

## AMUNDI EURO LIQUIDITY SRI

UCITS

Asset Management Company

**Amundi Asset Management**

Delegated fund accountant

**CACEIS Fund Administration France**

Custodian

**CACEIS BANK**

Auditors

**DELOITTE & ASSOCIÉS**

# UCIT AMUNDI EURO LIQUIDITY SRI

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## Activity report

September 2023

Monetary policy: The ECB again raised its key rates by 25 basis points, thereby bringing the deposit facility, refinancing and marginal rates to respectively 4.00%, 4.50% and 4.75% with effect from September 20, 2023. This new adjustment reflects the central bank's revised inflation projections, which currently stand at 5.6% in 2023 and 3.2% in 2024, still well above the 2% target. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions. - Interest rate risk: The portfolio's weighted average maturity (WAM) was of one day at the end of the period. - Credit risk: Short-term spreads remained stable at the end of the period. At the short end of the curve, they stood at respectively €STR +8bp to €STR +30bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 11% of fund assets, including nearly 1% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 12% of the portfolio at month-end. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 121 days. Its average long-term rating remains good at A+.- 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 D (rating of investment universe is D).

October 2023

Monetary policy: After ten consecutive interest-rate hikes, the European Central Bank (ECB) decided on a pause in October. The interest rate on the main refinancing operations and the interest rates on the marginal lending facility and the deposit facility remain unchanged at respectively 4.50%, 4.75% and 4.00%. The ECB considers that its key interest rates "are at levels that, maintained for a sufficiently long duration, will make a substantial contribution" to achieving its 2% medium-term target. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions. - Interest rate risk: The portfolio's weighted average maturity (WAM) was of two days at the end of the period. - Credit risk: Short-term spreads remained stable at the end of the period. At the short end of the curve, they stood at respectively €STR +8bp to €STR +31bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 11% of fund assets, including nearly 1% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 13% of the portfolio at month-end. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 133 days. Its average long-term rating remains good at A+.- SRI profile: The portfolio had an average SRI rating of C at month-end, which is better than that of its investment universe adjusted for 20% of the worst-rated issuers (D).

November 2023

Monetary policy: The interest rate on the main refinancing operations and the interest rates on the marginal lending facility and the deposit facility remain unchanged at respectively 4.50%, 4.75% and 4.00%. Annual inflation continued to decline in the Eurozone in November, dropping to 2.4%, from 2.9% in October. This is closer to the ECB's 2% inflation target and supports the high interest rates policy implemented since July 2022. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions. - Interest rate risk: The portfolio's weighted average maturity (WAM) was of two days at the end of the period. - Credit risk: Short-term spreads remained stable at the end of the period. At the short end of the curve, they stood at respectively €STR +8bp to €STR +31bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 11% of fund assets, including nearly 1% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 13% of the portfolio at month-end. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 143 days. Its average long-term rating remains good at A+.- SRI profile: The portfolio had an average SRI rating of C at month-end, which is better than that of its investment universe adjusted for 20% of the worst-rated issuers (D).

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## December 2023

Monetary policy: The ECB left its interest rates unchanged and gave no indication as to when it would start to lower them. The interest rate on the main refinancing operations and those on the marginal lending facility and deposit facility remain unchanged at respectively 4.50%, 4.75% and 4.00%. The ECB also said that the present level of interest rates, maintained for a sufficiently long period, would contribute to bringing inflation down to its 2% medium-term target. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions.- Interest rate risk: The portfolio's weighted average maturity (WAM) was of three days at the end of the period.- Credit risk: Short-term spreads remained stable at the end of the period. At the short end of the curve, they stood at respectively €STR +7bp to €STR +31bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 10% of fund assets, including nearly 1% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 13% of the portfolio at month-end.- Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 116 days. Its average long-term rating remains good at A+.- 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 (D).

## January 2024

Monetary policy: As expected, the ECB left its key rates unchanged. The deposit facility, refinancing and marginal rates therefore remained at respectively 4%, 4.50% and 4.75%. Although everything points to a continuing decline in inflation, the ECB remains cautious with regard to the timing of its first interest-rate cuts. In effect, wage bargaining is still underway with substantial wage increases being demanded in some cases, such as in Germany, and the final outcome of these negotiations will not be known before April. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions.- Interest rate risk: The portfolio's weighted average maturity (WAM) was of five days at the end of the period.- Credit risk: Short-term spreads remained stable at the end of the period. At the short end of the curve, they stood at respectively €STR +6bp to €STR +30bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 10% of fund assets, including nearly 1% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 12% of the portfolio at month-end. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 127 days. Its average long-term rating remains good at A+.- SRI profile: The portfolio had an average SRI rating of C at month-end, which is better than that of its investment universe adjusted for 20% of the worst-rated issuers (D).

