,882,649.26	-985,296.58
Total	-1,882,649.26	-985,296.58

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

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

	03/31/2022	03/31/2021
Sums not yet allocated		
Net Capital gains and losses Accumulated from Previous business year		
Net Capital gains and losses of the business year	-62,101,647.90	-41,535,495.01
Allocation Report of distributed items on Net Capital Gains and Losses		
Total	-62,101,647.90	-41,535,495.01

	03/31/2022	03/31/2021
Units AMUNDI EURO LIQUIDITY-RATED SRI - DP		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-868,285.63	-257,145.94
Total	-868,285.63	-257,145.94

	03/31/2022	03/31/2021
Units AMUNDI EURO LIQUIDITY-RATED SRI - E		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-709,228.52	-345,044.66
Total	-709,228.52	-345,044.66

	03/31/2022	03/31/2021
Units AMUNDI EURO LIQUIDITY-RATED SRI - I		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-12,927,895.64	-12,335,125.14
Total	-12,927,895.64	-12,335,125.14

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

	03/31/2022	03/31/2021
Units AMUNDI EURO LIQUIDITY-RATED SRI - I2		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-31,082,534.63	-25,778,578.40
Total	-31,082,534.63	-25,778,578.40

	03/31/2022	03/31/2021
Units AMUNDI EURO LIQUIDITY-RATED SRI - M		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-1,517,195.95	-990,581.07
Total	-1,517,195.95	-990,581.07

	03/31/2022	03/31/2021
Units AMUNDI EURO LIQUIDITY-RATED SRI - P		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-180,669.69	-102,480.44
Total	-180,669.69	-102,480.44

	03/31/2022	03/31/2021
Units AMUNDI EURO LIQUIDITY-RATED SRI - R1		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-579,530.04	
Total	-579,530.04	

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

	03/31/2022	03/31/2021
Units AMUNDI EURO LIQUIDITY-RATED SRI - Z		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-2,419,989.88	
Total	-2,419,989.88	

	03/31/2022	03/31/2021
Units AMUNDI EURO LIQUIDITY-RATED SRI - R		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-587,525.96	-243,719.23
Total	-587,525.96	-243,719.23

	03/31/2022	03/31/2021
Units AMUNDI EURO LIQUIDITY-RATED SRI - R2		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-5,980,846.35	-1,020,677.13
Total	-5,980,846.35	-1,020,677.13

	03/31/2022	03/31/2021
Units AMUNDI EURO LIQUIDITY-RATED SRI - S		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-3,706,522.45	-2.10
Total	-3,706,522.45	-2.10

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

	03/31/2022	03/31/2021
Units AMUNDI EURO LIQUIDITY-RATED SRI - U		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-1,541,423.16	-462,140.90
Total	-1,541,423.16	-462,140.90

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

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

	03/29/2018	03/29/2019	03/31/2020	03/31/2021	03/31/2022
Global Net Assets in EUR	18,782,815,654.22	17,698,612,182.12	21,204,940,108.24	30,649,353,005.94	26,128,414,257.53
Units AMUNDI EURO LIQUIDITY-RATED SRI - DP in EUR					
Net assets	105,696,468.53	642,192,592.35	1,584,627,731.94	185,259,053.18	351,347,061.44
Number of shares/units	139.951	853.037	2,111.371	247.855	472.815
NAV per share/unit	755,239.1089	752,830.8764	750,520.7431	747,449.3279	743,096.2669
Net Capital Gains and Losses Accumulated per share	-316.18	-747.36	-750.47	-1,037.48	-1,836.41
Net income Accumulated on the result	-1,145.82	-1,401.91	-1,329.49	-2,037.75	-2,058.48
Units AMUNDI EURO LIQUIDITY-RATED SRI - E in EUR					
Net assets	311,658,955.59	423,187,171.01	197,869,851.60	248,504,385.69	286,878,807.40
Number of shares/units	31,106.760	42,399.561	19,899.176	25,106.534	29,177.314
NAV per share/unit	10,019.0105	9,980.9328	9,943.6203	9,897.9965	9,832.2555
Net Capital Gains and Losses Accumulated per share	-4.19	-9.91	-9.94	-13.74	-24.30
Net income Accumulated on the result	-19.99	-24.73	-24.31	-31.93	-35.36
Units AMUNDI EURO LIQUIDITY-RATED SRI - I in EUR					
Net assets	6,347,187,115.34	5,609,832,252.20	6,964,804,489.49	8,886,753,103.41	5,231,241,411.20
Number of shares/units	6,005.061	5,324.429	6,630.815	8,495.385	5,030.119
NAV per share/unit	1,056,972.9625	1,053,602.6026	1,050,369.2969	1,046,068.3186	1,039,983.6288
Net Capital Gains and Losses Accumulated per share	-442.50	-1,045.96	-1,050.30	-1,451.97	-2,570.09
Net income Accumulated on the result	-1,603.60	-1,961.99	-1,860.87	-2,854.35	-2,873.38

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

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

	03/29/2018	03/29/2019	03/31/2020	03/31/2021	03/31/2022
Units AMUNDI EURO LIQUIDITY-RATED SRI - I2 in EUR					
Net assets	11,702,138,944.17	9,872,346,092.74	11,688,555,727.78	18,574,425,094.70	12,579,215,731.43
Number of shares/units	1,172,723.381	992,326.174	1,178,150.699	1,879,502.033	1,279,946.733
NAV per share/unit	9,978.6012	9,948.6906	9,921.1040	9,882.6310	9,827.9212
Net Capital Gains and Losses Accumulated per share	-4.17	-9.87	-9.91	-13.71	-24.28
Net income Accumulated on the result	-12.27	-16.61	-14.62	-24.80	-24.36
Units AMUNDI EURO LIQUIDITY-RATED SRI - M in EUR					
Net assets	5,237,049.81	515,247,112.27	110,069,664.64	713,506,992.85	613,748,285.74
Number of shares/units	7.001	691.130	148.138	964.448	834.984
NAV per share/unit	748,043.1095	745,514.0310	743,021.1332	739,808.6707	735,041.9717
Net Capital Gains and Losses Accumulated per share	-294.47	-740.19	-743.06	-1,027.09	-1,817.03
Net income Accumulated on the result	-1,232.55	-1,532.42	-1,521.92	-2,189.19	-2,496.32
Units AMUNDI EURO LIQUIDITY-RATED SRI - P in EUR					
Net assets	98,914,439.74	37,894,598.08	84,595,610.12	73,745,740.45	73,033,245.14
Number of shares/units	994,048.741	382,966.065	859,497.414	753,639.169	752,476.096
NAV per share/unit	99.5066	98.9502	98.4245	97.8528	97.0572
Net Capital Gains and Losses Accumulated per share	-0.04	-0.09	-0.09	-0.13	-0.24
Net income Accumulated on the result	-0.34	-0.42	-0.39	-0.43	-0.49