## February 2024

Monetary policy: The ECB left its intervention rates unchanged during the month. Christine Lagarde considers the data as yet insufficient to be certain of a lasting return to the 2% inflation target. She is therefore unable to say whether interest rates will be lowered at the end of the spring or at the beginning of the summer. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions.- Interest rate risk: The portfolio's weighted average maturity (WAM) was of 5 days at the end of the period.- Credit risk: Short-term spreads remained stable at the end of the period. At the short end of the curve, they stood at respectively €STR +6bp to €STR +28bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 10% of fund assets, including nearly 1% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 12% of the portfolio at month-end. - Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 132 days. Its average long-term rating remains good at A+.- SRI profile: The portfolio had an average SRI rating of C at month-end, which is better than that of its investment universe adjusted for 20% of the worst-rated issuers (D).

## Mach 2024

Monetary policy: The European Central Bank (ECB) left its key rates unchanged with the refi rate at 4.5%, the deposit facility rate at 4% and the marginal lending rate at 4.75%, their highest levels since the creation of the euro. ECB president Christine Lagarde reiterated that the central bankers will consider lowering their interest rates in June but said that the future rate path beyond that date remains uncertain. "By June we will have a new set of projections that will confirm whether the inflation path we foresaw in our March forecast remains valid", she said. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight

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transactions.- Interest rate risk: The portfolio's weighted average maturity (WAM) was of 6 days at the end of the period.- Credit risk: Short-term spreads remained stable at the end of the period. At the short end of the curve, they stood at respectively €STR +6bp to €STR +28bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 11% of fund assets, including nearly 1% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 12% of the portfolio at month-end.- Average life and average rating: The weighted average life (WAL) of this money-market portfolio is 137 days. Its average long-term rating remains good at A+.- SRI profile: The portfolio had an average SRI rating of C at month-end, which is better than that of its investment universe adjusted for 20% of the worst-rated issuers (D).

## April 2024

Monetary policy: The ECB left its intervention rates unchanged. The deposit facility, refinancing and marginal rates therefore remained at respectively 4%, 4.50% and 4.75%.The central bank considers that the present level of interest rates contributes strongly to disinflation and that inflation continues to slow thanks to the fall in the price of foods and goods. Christine Lagarde hinted that an interest-rate cut was possible in June while saying that the ECB would have new macroeconomic projections by then Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions.- Interest rate risk: The portfolio's weighted average maturity (WAM) was of five days at the end of the period.- Credit risk: Short-term spreads remained stable at the end of the period. At the short end of the curve, they stood at respectively €STR +6bp to €STR +28bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting stood at about 11% of fund assets, including nearly 1% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 11% 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+.- SRI profile: The portfolio had an average SRI rating of C at month-end, which is better than that of its investment universe adjusted for 20% of the worst-rated issuers (D).

## May 2024

Monetary Policy: The interest rates for the main refinancing operations as well as those for the marginal lending facility and the deposit facility remain unchanged at 4.50%, 4.75%, and 4.00% respectively. The latest Eurozone inflation figures published by Eurostat at the end of the month show an increase for the month of May, at 2.6% against an expectation of 2.5%.Following this publication, markets have reduced their expectations of rate cuts by the ECB. While the expected decrease in June remains highly anticipated, the next actions of the Central Bank will depend on the data. The next meeting of the Governing Council will take place on June 6. Management Policy: - Liquidity: Instant liquidity was primarily ensured through overnight operations.- Interest Rate Risk: The weighted average maturity (WAM) of the portfolio stands at 5 days at the end of the period.- Credit Risk: Short-term spreads tightened at the end of the period, they stand at levels of €str + 5 to €str + 25 bps for maturities of 3 months to 1 year. It should be noted that the country allocations show puttable securities based on final maturities and not on the option of repayment at par attached to this type of product. The weighting in bonds stands at about 12% of the fund's assets at the end of the month, with nearly 1% in puttables mostly featuring 3-month puts. The share of BBB-rated issuers represents about 12% of the portfolio at the end of the month. - Average Life and Average Rating: The weighted average life (WAL) of this portfolio belonging to the money market category is 144 days. The portfolio's average long-term rating remains at a good level of A+.- Socially Responsible Dimension: The portfolio has an average SRI rating of C at the end of the month, which is a level higher than that of its investment universe minus the 20% of issuers rated D.