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

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

	03/29/2018	03/29/2019	03/31/2020	03/31/2021	03/31/2022
Units AMUNDI EURO LIQUIDITY-RATED SRI - R1 in EUR					
Net assets					348,678,196.12
Number of shares/units					34,989.214
NAV per share/unit					9,965.3051
Net Capital Gains and Losses Accumulated per share					-16.56
Net income Accumulated on the result					-16.35
Units AMUNDI EURO LIQUIDITY-RATED SRI - Z in EUR					
Net assets					1,830,910,223.48
Number of shares/units					1,835.915
NAV per share/unit					997,273.9606
Net Capital Gains and Losses Accumulated per share					-1,318.13
Net income Accumulated on the result					-1,106.67
Units AMUNDI EURO LIQUIDITY-RATED SRI - R in EUR					
Net assets	10,000,818.09	90,514,421.98	105,857,845.17	175,521,533.74	237,640,636.85
Number of shares/units	100,096.634	909,491.292	1,067,727.765	1,778,641.868	2,424,467.581
NAV per share/unit	99.9116	99.5220	99.1431	98.6828	98.0176
Net Capital Gains and Losses Accumulated per share	-0.01	-0.09	-0.09	-0.13	-0.24
Net income Accumulated on the result	-0.03	-0.25	-0.24	-0.32	-0.36

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

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

	03/29/2018	03/29/2019	03/31/2020	03/31/2021	03/31/2022
Units AMUNDI EURO LIQUIDITY-RATED SRI - R2 in EUR					
Net assets				1,458,734,172.94	2,420,286,571.23
Number of shares/units				14,621.334	24,395.839
NAV per share/unit				99,767.5159	99,208.9909
Net Capital Gains and Losses Accumulated per share				-69.80	-245.15
Net income Accumulated on the result				-146.22	-252.20
Units AMUNDI EURO LIQUIDITY-RATED SRI - S in EUR					
Net assets		81,535,191.70	265,578,329.27	1,564.13	1,531,778,764.23
Number of shares/units		81,736.865	267,141.704	1.580	1,556,766.862
NAV per share/unit		997.5326	994.1477	989.9556	983.9487
Net Capital Gains and Losses Accumulated per share		-0.76	-0.99	-1.32	-2.38
Net income Accumulated on the result		-1.47	-2.08	-2.68	-2.80
Units AMUNDI EURO LIQUIDITY-RATED SRI - U in EUR					
Net assets	201,981,862.95	425,862,749.79	202,980,858.23	332,901,364.85	623,655,323.27
Number of shares/units	10,112.000	21,393.000	10,232.000	16,854.000	31,767.000
NAV per share/unit	19,974.4722	19,906.6400	19,837.8477	19,752.0686	19,632.1756
Net Capital Gains and Losses Accumulated per share	-4.50	-19.76	-19.83	-27.42	-48.52
Net income Accumulated on the result	-14.51	-41.22	-42.86	-58.46	-59.26

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
Deposits				
DAT BRED 07/12/22	EUR	366,000,000	365,586,521.67	1.40
DAT CREDI MUT 211022	EUR	35,000,000	34,919,277.06	0.13
DAT CREDIT MUT 29722	EUR	70,000,000	69,761,397.14	0.27
DAT CRED MUT 021222	EUR	30,000,000	29,949,090.00	0.11
DAT CRED MUT 131222	EUR	30,000,000	29,953,402.50	0.12
DAT SWISSLIFE 27123	EUR	50,000,000	50,000,000.00	0.19
TOTAL Deposits			580,169,688.37	2.22
Bonds and similar securities				
Listed bonds and similar securities				
CANADA				
BANK OF NOVA SCOTIA TORONTO E3R+0.75% 01-02-24	EUR	76,000,000	76,684,963.09	0.29
CAN IMP BK E3R+0.75% 21-06-23	EUR	80,000,000	80,481,867.11	0.30
ROYAL BANK OF CANADA TORONTO E3R+0.75% 31-01-24	EUR	113,000,000	113,952,033.41	0.44
TOTAL CANADA			271,118,863.61	1.03
FINLAND				
OP CORPORATE BANK E3R+1.05% 10-08-22	EUR	85,000,000	85,357,775.96	0.32
TOTAL FINLAND			85,357,775.96	0.32
FRANCE				
VILOGIA STE ANONYME D HLM E3R+0.75% 27-07-23	EUR	75,000,000	75,405,999.00	0.29
VILOGIA STE ANONYME D HLM E3R+0.8% 21-10-22	EUR	33,000,000	33,142,513.14	0.12
TOTAL FRANCE			108,548,512.14	0.41
GERMANY				
VOLKSWAGEN FINANCIAL SERVICES AG E3R+0.7% 06-04-23	EUR	100,000,000	100,366,689.00	0.39
TOTAL GERMANY			100,366,689.00	0.39
ITALY				
MEDIOBANCABCA CREDITO FINANZ 0.0% 06-12-23	EUR	74,000,000	74,000,000.00	0.28
MEDIOBANCABCA CREDITO FINANZ E3R+0.57% 29-07-22	EUR	100,000,000	100,121,205.44	0.39
TOTAL ITALY			174,121,205.44	0.67
LUXEMBOURG				
PURPLE PROTECTED ASSET OISEST+0.09% 12-04-22	EUR	150,000,000	149,373,000.00	0.57
SG ISSUER OISEST+0.075% 08-02-23	EUR	100,000,000	99,937,216.25	0.38
SG ISSUER OISEST+0.075% 12-12-22	EUR	147,000,000	146,772,368.79	0.56
TRATON FINANCE LUXEMBOURG E3R+0.7% 21-07-23	EUR	25,000,000	25,136,166.58	0.10
TRATON FINANCE LUXEMBOURG E3R+0.75% 27-08-23	EUR	63,500,000	63,803,175.32	0.25
TOTAL LUXEMBOURG			485,021,926.94	1.86
NETHERLANDS				
DE VOLKSBANK NV	EUR	8,400,000	8,411,826.47	0.03
DE VOLKSBANK NV E3R+0.75% 07-10-22	EUR	15,700,000	15,758,156.36	0.06
THERMO FISHER SCIENTIFIC FINANCE I BV E3R+0.2% 18-11-23	EUR	121,000,000	121,090,309.56	0.47
TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.75% 19-01-23	EUR	40,000,000	40,202,819.29	0.16
TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.75% 23-06-23	EUR	120,000,000	120,792,524.27	0.46