## June 2024

Monetary Policy: The European Central Bank lowered its key interest rates by 25 basis points on June 6 (effective June 12), bringing the refi rate to 4.25%, with the deposit facility rate and the marginal rate set at 3.75% and 4.50% respectively. Consequently, the level of the €str settled around 3.65% compared to 3.90% during the month of May. During the meeting, Christine Lagarde reaffirmed that inflation remains the ECB's primary objective. Inflation projections have been updated, averaging 2.5% in 2024 and 2.2% in 2025. Inflation is not expected to fall below 2% before 2026. The Central Bank's next actions will remain data-dependent. The next meeting of the Governing Council will take place on July 18. Portfolio Management Policy: - Liquidity: Instant liquidity was mainly ensured through overnight operations.- Interest Rate Risk: The weighted average maturity (WAM) of the portfolio was 5 days at the end of the period.- Credit Risk: Short-term spreads remained

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stable at the end of the period, with the exception of the 3-month spread which appreciated; they are at levels of €str + 9 to €str + 28 bps for maturities from 3 months to 1 year. It should be noted that the country allocations show puttable securities based on final maturities and not on the option to redeem at par attached to this type of product. The weighting in bonds at the end of the month amounts to about 12% of the fund's assets, with nearly 1% in puttables, mostly with 3-month puts. The share of BBB-rated issuers represents about 12% of the portfolio at the end of the month. - Average Life and Average Rating: The weighted average life (WAL) of this money market category portfolio is 138 days. The portfolio maintains a good long-term average rating of A+.- Socially Responsible Dimension: At the end of the month, the portfolio has an average SRI rating of C, which is a level higher than that of its investment universe excluding the 20% of issuers with the lowest D rating.

## July 2024

Monetary Policy: The interest rates for the main refinancing operations, the marginal lending facility, and the deposit facility remain unchanged at respectively 4.25%, 4.50%, and 3.75%. The €str stands at around 3.66%. During the meeting on July 18, the ECB left its monetary policy unchanged. Inflation in the eurozone was recorded at 2.5% in June year-on-year, after 2.6% in May, according to final figures published by Eurostat. The ECB emphasized that domestic price pressures remain strong, service prices are rising at a high rate, and overall inflation is expected to remain above the target for much of next year. However, Christine Lagarde stated that the Governing Council does not commit in advance to a particular rate path. The ECB will continue to follow a data-dependent approach, meeting by meeting, to determine the appropriate level and duration of the measures. It wishes to keep all options available, thus, the market will pay particular attention to the next Governing Council meeting scheduled for September 12. Management Policy: - Liquidity: Instant liquidity was primarily provided by overnight operations.- Interest Rate Risk: The weighted average maturity (WAM) of the portfolio stands at 4 days at the end of the period.- Credit Risk: Short-term spreads remained stable at the end of the period, except for the 3-month which appreciated, they are at levels of €str + 10 to €str + 28 bps for maturities from 3 months to 1 year. It should be noted that country allocations show puttable securities based on final maturities and not on the par repayment option attached to this type of product. The weighting in bond securities at the end of the month is about 13% of the fund's assets, with nearly 1% in puttables mostly consisting of 3-month puts. The share of BBB-rated issuers represents about 12% of the portfolio at the end of the month.- Average Life and Average Rating: The weighted average life (WAL) of this portfolio in the monetary category is 138 days. The portfolio's average long-term rating remains at a good level of A+.- Socially Responsible Dimension: The portfolio has an average SRI rating of C at the end of the month, which is a level higher than that of its investment universe minus the 20% lowest-rated D issuers.