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.75% 28-09-22	EUR	36,000,000	36,101,974.68	0.14
VOLKSWAGEN FINANCIAL SERVICES NV E3R+0.7% 17-01-24	EUR	68,000,000	68,390,962.30	0.26
VOLKSWAGEN FINANCIAL SERVICES NV E3R+0.7% 26-11-23	EUR	37,400,000	37,598,076.88	0.14
TOTAL NETHERLANDS			448,346,649.81	1.72
SPAIN				
INSTITUTO DE CREDITO OFICIAL 0.25% 30-04-22	EUR	21,000,000	21,062,432.59	0.08
TOTAL SPAIN			21,062,432.59	0.08
SWEDEN				
VOLVO TREASURY AB E3R+0.75% 11-01-24	EUR	41,200,000	41,524,307.17	0.17
VOLVO TREASURY AB E3R+0.75% 13-09-23	EUR	58,500,000	58,989,317.66	0.22
VOLVO TREASURY AB E3R+0.75% 15-11-23	EUR	36,000,000	36,274,496.20	0.14
TOTAL SWEDEN			136,788,121.03	0.53
UNITED KINGDOM				
BARCLAYS BK ZCP 01-12-22	EUR	81,000,000	81,244,957.77	0.32
TOTAL UNITED KINGDOM			81,244,957.77	0.32
UNITED STATES OF AMERICA				
ARCHER DANIELS MIDLAND E3R+0.3% 25-09-22	EUR	145,000,000	145,041,504.80	0.56
ATT 0.0% 01-04-22 EMTN	EUR	246,000,000	246,006,765.00	0.94
GEN MILLS E3R+0.29% 27-07-23	EUR	120,000,000	120,300,984.00	0.45
GEN MILLS E3R+0.3% 16-05-23	EUR	65,000,000	65,156,445.90	0.25
PROLOGIS EURO FINANCE LLC E3R+0.2% 08-02-24	EUR	48,700,000	48,967,946.43	0.18
PROLOGIS EURO FINANCE LLC E3R+0.28% 23-12-22	EUR	64,000,000	64,009,317.76	0.25
TOTAL UNITED STATES OF AMERICA			689,482,963.89	2.63
TOTAL Listed bonds and similar securities			2,601,460,098.18	9.96
TOTAL Bonds and similar securities			2,601,460,098.18	9.96
Credit instruments				
Credit instruments traded in a regulated market or equivalent				
BELGIUM				
BNP PARIBAS FORTIS SA 090922 FIX -0.5	EUR	200,000,000	200,339,968.71	0.76
BNP PARIBAS FORTIS SA 110422 FIX -0.56	EUR	70,000,000	70,010,920.11	0.27
BNP PARIBAS FORTIS SA 140922 FIX -0.5	EUR	30,000,000	30,052,124.97	0.12
TOTAL BELGIUM			300,403,013.79	1.15
DENMARK				
JYSKE BANK DNK ZCP 19-10-22	EUR	35,000,000	35,094,521.24	0.14
TOTAL DENMARK			35,094,521.24	0.14
FINLAND				
OP CORPORATE BANK PLC 110522 FIX -0.5	EUR	70,000,000	70,043,186.26	0.27
OP CORPORATE BANK PLC 240622 FIX -0.5	EUR	55,000,000	55,065,007.30	0.21
TOTAL FINLAND			125,108,193.56	0.48
FRANCE				
ALLIANZ BANQUE SA 251122 OISEST 0.04	EUR	10,000,000	9,981,356.60	0.04
ARVA SERV LEAS ZCP 24-05-22	EUR	25,000,000	25,016,706.16	0.10
ARVA SERV LEAS ZCP 25-07-22	EUR	25,000,000	25,032,194.03	0.10
AUXI E3R+0.22% 07-02-24	EUR	40,000,000	39,900,016.67	0.16

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
BFCM (BANQUE FEDE 281022 FIX -0.485	EUR	165,000,000	165,317,186.73	0.64
BFCM (BANQUE FEDER 021222 OISEST 0.04	EUR	53,000,000	52,867,629.64	0.20
BFCM (BANQUE FEDER 030522 OISEST 0.09	EUR	30,000,000	29,867,161.27	0.11
BFCM (BANQUE FEDER 050822 OISEST 0.07	EUR	50,000,000	49,831,698.79	0.19
BFCM (BANQUE FEDER 090922 OISEST 0.07	EUR	135,000,000	134,601,584.06	0.51
BFCM 0.07 051022	EUR	30,000,000	29,920,386.64	0.11
BFCM BANQ FEDE CRE ZCP 01-04-22	EUR	14,000,000	14,000,225.56	0.05
BFCM BANQ FED OISEST 12-09-22	EUR	50,000,000	49,883,965.91	0.19
BFCM B OISEST+0.0% 11-04-22	EUR	90,000,000	89,796,861.30	0.35
BFCM B OISEST+0.02% 03-10-22	EUR	300,000,000	299,319,747.50	1.15
BFCM B OISEST+0.06% 27-01-23	EUR	100,000,000	99,849,455.00	0.39
BFCM B OISEST+0.07% 01-07-22	EUR	50,000,000	49,808,451.50	0.19
BFCM B OISEST+0.08% 16-06-22	EUR	155,000,000	154,967,785.19	0.59
BFCM B OISEST+0.09% 01-06-22	EUR	136,000,000	135,449,484.01	0.52
BNP PA OISEST+0.03% 09-05-22	EUR	100,000,000	99,784,530.78	0.39
BNP PA OISEST+0.05% 31-10-22	EUR	56,500,000	56,419,049.75	0.22
BNP PA OISEST+0.06% 03-02-23	EUR	20,000,000	19,968,809.19	0.08
BNP PA OISEST+0.06% 03-06-22	EUR	100,000,000	99,569,417.44	0.38
BNP PA OISEST+0.06% 11-07-22	EUR	58,000,000	57,771,106.10	0.22
BNP PA OISEST+0.07% 01-06-22	EUR	29,000,000	28,877,357.98	0.11
BNP PA OISEST+0.07% 08-04-22	EUR	25,000,000	24,907,567.80	0.09
BNP PA OISEST+0.07% 11-08-22	EUR	126,000,000	125,563,522.45	0.48
BNP PA OISEST+0.1% 09-09-22	EUR	139,000,000	138,933,225.22	0.53
BNP PA OISEST+0.11% 01-08-22	EUR	66,000,000	66,000,000.00	0.25
BNP PARIBAS 240822 OISEST 0.03	EUR	23,000,000	22,946,054.33	0.09
BPCE OISEST+0.06% 01-12-22	EUR	160,000,000	159,615,257.69	0.61
BPCE OISEST+0.06% 13-01-23	EUR	133,000,000	132,734,581.99	0.51
BPCE OISEST+0.07% 02-09-22	EUR	138,000,000	137,549,694.69	0.53
BPCE OISEST+0.07% 04-11-22	EUR	32,000,000	31,916,915.98	0.12
BPCE OISEST+0.07% 23-09-22	EUR	40,000,000	39,878,485.16	0.15
BPCE OISEST+0.07% 25-10-22	EUR	100,000,000	99,729,543.83	0.38
BPCE OISEST+0.075% 03-06-22	EUR	55,000,000	54,766,189.18	0.21
BPCE OISEST+0.075% 06-07-22	EUR	40,000,000	39,844,337.54	0.15
BPCE OISEST+0.085% 05-05-22	EUR	50,000,000	49,777,621.25	0.19
BPCE OISEST+0.095% 08-04-22	EUR	50,000,000	49,764,793.40	0.19
BPCE SA 021222 OISEST 0.06	EUR	46,000,000	45,891,849.53	0.17
BPCE SA 070922 OISEST 0.07	EUR	138,000,000	137,555,147.99	0.52
BPCE SA 071022 FIX -0.49	EUR	60,000,000	60,109,138.78	0.23
BPCE SA 090922 OISEST 0.07	EUR	50,000,000	49,840,579.92	0.19
BPCE SA 110722 OISEST 0.065	EUR	45,000,000	44,842,167.23	0.17
BQ PAL OISEST+0.1% 05-05-22	EUR	10,000,000	9,957,028.03	0.04
BRED BANQUE POPULAIRE 051022 FIX -0.49	EUR	137,500,000	137,748,922.89	0.52
BRED BANQUE POPULAIRE 260922 FIX -0.49	EUR	70,000,000	70,127,303.74	0.27
BRED ZCP 13-12-22	EUR	100,000,000	100,195,164.02	0.38

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
BRED ZCP 22-11-22	EUR	30,000,000	30,051,405.48	0.12
CAIS R OISEST+0.07% 20-10-22	EUR	10,000,000	9,976,965.74	0.04
CAISSE REGIONALE 220722 FIX -0.49	EUR	35,000,000	35,053,914.87	0.13
COVIVIO ZCP 20-07-22	EUR	26,000,000	26,035,723.18	0.10
CRCA A OISEST+0.03% 04-04-22	EUR	10,000,000	9,981,762.33	0.04
CRCA A OISEST+0.04% 07-07-22	EUR	7,500,000	7,487,894.26	0.03
CRCA A OISEST+0.06% 02-06-22	EUR	40,000,000	39,983,308.57	0.16
CRCA A OISEST+0.065% 19-09-22	EUR	16,000,000	15,962,106.59	0.06
CRCA AQUI OISEST 10-11-22	EUR	15,000,000	14,970,843.55	0.06
CRCA B OISEST+0.05% 19-05-22	EUR	26,400,000	26,335,638.87	0.10
CRCAM AQUITAINE 061022 OISEST 0.08	EUR	40,000,000	39,903,186.31	0.15
CRCA N OISEST+0.07% 18-11-22	EUR	27,000,000	26,949,466.65	0.10
CRCA N OISEST+0.08% 10-05-22	EUR	25,000,000	24,889,335.24	0.10
CRCA N OISEST+0.08% 16-06-22	EUR	49,500,000	49,305,381.84	0.18
CREDIT AGRICOLE SA 070622 FIX -0.49	EUR	183,000,000	183,161,101.73	0.70
CREDIT INDUSTRIEL ET COMMERCIAL 281022 FIX -0.485	EUR	80,000,000	80,153,787.51	0.31
CREDIT LYONNAIS 020522 FIX -0.52	EUR	54,000,000	54,024,971.54	0.21
CREDIT LYONNAIS 040522 FIX -0.52	EUR	50,000,000	50,024,567.62	0.19
CREDIT LYONNAIS 050522 FIX -0.52	EUR	25,000,000	25,013,026.51	0.10
CREDIT LYONNAIS 090522 FIX -0.52	EUR	40,000,000	40,022,546.03	0.15
CREDIT MUTUEL ARKEA 100622 OISEST 0.06	EUR	50,000,000	49,855,727.11	0.19
CRED L OISEST+0.04% 26-04-22	EUR	25,000,000	24,941,939.83	0.10
CRED L OISEST+0.1% 10-06-22	EUR	100,000,000	99,972,116.08	0.38
EDF ZCP 10-05-22	EUR	166,000,000	166,088,580.58	0.64
EDF ZCP 18-07-22	EUR	100,000,000	100,136,435.89	0.38
ENGIE SA 050522 FIX -0.5	EUR	25,000,000	25,012,158.69	0.10
ENGIE ZCP 01-11-22	EUR	40,000,000	40,049,961.20	0.15
ENGIE ZCP 04-04-22	EUR	183,000,000	183,007,116.94	0.70
ITM ENTREPRISES 280722 FIX -0.245	EUR	25,000,000	25,020,262.94	0.09
L OREAL S A ZCP 02-12-22	EUR	70,000,000	70,154,450.08	0.27
L OREAL S A ZCP 14-12-22	EUR	70,000,000	70,153,428.69	0.27
NATIXIS 050822 OISEST 0.075	EUR	65,000,000	64,769,140.24	0.25
SCHN ELEC SE ZCP 11-04-22	EUR	30,000,000	30,003,942.18	0.12
SEB SA 220822 FIX -0.43	EUR	21,000,000	21,035,233.15	0.08
SG OISEST+0.075% 02-02-23	EUR	24,000,000	23,958,339.66	0.09
SG OISEST+0.075% 06-02-23	EUR	24,000,000	23,960,011.17	0.09
SG OISEST+0.08% 04-11-22	EUR	143,000,000	142,646,136.25	0.55
SG OISEST+0.08% 13-01-23	EUR	100,000,000	99,819,472.36	0.38
SG OISEST+0.08% 20-01-23	EUR	100,000,000	99,829,126.78	0.39
SG OISEST+0.08% 24-10-22	EUR	55,000,000	54,861,334.73	0.21
SG OISEST+0.09% 02-08-22	EUR	100,000,000	99,661,063.11	0.39
SG OISEST+0.09% 04-04-22	EUR	67,000,000	66,674,840.38	0.25
SG OISEST+0.1% 02-05-22	EUR	99,000,000	98,569,857.32	0.38
SG OISEST+0.1% 02-06-22	EUR	85,000,000	84,659,709.72	0.32

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
SG ZCP 25-10-22	EUR	45,000,000	45,091,575.00	0.17
SOCIETE DES AUTOR 140422 FIX -0.455	EUR	27,000,000	27,004,778.35	0.10
SOCIETE GENERALE SA 040722 OISEST 0.09	EUR	57,000,000	56,788,248.36	0.22
SOCIETE GENERALE SA 051222 OISEST 0.07	EUR	120,000,000	119,728,500.93	0.45
SOCIETE GENERALE SA 230622 OISEST 0.09	EUR	150,000,000	149,428,961.32	0.57
THALES SA 300922 FIX -0.51	EUR	17,000,000	17,038,382.88	0.06
THALES ZCP 30-09-22	EUR	18,000,000	18,039,705.98	0.06
UNIF U E3R+0.22% 07-02-24	EUR	16,000,000	15,960,006.67	0.06
VEOL ENVI ZCP 22-08-22	EUR	5,000,000	5,010,120.44	0.02
VEOLIA ENVIRONNEMENT SA 090922 FIX -0.5	EUR	25,000,000	25,045,085.78	0.10
TOTAL FRANCE			6,681,259,945.65	25.57
GERMANY				
BAYER AG 040422 FIX -0.42	EUR	55,000,000	55,002,566.79	0.21
BAYER AG 220622 FIX -0.4	EUR	30,000,000	30,027,692.21	0.12
BAYERISCHE LANDESBANK 190722 FIX -0.48	EUR	90,000,000	90,132,193.88	0.34
MERCK FINANCIAL SERVICES GMBH 220622 FIX -0.43	EUR	50,000,000	50,049,618.64	0.19
VOLKSWAGEN AG 071022 FIX -0.44	EUR	13,000,000	13,025,138.81	0.05
TOTAL GERMANY			238,237,210.33	0.91
IRELAND				
BARCLAYS BANK IRELAND PLC 140922 FIX -0.48	EUR	100,000,000	100,151,271.17	0.39
INTESA SANPAOLO BANK IRELAND PLC 030622 FIX -0.44	EUR	85,000,000	85,066,540.48	0.32
INTESA SANPAOLO BANK IRELAND PLC 050422 FIX -0.41	EUR	55,000,000	55,002,291.49	0.21
INTESA SANPAOLO BANK IRELAND PLC 071122	EUR	55,000,000	55,094,917.38	0.21
INTESA SANPAOLO BANK IRELAND PLC 150722 FIX -0.5	EUR	27,000,000	27,034,500.15	0.10
INTESA SANPAOLO BANK IRELAND PLC 170822 FIX -0.47	EUR	23,000,000	23,036,498.83	0.09
INTESA SANPAOLO BANK IRELAND PLC 180522 FIX -0.495	EUR	11,000,000	11,006,457.68	0.04
INTESA SANPAOLO BANK IRELAND PLC 201222	EUR	30,000,000	30,047,999.92	0.11
INTESA SANPAOLO BANK IRELAND PLC 300522 FIX -0.45	EUR	50,000,000	50,036,690.07	0.20
JOHNSON CONTROLS 140622 FIX -0.28	EUR	22,000,000	22,012,840.82	0.08
TOTAL IRELAND			458,490,007.99	1.75
ITALY				
CASSA DEPOSITI E PRESTITI SPA 130622 FIX -0.53	EUR	71,500,000	71,574,268.15	0.28
CASSA DEPOSITI E PRESTITI SPA 130722 FIX	EUR	48,000,000	48,062,481.23	0.18
CASSA DEPOSITI E PRESTITI SPA 140622 FIX -0.53	EUR	258,500,000	258,772,807.64	0.99
CASSA DEPOSITI E PRESTITI SPA 200722 FIX -0.4	EUR	100,000,000	100,123,485.63	0.38
CASSA DEPOSITI E PRESTITI SPA 210422 FIX -0.43	EUR	84,500,000	84,521,200.73	0.33
CASSA DEP ZCP 08-08-22	EUR	77,000,000	77,125,328.66	0.30
CASSA DEP ZCP 12-10-22	EUR	49,000,000	49,086,432.73	0.18
SNAM SPA 060522 FIX -0.49	EUR	50,000,000	50,024,512.01	0.20
SNAM SPA 280422 FIX -0.485	EUR	35,000,000	35,013,207.76	0.13
TOTAL ITALY			774,303,724.54	2.97
LUXEMBOURG				
BGL BNP PAR ZCP 09-08-22	EUR	47,000,000	47,075,726.87	0.18
INTESA SANPAOLO 030622 FIX -0.44	EUR	104,000,000	104,081,414.24	0.40