## August 2024

Monetary Policy: The interest rates for the main refinancing operations as well as those for the marginal lending facility and the deposit facility remain unchanged at respectively 4.25%, 4.50%, and 3.75%. The €str has also remained stable during the review period around 3.66%. The ECB is preparing to cut its interest rates again at its next meeting on September 12, encouraged by the confirmation of the slowdown in inflation in the Eurozone. A 25 basis point rate cut is already fully priced into the short-term rate levels recorded at the end of August. Management Policy: - Liquidity: Instant liquidity was primarily ensured through overnight operations.- Interest Rate Risk: The weighted average maturity (WAM) of the portfolio stands at 3 days at the end of the period.- Credit Risk: Short-term spreads remained stable at the end of the period, coming out at levels of €str + 10 to €str + 28 bps for maturities of 3 months to 1 year. It should be noted that the country allocations show puttable securities based on final maturities and not on the par repayment option attached to this type of product. The weighting in bonds stands at about 13% of the fund's assets at the end of the month, with nearly % of puttables mostly featuring 3-month puts. The share of BBB-rated issuers represents about 11% of the portfolio at the end of the month.- Weighted Average Life and Average Rating: The weighted average life (WAL) of this portfolio belonging to the money market category is 129 days. The portfolio's average long-term rating remains at a good level of A+.- Socially Responsible Dimension: The portfolio has an average SRI rating of C at the end of the month, which is a level higher than that of its investment universe minus the 20% of issuers rated D.



# UCIT AMUNDI EURO LIQUIDITY SRI

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

- Unit AMUNDI EURO LIQUIDITY SRI - BdF (D) in EUR currency: 4.06%/ 3.97% with a Tracking Error of 0.01%
- Unit AMUNDI EURO LIQUIDITY SRI - E (C) in EUR currency: 3.88%/ 3.97% with a Tracking Error of 0.01%
- Unit AMUNDI EURO LIQUIDITY SRI - I2 (C) in EUR currency: 4.11%/ 3.97% with a Tracking Error of 0.01%
- Unit AMUNDI EURO LIQUIDITY SRI - IC (C) in EUR currency: 4.08%/ 3.97% with a Tracking Error of 0.01%
- Unit AMUNDI EURO LIQUIDITY SRI - M (C) in EUR currency: 4.06%/ 3.97% with a Tracking Error of 0.01%
- Unit AMUNDI EURO LIQUIDITY SRI - P (C) in EUR currency: 3.94%/ 3.97% with a Tracking Error of 0.02%
- Unit AMUNDI EURO LIQUIDITY SRI - R (C) in EUR currency: 4.04%/ 3.97% with a Tracking Error of 0.01%
- Unit AMUNDI EURO LIQUIDITY SRI - R1 (C) in EUR currency: 4.08%/ 3.97% with a Tracking Error of 0.01%
- Unit AMUNDI EURO LIQUIDITY SRI - S (C) in EUR currency: 4.09%/ 3.97% with a Tracking Error of 0.01%
- Unit AMUNDI EURO LIQUIDITY SRI - Z (C) in EUR currency: 4.11%/ 3.97% with a Tracking Error of 0.01%

*Past performance is no guarantee of future performance.*

## Principal movements in portfolio listing during the period

Securities	Movements (in amount)	
	Acquisitions	Transfers
AMUNDI EURO LIQUIDITY SHORT TERM SRI PART Z C	1,200,000,020.77	1,519,825,665.33
BFT AUREUS ISR I2 C	750,000,001.39	650,000,009.53
AMUNDI EURO LIQUIDITY-RATED SRI I2	400,133,761.23	649,999,997.82
SG MONETAIRE PLUS I2	400,183,059.62	400,044,866.54
BP CAPITAL MARKETS PLC 200524 FIX 4.02	298,965,082.54	300,000,000.00
EDF 030124 FIX 3.965	279,568,920.26	280,000,000.00
BNP PA OISEST+0.24% 09-08-24	260,000,000.00	260,000,000.00
SG ISSUER ZCP 06-06-25 EMTN	500,000,000.00	
CREDIT AGRICOLE SA 221223 OISEST 0.34		445,100,413.81
BPCE S.A. 060924 OISEST 0.34	221,000,000.00	221,053,403.18

# UCIT AMUNDI EURO LIQUIDITY SRI

## Information on performance fees (In EUR)

	08/30/2024
<b>Unit AMUNDI EURO LIQUIDITY SRI E-C</b> Earned variable management fees Percentage of earned variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	
<b>Unit AMUNDI EURO LIQUIDITY SRI I2-C</b> Earned variable management fees Percentage of earned variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	674,564.89 0.002 5,724,608.14 0.014
<b>Unit AMUNDI EURO LIQUIDITY SRI IC-C</b> Earned variable management fees Percentage of earned variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	194,470.18 0.003 773,268.70 0.01
<b>Unit AMUNDI EURO LIQUIDITY SRI P-C</b> Earned variable management fees Percentage of earned variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	
<b>Unit AMUNDI EURO LIQUIDITY SRI R-C</b> Earned variable management fees Percentage of earned variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	2,949.36 0.002 1,946.94 0.003
<b>Unit AMUNDI EURO LIQUIDITY SRI S-C</b> Earned variable management fees Percentage of earned variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	5.42 0.013 0.000 0.000
<b>Unit AMUNDI EURO LIQUIDITY SRI Z-C</b> Earned variable management fees Percentage of earned variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	207,510.88 0.003 801,462.25 0.013