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
INTESA SANPAOLO 050922 FIX -0.48	EUR	19,000,000	19,033,307.52	0.08
INTESA SANPAOLO 060722 FIX -0.49	EUR	24,000,000	24,029,179.08	0.09
INTESA SANPAOLO 080822 FIX -0.47	EUR	55,000,000	55,082,753.90	0.21
INTESA SANPAOLO 141122 FIX -0.46	EUR	17,000,000	17,029,764.07	0.06
INTESA SANPAOLO 150922 FIX -0.48	EUR	39,000,000	39,063,013.59	0.15
INTESA SANPAOLO 170822 FIX -0.47	EUR	23,000,000	23,036,498.83	0.08
INTESA SANPAOLO 180522 FIX -0.43	EUR	68,000,000	68,039,845.89	0.26
INTESA SANPAOLO 280922 FIX -0.47	EUR	16,000,000	16,031,864.71	0.07
INTESA SANPAOLO B 180522 FIX -0.495	EUR	12,500,000	12,507,338.27	0.05
MEDIOBANCA INTERNATIONAL (LUX) 020522 FI	EUR	25,000,000	25,010,893.63	0.10
MEDIOBANCA INTERNATIONAL (LUX) 310522 FI	EUR	150,000,000	150,108,231.04	0.57
REPSOL EUROPE FINANCE 070722 FIX -0.46	EUR	50,000,000	50,062,689.61	0.19
REPSOL INTERNATIONAL FINANCE BV 170522 FIX -0.44	EUR	83,000,000	83,047,706.29	0.32
TOTAL LUXEMBOURG			733,240,227.54	2.81
NETHERLANDS				
AVERY DENNISON T 080422 FIX -0.32	EUR	30,000,000	30,002,133.49	0.12
ENEL FINANCE INTERNATIONAL NV 110422 FIX -0.28	EUR	182,000,000	182,015,572.44	0.70
IBERDROLA INTERNATIONAL BV 080622 FIX -0.455	EUR	26,000,000	26,022,693.96	0.10
IBERDROLA INTERNATIONAL BV 110722 FIX -0	EUR	6,000,000	6,007,744.98	0.02
IBERDROLA INTERNATIONAL BV 210622 FIX -0.42	EUR	49,000,000	49,047,208.95	0.19
ING BANK N.V. 070422 FIX -0.5	EUR	10,000,000	10,001,001.49	0.04
ING BANK N.V. 071122 FIX -0.5	EUR	24,000,000	24,039,119.76	0.09
ING BANK N.V. 080223 FIX -0.32	EUR	20,000,000	20,024,426.60	0.08
ING BANK N.V. 101022 FIX -0.5	EUR	20,000,000	20,036,353.82	0.07
ING BANK N.V. 120922 FIX -0.5	EUR	20,000,000	20,032,889.09	0.08
ING BANK N.V. 160522 FIX -0.5	EUR	69,000,000	69,044,111.52	0.26
ING BANK N.V. 200722 FIX -0.5	EUR	20,000,000	20,026,378.56	0.08
ING BANK NV ZCP 12-01-23	EUR	29,000,000	29,041,827.08	0.11
THERMO FISHER SC 010622 FIX -0.48	EUR	34,000,000	34,019,734.13	0.13
TOYOTA MOTOR FIN 270522 FIX -0.44	EUR	77,000,000	77,053,680.73	0.29
TOTAL NETHERLANDS			616,414,876.60	2.36
SPAIN				
BANCO SANTANDER SA 241022 FIX -0.5	EUR	38,000,000	38,084,266.56	0.14
ENDESA SA 220622 FIX -0.4	EUR	52,500,000	52,545,593.59	0.20
ENDESA SA 290422 FIX -0.47	EUR	77,000,000	77,017,371.70	0.30
ENDE ZCP 04-04-22	EUR	100,000,000	100,003,555.32	0.39
ENDE ZCP 08-06-22	EUR	16,500,000	16,511,971.98	0.06
ENDE ZCP 29-04-22	EUR	123,000,000	123,027,749.59	0.47
SANTANDER CONSUMER FINANCE, S.A. 020522 FIX -0.53	EUR	65,000,000	65,030,636.66	0.25
SANTANDER CONSUMER FINANCE, S.A. 080722 FIX -0.47	EUR	25,000,000	25,032,354.32	0.09
TOTAL SPAIN			497,253,499.72	1.90
SWEDEN				
SVEN HAND AB ZCP 06-10-22	EUR	73,000,000	73,130,554.51	0.28
SVEN HAND AB ZCP 07-07-22	EUR	80,000,000	80,113,690.20	0.30

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
SVENSKA HANDELSBANKEN AB 030822 FIX -0.515	EUR	72,000,000	72,116,657.46	0.28
SVENSKA HANDELSBANKEN AB 030822 FIX -0.515	EUR	38,000,000	38,062,892.98	0.15
SVENSKA HANDELSBANKEN AB 031122 FIX -0.47	EUR	60,000,000	60,128,330.66	0.23
SVENSKA HANDELSBANKEN AB 050522 FIX -0.5	EUR	100,000,000	100,054,069.09	0.39
SVENSKA HANDELSBANKEN AB 051022 FIX -0.5	EUR	132,000,000	132,345,568.99	0.51
SVENSKA HANDELSBANKEN AB 071122 FIX -0.5	EUR	110,000,000	110,205,096.66	0.42
SVENSKA HANDELSBANKEN AB 120822 FIX -0.5	EUR	35,000,000	35,060,016.97	0.13
SVENSKA HANDELSBANKEN AB 141022 FIX -0.5	EUR	150,000,000	150,304,356.65	0.57
SVENSKA HANDELSBANKEN AB 270722 FIX -0.505	EUR	110,000,000	110,169,912.82	0.42
SVENSKA HANDELSBANKEN AB 280622 FIX -0.4	EUR	36,000,000	36,046,788.31	0.14
SVENSKA HANDELSBANKEN AB 290722 FIX -0.5	EUR	50,000,000	50,078,321.99	0.19
SWEDBANK AB 020922 FIX -0.505	EUR	150,000,000	150,227,162.75	0.58
SWEDBANK AB 171022 FIX -0.505	EUR	200,000,000	200,313,106.08	0.76
VATTENFALL AB 230822 FIX -0.39	EUR	50,000,000	50,075,251.67	0.19
TOTAL SWEDEN			1,448,431,777.79	5.54
UNITED KINGDOM				
AMCOR UK FINANCE PLC 080822 FIX -0.45	EUR	25,000,000	25,040,691.12	0.09
AMCOR UK FINANCE PLC 220822 FIX -0.4	EUR	25,000,000	25,038,995.70	0.10
BARC B OISEST+0.07% 30-12-22	EUR	150,000,000	149,667,796.33	0.57
BARCLAYS BANK PLC 041122 FIX -0.48	EUR	50,000,000	50,060,470.15	0.20
BARCLAYS BANK PLC 100622 FIX -0.49	EUR	100,000,000	100,096,732.37	0.38
BARCLAYS BANK PLC 101122 FIX -0.48	EUR	255,000,000	255,302,931.50	0.97
BARCLAYS BANK PLC 170522 FIX -0.46	EUR	109,000,000	109,067,271.13	0.42
BARCLAYS BANK PLC 170822 FIX -0.49	EUR	60,000,000	60,091,099.71	0.23
BARCLAYS BANK PLC 171122 FIX -0.48	EUR	50,000,000	50,057,962.56	0.19
BARCLAYS BANK PLC 250822 OISEST 0.05	EUR	56,000,000	55,871,937.52	0.22
BARCLAYS BANK PLC 270922 FIX -0.47	EUR	56,500,000	56,588,160.11	0.22
BARCLAYS BANK PLC 301222 OISEST 0.07	EUR	120,000,000	119,700,367.87	0.46
BARCLAYS BK ZCP 18-10-22	EUR	90,000,000	90,111,118.53	0.34
COCA COLA CO 030822 FIX -0.475	EUR	15,000,000	15,024,780.45	0.05
LLOYDS BANK CORPO 301122 FIX -0.505	EUR	27,000,000	27,046,463.00	0.10
LLOYDS BANK CORPOR 200922 FIX -0.5025	EUR	31,000,000	31,047,107.97	0.12
LLOYDS BANK CORPOR 260922 FIX -0.5025	EUR	22,000,000	22,033,707.24	0.09
NORD BKP LOND BRAN ZCP 20-09-22	EUR	150,000,000	150,244,681.69	0.58
NORDEA BANK AB LONDON BRANCH 060522 FIX -0.5	EUR	70,000,000	70,035,575.02	0.26
NORDEA BANK ABP. 171022 FIX -0.495	EUR	22,000,000	22,058,220.34	0.08
NORDEA BANK ABP. 171022 FIX -0.5	EUR	50,000,000	50,132,318.96	0.19
NORDEA BANK ABP LONDON BRANCH 070622 FIX -0.565	EUR	15,000,000	15,016,363.80	0.06
NORDEA BANK FINLAND PLC/LOND 120922 FIX -0.5	EUR	100,000,000	100,173,628.40	0.39
NORDEA FI PLC/LOND ZCP 16-09-22	EUR	200,000,000	200,353,022.70	0.77
NORINCHUKIN FINANCE CAYMAN) 280422 FIX -0.56	EUR	60,000,000	60,026,144.72	0.23
THE TORO BANK LOND ZCP 14-12-22	EUR	30,000,000	30,034,773.30	0.11
THE TORONTO-DOMI 271222 FIX -0.45	EUR	150,000,000	150,157,036.44	0.57
UNICREDIT SPA 090522 FIX -0.46	EUR	75,000,000	75,041,149.64	0.29

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
UNICREDIT SPA 150622 FIX -0.47	EUR	200,000,000	200,198,641.54	0.77
UNICREDIT SPA 290622 FIX -0.47	EUR	100,000,000	100,117,638.22	0.38
UNICREDIT SPA-LONDON BRANCH 041122 FIX -	EUR	200,000,000	200,317,191.67	0.77
UNICREDIT SPA-LONDON BRANCH 061022 FIX -	EUR	50,000,000	50,084,661.02	0.19
UNICREDIT SPA-LONDON BRANCH 140922 FIX -	EUR	128,000,000	128,199,924.43	0.49
UNICREDIT SPA-LONDON BRANCH 141022 FIX -	EUR	100,000,000	100,173,952.10	0.39
UNIC SPAL BRAN ZCP 06-06-22	EUR	70,000,000	70,068,804.72	0.27
UNIC SPAL BRAN ZCP 17-08-22	EUR	41,000,000	41,061,570.03	0.16
UNIC SPAL BRAN ZCP 28-10-22	EUR	100,000,000	100,157,262.31	0.38
TOTAL UNITED KINGDOM			3,155,500,154.31	12.08
UNITED STATES OF AMERICA				
BANK OF AMERICA NA 310522 FIX -0.565	EUR	102,500,000	102,598,420.19	0.39
FIDELITY NATIONA 190422 FIX -0.29	EUR	32,000,000	32,004,898.53	0.12
FIDELITY NATIONA 290422 FIX -0.33	EUR	18,000,000	18,004,786.27	0.06
FIDELITY NATIONA 300622 FIX -0.22	EUR	36,000,000	36,020,031.14	0.14
FISERV INC 070422 FIX -0.45	EUR	30,000,000	30,002,625.23	0.12
FISERV INC 140422 FIX -0.45	EUR	35,500,000	35,506,213.59	0.14
TOTAL UNITED STATES OF AMERICA			254,136,974.95	0.97
TOTAL Credit instruments traded in a regulated market or equivalent			15,317,874,128.01	58.63
Credit instruments traded in a regulated market or equivalent				
AUSTRALIA				
MACQUARIE ZCP 06-09-22	EUR	128,000,000	128,133,580.54	0.49
MACQUARIE ZCP 15-09-22	EUR	60,500,000	60,571,629.67	0.22
TOTAL AUSTRALIA			188,705,210.21	0.71
CANADA				
TORO DOMI BANK THE ZCP 14-12-22	EUR	120,000,000	120,139,093.20	0.46
TOTAL CANADA			120,139,093.20	0.46
FINLAND				
NORDEA BKP ZCP 03-05-22	EUR	55,000,000	55,029,663.68	0.21
NORDEA BKP ZCP 13-09-22	EUR	40,000,000	40,069,742.16	0.16
TOTAL FINLAND			95,099,405.84	0.37
GERMANY				
EON SE ZCP 09-05-22	EUR	99,000,000	99,026,819.76	0.38
RWE AG ZCP 20-04-22	EUR	83,000,000	83,016,142.03	0.32
TOTAL GERMANY			182,042,961.79	0.70
IRELAND				
INTE BANK IREL ZCP 14-11-22	EUR	34,000,000	34,059,528.15	0.13
INTE BANK IREL ZCP 29-09-22	EUR	10,000,000	10,020,025.64	0.04
TOTAL IRELAND			44,079,553.79	0.17
ITALY				
SNAM ZCP 13-04-22	EUR	10,000,000	10,001,751.70	0.03
SNAM ZCP 13-04-22	EUR	75,000,000	75,013,137.72	0.29
UNICREDIT ZCP 10-08-22	EUR	98,000,000	98,143,282.27	0.38
TOTAL ITALY			183,158,171.69	0.70