(1) in relation to net assets of the closing

(2) in relation to average net assets



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

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

#### • Exposure obtained through the EPM techniques: 1,999,582,314.00

- o Securities lending:
- o Securities loans:
- o Reverse repurchase agreement: 1,999,582,314.00
- o Repurchase:

#### • Underlying exposure reached through financial derivative instruments: 8,687,973,070.00

- o Forward transaction:
- o Future:
- o Options:
- o Swap: 8,687,973,070.00

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

Identity of the counterparty(ies) to EPM techniques	Financial derivative instruments (*)
UNICREDITO ITALIANO SPA	MORGAN STANLEY & CO INTL LONDRES

(\*) Except the listed derivatives.

# UCIT AMUNDI EURO LIQUIDITY SRI

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

Types of financial instruments	Amount portfolio currency
<b>EPM</b>	
. Term deposit	
. Equities	
. Bonds	1,999,582,314.00
. UCITS	
. Cash (*)	
<b>Total</b>	<b>1,999,582,314.00</b>
<b>Financial derivative instruments</b>	
. Term deposit	
. Equities	
. Bonds	
. UCITS	
. Cash	
<b>Total</b>	

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

## d) Revenues and operational cost/fees from EPM

Revenues and operational cost/fees	Amount portfolio currency
. Revenues (*)	111,211,962.66
. Other revenues	
<b>Total revenues</b>	<b>111,211,962.66</b>
. Direct operational fees	
. Indirect operational fees	
. Other fees	
<b>Total fees</b>	

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

# UCIT AMUNDI EURO LIQUIDITY SRI

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

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

Amount					
% of Net Assets*					

\*% excluding cash and cash equivalent

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

Amount				1,999,582,314.00	
% of Net Assets				3.67%	

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

ITALY GOVERNMENT INTERNATIONAL BOND ITALY				980,865,100.00	
ITALY CERT DI CREDITO DEL TESORO-CCTSA ITALY				529,628,103.60	
ITALY BUONI POLIENNALI DEL TESORO ITALY				489,089,110.40	

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

UNICREDITO ITALIANO SPA ITALY				1,999,582,314.00	
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### e) Type and quality (collateral)

Type					
- Equities					
- Bonds				1,832,030,314.00	
- UCITS					
- Notes					
- Cash					
Rating					
Currency of the collateral					
Euro				1,999,582,314.00	

# UCIT AMUNDI EURO LIQUIDITY SRI

	Securities lending	Securities loan	Repurchase	Reverse repurchase agreement	Total Return Swaps (TRS)
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## 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]					
> 1 year				1,622,400,500.00	
Open				377,181,814.00	

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

< 1 day					
[1 day - 1 week]					
]1week- 1 month]				1,999,582,314.00	
]1month - 3 months]					
]3months- 1 year]					
> 1 year					
Open					

## i) Data on reuse of collateral

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

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

Caceis Bank					
Securities				1,999,582,314.00	
Cash					

# UCIT AMUNDI EURO LIQUIDITY SRI

Securities lending	Securities loan	Repurchase	Reverse repurchase agreement	Total Return Swaps (TRS)
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## k) Data on safekeeping of collateral granted by the collective investment undertaking

Securities					
Cash					

## l) Data on return and cost broken down

Incomes					
- UCITS				111,211,962.66	
- Manager					
- Third parties					
Costs					
- UCITS					
- Manager					
- Third parties					

## e) Type and quality of collateral

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

## i) Reuse of collateral

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

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

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

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

## k) Custody of collateral provided by the UCI

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

## l) Breakdown of revenue and expenses

For securities lending transactions and repurchase agreements, Amundi Asset Management has entrusted Amundi Intermediation, 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

This key investor information is accurate and up to date as at 01 July 2024.

## 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: 15.9%.



## Regulatory information

### Selection procedure for brokers and counterparties

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

#### Its selection methods are as follows:

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

For teams of managers, financial analysts and strategists:

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

For teams of traders:

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

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

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

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

### Monitoring committees for transactional service providers (brokers and counterparties)

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

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

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

### Report on broking fees

A report on broking fees is available for bearers. It can be viewed at the following web address: [www.amundi.com](http://www.amundi.com).