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
JAPAN				
CENTRAL NIPPON EXPRESSWAY CO LTD 150722 FIX -0.46	EUR	80,000,000	80,108,502.52	0.31
CENTRAL NIPPON EXPRESSWAY CO LTD 160522 FIX -0.43	EUR	30,000,000	30,016,492.39	0.11
TOTAL JAPAN			110,124,994.91	0.42
LUXEMBOURG				
INTE BANK LUXE ZCP 14-10-22	EUR	153,000,000	153,270,126.48	0.59
INTE BANK LUXE ZCP 29-08-22	EUR	11,000,000	11,018,618.19	0.03
TOTAL LUXEMBOURG			164,288,744.67	0.62
NETHERLANDS				
ABB FINANCE B V ZCP 18-08-22	EUR	30,000,000	30,046,623.59	0.12
IBERDROLA INTL BV ZCP 18-07-22	EUR	33,000,000	33,040,015.13	0.12
IBERDROLA INTL BV ZCP 31-05-22	EUR	15,000,000	15,010,937.14	0.06
ING BANK NV ZCP 06-12-22	EUR	28,000,000	28,043,261.38	0.11
NATWEST MARKETS NV 230922 FIX -0.47	EUR	35,000,000	35,073,625.90	0.13
TELE EURO BV ZCP 08-04-22	EUR	61,000,000	61,006,846.32	0.24
TELE EURO BV ZCP 10-05-22	EUR	31,000,000	31,017,404.21	0.12
THERMO FISHER SCIENTIFIC (IVGN) BV 080422 FIX -0.5	EUR	100,000,000	100,011,112.35	0.38
TOTAL NETHERLANDS			333,249,826.02	1.28
SPAIN				
BANCO NTANDER ZCP 19-10-22	EUR	30,000,000	30,065,379.08	0.12
TOTAL SPAIN			30,065,379.08	0.12
SWEDEN				
SVEN HAND AB ZCP 22-02-23	EUR	110,000,000	110,118,102.54	0.42
SVEN HAND AB ZCP 27-01-23	EUR	50,000,000	50,068,870.09	0.19
SVEN HAND AB ZCP 30-09-22	EUR	50,000,000	50,097,482.14	0.19
TOTAL SWEDEN			210,284,454.77	0.80
UNITED KINGDOM				
AMCOR UK FINANCE PLC 180822 FIX -0.4	EUR	25,000,000	25,038,706.70	0.09
BARC B OISEST+0.1% 10-02-23	EUR	40,000,000	39,974,545.60	0.15
LLOY BANK CORP MKT ZCP 05-07-22	EUR	35,000,000	35,050,742.89	0.14
LLOY BANK CORP MKT ZCP 17-10-22	EUR	40,000,000	40,062,776.86	0.15
LLOY BANK CORP MKT ZCP 19-10-22	EUR	20,000,000	20,036,013.89	0.08
LLOY BANK CORP MKT ZCP 20-06-22	EUR	50,000,000	50,061,624.98	0.19
LLOYDS BANK CORPORATE MARKETS PLC 220822 FIX -0.51	EUR	25,000,000	25,036,681.71	0.10
NORD BKP LOND BRAN ZCP 03-10-22	EUR	180,000,000	180,301,187.42	0.69
SSE ZCP 24-05-22	EUR	60,000,000	60,035,120.55	0.23
UBS AG LONDON ZCP 10-11-22	EUR	101,000,000	101,193,217.58	0.39
UBS AG LONDON ZCP 17-11-22	EUR	95,000,000	95,190,775.53	0.36
UBS AG LONDON ZCP 18-11-22	EUR	159,000,000	159,319,311.30	0.61
TOTAL UNITED KINGDOM			831,300,705.01	3.18
UNITED STATES OF AMERICA				
FISERV ZCP 21-04-22	EUR	50,000,000	50,012,544.81	0.19
TOTAL UNITED STATES OF AMERICA			50,012,544.81	0.19
TOTAL Credit instruments traded in a regulated market or equivalent			2,542,551,045.79	9.72
TOTAL Credit instruments			17,860,425,173.80	68.35

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
Collective investment undertakings				
General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries				
FRANCE				
BFT MONETAIRE COURT TERME ISR I2 C	EUR	11,418	111,647,944.32	0.43
TOTAL FRANCE			111,647,944.32	0.43
LUXEMBOURG				
AMUNDI MONEY MARKET IV	EUR	9,777.561	9,623,511.05	0.04
TOTAL LUXEMBOURG			9,623,511.05	0.04
TOTAL General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries			121,271,455.37	0.47
TOTAL Collective investment undertakings			121,271,455.37	0.47
Securities purchased under agreement to resell				
ITALY				
ITALY BUONI POLIENNALI DEL TESORO 0.1% 15-05-23	EUR	36,620,000	42,430,000.00	0.16
ITALY BUONI POLIENNALI DEL TESORO 0.15% 15-05-51	EUR	31,386,000	33,999,999.99	0.13
ITALY BUONI POLIENNALI DEL TESORO 0.4% 15-05-30	EUR	38,782,000	47,000,000.00	0.18
ITALY BUONI POLIENNALI DEL TESORO 1.4% 26-05-25	EUR	59,840,000	68,050,538.85	0.26
ITALY CERT DI CREDITO DEL TESOROCCT E6R+0.55% 15-12-23	EUR	99,018,000	100,000,000.02	0.38
ITALY CERT DI CREDITO DEL TESOROCCT E6R+0.75% 15-02-24	EUR	48,349,000	48,999,999.99	0.19
ITALY CERT DI CREDITO DEL TESOROCCT E6R+0.95% 15-04-25	EUR	52,712,000	54,000,000.01	0.21
ITALY GOVERNMENT INTL BOND 2.0% 05-09-32	EUR	75,735,000	75,735,000.00	0.29
ITALY GOVERNMENT INTL BOND 2.192% 02-02-32	EUR	106,213,600	106,213,600.00	0.41
TOTAL ITALY			576,429,138.86	2.21
SWEDEN				
SCANIA CV AB 0.125% 13-02-23	EUR	10,000,000	10,000,000.00	0.03
TOTAL SWEDEN			10,000,000.00	0.03
SWITZERLAND				
UBS GROUP AG 1.75% 16-11-22	EUR	6,000,000	6,120,000.00	0.02
TOTAL SWITZERLAND			6,120,000.00	0.02
UNITED STATES OF AMERICA				
GOLD SAC 1.375% 26-07-22 EMTN	EUR	7,568,000	7,681,520.00	0.03
TOTAL UNITED STATES OF AMERICA			7,681,520.00	0.03
TOTAL Securities purchased under agreement to resell			600,230,658.86	2.29
Compensations for securities taken in repo			-206,162.87	
Hedges				
Other hedges				
Interest rate swaps				
OISEST/0.0/FIX/-0.38	EUR	20,064,921	10,532.70	
OISEST/0.0/FIX/-0.40	EUR	55,184,131	57,992.04	
OISEST/0.0/FIX/-0.40	EUR	55,184,131	57,992.04	
OISEST/0.0/FIX/-0.44	EUR	29,000,000	21,416.09	
OISEST/0.0/FIX/-0.47	EUR	120,000,000	65,352.92	
OISEST/0.0/FIX/-0.51	EUR	73,000,000	13,355.78	
OISEST/0.0/FIX/-0.51	EUR	153,000,000	33,735.21	