# UCIT AMUNDI EURO LIQUIDITY SRI

## Remuneration Policy

### **Remuneration policy and practices of the AIFM/Management company**

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

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

This policy is incorporated within the framework of the remuneration policy of Amundi reviewed each year by its Remuneration Committee. The latter checked the application of the remuneration policy in relation to the 2022 fiscal year, its compliance with the AIFM/UCITS Directives’ principles and approved the policy applicable for the 2023 exercise at its meeting held on January 30<sup>th</sup> 2023.

In 2023, the implementation of the Amundi remuneration policy was subject to an internal, central and independent audit, driven by the Amundi Internal Audit.

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

During fiscal year 2023, the total amount of compensation paid by Amundi Asset Management (including fixed, deferred and non-deferred variable compensation) to its employees (1 923 beneficiaries<sup>(1)</sup>) is EUR 207 362 471. This amount is split as follows:

- Total amount of fixed remuneration paid by Amundi Asset Management in 2023: EUR 145 346 571, which represents 70% of the total amount of compensation paid by Amundi Asset Management to its staff, were in the form of fixed remuneration.
- Total amount of variable compensation deferred and non-deferred paid by Amundi Asset Management in 2023: EUR 62 015 900, which represents 30% 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.

<sup>(1)</sup> Number of permanent and fixed-term employees paid during the year.

Additionally, some ‘carried interest’ was paid with respect to fiscal year 2023, and is taken into account in the total amount of bonus referred to here above.

Of the total amount of remuneration paid during the fiscal year (fixed and variable compensation deferred and non-deferred), EUR 21 370 354 were paid to the ‘executives and senior managers’ of Amundi Asset Management (44 beneficiaries), and EUR 15 185 244 were paid to the ‘senior investment managers’ whose professional activities have a material impact on Amundi Asset Management’s risk profile (56 beneficiaries).

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

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

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

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

# UCIT AMUNDI EURO LIQUIDITY SRI

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

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

### *Quantitative criteria:*

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

### *Qualitative criteria:*

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

## 2. Sales and marketing functions

### *Quantitative criteria:*

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

### *Qualitative criteria:*

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

## 3. Control and support functions

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

Common criteria taken into account are:

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

# UCIT AMUNDI EURO LIQUIDITY SRI

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

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

In this respect, notably:

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

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

- Amundi produces an ESG analysis that generates an ESG rating for over 19,000 companies worldwide<sup>1</sup> on a scale ranging from "A" (for issuers with the best ESG practices) to "G" (for the worst ESG practices). The ESG score obtained measures an issuer's ESG performance: ability to anticipate and manage sustainability risks along with the potential negative impact of its activities on sustainability factors. This analysis is complemented by a policy of active commitment among issuers, in particular on major challenges regarding sustainable development within their sectors.
- As part of its fiduciary responsibility, Amundi has set minimum standards and exclusion policies for critical sustainability issues<sup>2</sup>. The Minimum Standards and Exclusion Policy apply to actively-managed portfolios and passive ESG portfolios, and are always in compliance with applicable laws and regulations.

For passive management, the exclusion policy is applied differently between ESG and non-ESG products<sup>3</sup>:

- For passive ESG funds: All ESG ETFs and ESG index funds apply Amundi's Minimum Standards and Exclusion Policy
- For passive non-ESG funds: The fiduciary duty consists in replicating an index as faithfully as possible. Limited flexibility is thus afforded to the portfolio manager, who is required to comply with the contractual objectives such that the passive management is entirely in line with the requested benchmark index. Since Amundi's index funds/ETFs replicate standard (non-ESG) benchmarks, they do not apply systematic exclusions beyond those imposed by the regulations.

**Normative exclusions** related to international conventions:

- anti-personnel mines and cluster munitions<sup>4</sup>,
- chemical and biological weapons<sup>5</sup>,
- depleted uranium weapons,
- violation of the principles of the United Nations Global Compact<sup>6</sup>.

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<sup>1</sup> Sources: Amundi 2023.

<sup>2</sup> For more information, please see Amundi's responsible investment policy, available at [www.amundi.fr](http://www.amundi.fr)

<sup>3</sup> For a comprehensive view of the scope of Amundi's exclusion policy, please see the tables presented in the annex, page 37 of Amundi's Responsible Investment Policy

<sup>4</sup> Ottawa (12/03/1997) and Oslo (12/03/2008) Conventions

<sup>5</sup> Convention on the Prohibition of the Development, Production and Stockpiling of Bacteriological (Biological) and Toxin Weapons and on their Destruction - 26/03/1972

<sup>6</sup> Issuers that seriously and repeatedly violate one or more of the ten principles of the United Nations Global Compact without taking credible corrective action

# UCIT AMUNDI EURO LIQUIDITY SRI

## Sectoral exclusions:

- nuclear weapons,
- thermal coal<sup>7</sup>,
- unconventional hydrocarbons (exploration and production representing more than 30% of turnover)<sup>8</sup>,
- tobacco (*whole tobacco products generating more than 5% of a company's turnover*).

Concerning the sectoral exclusion policies:

### • Thermal coal

Since 2016, Amundi has implemented a special sectoral policy leading to the exclusion of certain companies and issuers. Amundi has strengthened its coal exclusion policy (rules and thresholds) every year since 2016, as its phase-out (between 2030 and 2040) is essential to achieve the decarbonisation of our economies. These commitments stem from the Crédit Agricole Group's climate strategy.

Amundi excludes:

- Mining, utilities, and transport infrastructure companies that develop thermal coal projects, have an authorisation and are in the construction phase,
  - Companies that generate more than 20% of their income from thermal coal mining;
- Companies that extract 70 million tonnes or more of thermal coal annually with no intention of reducing these quantities.
- All companies that generate more than 50% of their turnover from the extraction of thermal coal and the production of electricity from thermal coal,
  - All companies that generate between 20% and 50% of their turnover from thermal coal-based electricity generation and thermal coal extraction, and have an insufficient transition track<sup>9</sup>.

### • Unconventional hydrocarbons

Investing in companies that are highly exposed to fossil fuels entails increasing social, environmental, and economic risks. Unconventional oil and gas exploration and production are exposed to acute climatic risks. Amundi practices discretionary management in this area and its policy is applicable to all active management strategies and all passive ESG strategies.

Amundi excludes:

- Companies whose activity related to the exploration and production of unconventional hydrocarbons represents more than 30% of turnover.

### • Tobacco

Amundi penalises issuers exposed to the tobacco value chain by limiting their ESG rating, and has implemented an exclusion policy for cigarette-producing companies. This policy affects the entire tobacco sector, including suppliers, cigarette manufacturers, and retailers. It is applicable to all active management strategies and all passive ESG strategies on which Amundi practices discretionary management.

Amundi excludes:

- Companies that manufacture whole tobacco products (threshold: turnover greater than 5%), including cigarette manufacturers, as no product can be considered free from child labour.

In addition, the ESG rating of the tobacco sector is capped at E (on a scale from A to G). This policy applies to companies involved in tobacco manufacturing, supply, and distribution activities (threshold: turnover greater than 10%).

### • Nuclear weapons

Amundi restricts investments in companies exposed to nuclear weapons and in particular those involved in the production of key components or components dedicated to nuclear weapons.

Amundi excludes:

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<sup>7</sup> Developers, mining, companies deemed too exposed to be able to exit from thermal coal at the expected pace

<sup>8</sup> Oil sands, shale oil, shale gas

<sup>9</sup> Amundi conducts an analysis to assess the quality of the phase-out plan

# UCIT AMUNDI EURO LIQUIDITY SRI

- Issuers involved in the production, sale, and stockpiling of nuclear weapons from States that have not ratified the Treaty on the Non-Proliferation of Nuclear Weapons, or from States that have ratified it but are not members of NATO,
- Issuers involved in the production of nuclear warheads and/or entire nuclear missiles, or components that have been significantly developed and/or modified for exclusive use in nuclear weapons,
- Issuers that generate more than 5% of their turnover from the production or sale of nuclear weapons (excluding dual-use components and launch platforms).

For more information on how environmental issues (in particular those related to climate change) and corporate and governance (ESG) issues are taken into account in its investment policy, Amundi provides investors with the “Application of Article 29” report available on <https://legroupe.amundi.com> (Legal Documentation section).