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
OISEST/0.0/FIX/-0.52	EUR	50,246,402	83,422.46	0.01
OISEST/0.0/FIX/-0.52	EUR	30,060,454	-1,296.06	
OISEST/0.0/FIX/-0.52	EUR	30,134,121	26,743.86	
OISEST/0.0/FIX/-0.53	EUR	25,050,658	-396.52	
OISEST/0.0/FIX/-0.53	EUR	150,628,875	176,160.59	
OISEST/0.0/FIX/-0.53	EUR	21,045,751	-279.84	
OISEST/0.0/FIX/-0.53	EUR	34,158,876	16,497.31	
OISEST/0.0/FIX/-0.53	EUR	17,079,438	8,767.61	
OISEST/0.0/FIX/-0.53	EUR	256,240,202	116,567.70	
OISEST/0.0/FIX/-0.53	EUR	24,121,949	11,286.45	
OISEST/0.0/FIX/-0.53	EUR	55,257,006	24,735.03	
OISEST/0.0/FIX/-0.53	EUR	25,050,379	-890.83	
OISEST/0.0/FIX/-0.54	EUR	17,083,776	11,879.89	
OISEST/0.0/FIX/-0.54	EUR	70,360,254	74,095.67	
OISEST/0.0/FIX/-0.54	EUR	95,468,165	65,655.87	
OISEST/0.0/FIX/-0.54	EUR	142,699,783	99,232.04	
OISEST/0.0/FIX/-0.54	EUR	50,098,234	1,934.05	
OISEST/0.0/FIX/-0.54	EUR	101,492,577	54,276.77	
OISEST/0.0/FIX/-0.54	EUR	39,158,723	4,326.38	
OISEST/0.0/FIX/-0.54	EUR	51,259,143	25,541.10	
OISEST/0.0/FIX/-0.54	EUR	70,352,318	63,266.97	
OISEST/0.0/FIX/-0.54	EUR	98,212,329	-2,174.57	
OISEST/0.0/FIX/-0.54	EUR	59,299,793	29,547.55	
OISEST/0.0/FIX/-0.54	EUR	50,243,850	25,282.21	
OISEST/0.0/FIX/-0.54	EUR	100,477,491	47,976.19	
OISEST/0.0/FIX/-0.54	EUR	50,243,850	34,045.07	
OISEST/0.0/FIX/-0.54	EUR	200,965,191	111,299.84	
OISEST/0.0/FIX/-0.55	EUR	30,152,437	25,127.51	
OISEST/0.0/FIX/-0.55	EUR	13,051,684	4,196.92	
OISEST/0.0/FIX/-0.55	EUR	17,076,688	4,728.27	
OISEST/0.0/FIX/-0.55	EUR	80,394,244	39,200.91	
OISEST/0.0/FIX/-0.55	EUR	165,813,129	80,851.88	
OISEST/0.0/FIX/-0.55	EUR	28,147,995	29,663.07	
OISEST/0.0/FIX/-0.55	EUR	31,130,358	7,869.63	
OISEST/0.0/FIX/-0.55	EUR	180,896,240	64,202.14	
OISEST/0.0/FIX/-0.55	EUR	30,143,247	38,920.85	
OISEST/0.0/FIX/-0.55	EUR	18,079,600	5,005.96	
OISEST/0.0/FIX/-0.55	EUR	49,068,696	-2,220.84	
OISEST/0.0/FIX/-0.55	EUR	41,159,183	2,320.43	
OISEST/0.0/FIX/-0.55	EUR	27,091,056	-1,691.96	
OISEST/0.0/FIX/-0.55	EUR	132,599,020	51,532.42	
OISEST/0.0/FIX/-0.55	EUR	150,746,866	40,512.54	
OISEST/0.0/FIX/-0.55	EUR	22,094,370	6,625.69	
OISEST/0.0/FIX/-0.56	EUR	15,050,548	-922.34	
OISEST/0.0/FIX/-0.56	EUR	30,085,266	-2,257.27	
OISEST/0.0/FIX/-0.56	EUR	109,506,528	-2,475.29	

UCIT AMUNDI EURO LIQUIDITY-RATED SRI

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
OISEST/0.0/FIX/-0.56	EUR	40,200,000	22,265.09	
OISEST/0.0/FIX/-0.56	EUR	25,071,055	-1,756.38	
OISEST/0.0/FIX/-0.56	EUR	49,000,000	23,280.12	
OISEST/0.0/FIX/-0.56	EUR	25,097,062	2,434.98	
OISEST/0.0/FIX/-0.56	EUR	128,479,155	24,667.23	
OISEST/0.0/FIX/-0.56	EUR	90,400,000	47,645.41	
OISEST/0.0/FIX/-0.56	EUR	150,166,434	-3,559.34	
OISEST/0.0/FIX/-0.56	EUR	68,296,939	-2,228.82	
OISEST/0.0/FIX/-0.56	EUR	25,065,532	-1,647.77	
OISEST/0.0/FIX/-0.56	EUR	27,138,572	27,176.90	
OISEST/0.0/FIX/-0.57	EUR	10,050,812	840.10	
OISEST/0.0/FIX/-0.57	EUR	259,194,497	-3,696.69	
OISEST/0.0/FIX/-0.57	EUR	50,152,477	64.63	
OISEST/0.0/FIX/-0.57	EUR	70,357,651	3,760.76	
OISEST/0.0/FIX/-0.57	EUR	70,355,687	2,159.53	
OISEST/0.0/FIX/-0.57	EUR	102,793,618	-2,804.95	
OISEST/0.0/FIX/-0.57	EUR	100,508,124	4,317.77	
OISEST/0.0/FIX/-0.57	EUR	75,353,365	3,499.89	
OISEST/0.0/FIX/-0.57	EUR	70,188,065	-1,218.06	
OISEST/0.0/FIX/-0.57	EUR	71,691,036	-549.61	
OISEST/0.0/FIX/-0.57	EUR	35,114,805	299.50	
OISEST/0.0/FIX/-0.58	EUR	55,228,954	7,029.00	
TOTAL Interest rate swaps			1,911,049.38	0.01
TOTAL Other hedges			1,911,049.38	0.01
TOTAL Hedges			1,911,049.38	0.01
Receivables			9,381,282.37	0.04
Payables			-24,593,426.14	-0.10
Financial accounts			4,378,364,440.21	16.76
Net assets			26,128,414,257.53	100.00

Units AMUNDI EURO LIQUIDITY-RATED SRI - Z	EUR	1,835.915	997,273.9606
Units AMUNDI EURO LIQUIDITY-RATED SRI - S	EUR	1,556,766.862	983.9487
Units AMUNDI EURO LIQUIDITY-RATED SRI - R1	EUR	34,989.214	9,965.3051
Units AMUNDI EURO LIQUIDITY-RATED SRI - R2	EUR	24,395.839	99,208.9909
Units AMUNDI EURO LIQUIDITY-RATED SRI - I	EUR	5,030.119	1,039,983.6288
Units AMUNDI EURO LIQUIDITY-RATED SRI - I2	EUR	1,279,946.733	9,827.9212
Units AMUNDI EURO LIQUIDITY-RATED SRI - U	EUR	31,767.000	19,632.1756
Units AMUNDI EURO LIQUIDITY-RATED SRI - M	EUR	834.984	735,041.9717
Units AMUNDI EURO LIQUIDITY-RATED SRI - R	EUR	2,424,467.581	98.0176
Units AMUNDI EURO LIQUIDITY-RATED SRI - DP	EUR	472.815	743,096.2669
Units AMUNDI EURO LIQUIDITY-RATED SRI - E	EUR	29,177.314	9,832.2555
Units AMUNDI EURO LIQUIDITY-RATED SRI - P	EUR	752,476.096	97.0572

Amundi Asset Management, French “société par actions simplifiée”-SAS. 1 086 262 605 € capital amount.
Licensed by the French Market Regulator (AMF) as a portfolio management company reg N° GP 04 000 036.
437 574 452 RCS Paris. Registered Office social : 91-93, boulevard Pasteur 75 015 Paris France - amundi.com -
www.amundi.com