## SFDR and Taxonomy Regulations

### Article 8 – concerning Taxonomy

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

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

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

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

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

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

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

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

# UCIT AMUNDI EURO LIQUIDITY SRI

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

## Article 8 – concerning Article 11 of the SFDR

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



## Auditor's Certification

# AMUNDI EURO LIQUIDITY SRI

Mutual Fund

Management Company :

Amundi Asset Management

91-93, boulevard Pasteur  
75015 PARIS

## Statutory auditors' report on the financial statements

For the year ended 30th August 2024

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To the Shareholders of AMUNDI EURO LIQUIDITY SRI

### Opinion

In compliance with the engagement entrusted to us by your Management Company, we have audited the accompanying financial statements of AMUNDI EURO LIQUIDITY SRI for the year ended 30th August 2024.

In our opinion, the financial statements give a true and fair view of the assets and liabilities and of the financial position of the Fund as at 28th March 2024 and of the results of its operations for the year then ended in accordance with French accounting principles.

### Basis for Opinion

#### Audit Framework

We conducted our audit in accordance with professional standards applicable in France. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

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

## **Independence**

We conducted our audit engagement in compliance with independence requirements of the French Commercial Code (code de commerce) and the French Code of Ethics (code de déontologie) for statutory auditors, for the period from 1<sup>st</sup> september 2023 to the date of our report.

## **Justification of assessments**

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

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

## **Verification of the Management Report established by the Management Company**

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

We have no matters to report as to the fair presentation and the consistency with the financial statements of the information given in the management report of the fund and in the other documents provided to Unitholders with respect to the financial position and the financial statements.

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

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

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

The financial statements were approved by the management company.

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

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

As specified in Article L. 823-10-1 of the French Commercial Code (code de commerce), our statutory audit does not include assurance on the viability of the Fund or the quality of management of the affairs of the Fund.

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

- Identifies and assesses the risks of material misstatement of the financial statements, whether due to fraud or error, designs and performs audit procedures responsive to those risks, and obtains audit evidence considered to be sufficient and appropriate to provide a basis for his opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud 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 internal control.
- Evaluates the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by management in the financial statements.
- Assesses the appropriateness of management's use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Fund's ability to continue as a going concern. This assessment is based on the audit evidence obtained up to the date of his audit report. However, future events or conditions may cause the Company to cease to continue as a going concern. If the statutory auditor concludes that a material uncertainty exists, there is a requirement to draw attention in the audit report to the related disclosures in the financial statements or, if such disclosures are not provided or inadequate, to modify the opinion expressed therein.

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

Paris La Défense, 21th november 2024

The Statutory Auditors  
French original signed by  
Deloitte & Associés

Stéphane COLLAS

# UCIT AMUNDI EURO LIQUIDITY SRI

## Annual accounts

# UCIT AMUNDI EURO LIQUIDITY SRI

## Balance sheet - asset on 08/30/2024 in EUR

	08/30/2024	08/31/2023
<b>FIXED ASSETS, NET</b>		
<b>DEPOSITS</b>	<b>2,105,762,866.95</b>	<b>2,654,688,697.41</b>
<b>FINANCIAL INSTRUMENTS</b>	<b>42,286,183,306.14</b>	<b>38,444,510,820.61</b>
<b>Equities and similar securities</b>		
Traded in a regulated market or equivalent		
Not traded in a regulated market or equivalent		
<b>Bonds and similar securities</b>	<b>4,684,901,928.88</b>	<b>3,376,037,592.98</b>
Traded in a regulated market or equivalent	4,684,901,928.88	3,376,037,592.98
Not traded in a regulated market or equivalent		
<b>Credit instruments</b>	<b>32,441,758,854.95</b>	<b>29,470,594,704.81</b>
Traded in a regulated market or equivalent	32,441,758,854.95	29,470,594,704.81
Negotiable credit instruments (Notes)	29,325,239,876.34	25,796,292,048.26
Other credit instruments	3,116,518,978.61	3,674,302,656.55
Not traded in a regulated market or equivalent		
<b>Collective investment undertakings</b>	<b>3,150,101,985.48</b>	<b>3,425,030,899.38</b>
General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries	3,150,101,985.48	3,425,030,899.38
Other Funds intended for non-professionals and equivalents in other EU Member States		
General-purpose professional funds and equivalents in other EU Member States and listed securitisation entities		
Other professional investment funds and equivalents in other EU Member States and listed securitisation agencies		
Other non-European entities		
<b>Temporary transactions in securities</b>	<b>2,001,866,430.05</b>	<b>2,162,933,167.61</b>
Credits for securities held under sell-back deals	2,001,866,430.05	2,162,933,167.61
Credits for loaned securities		
Borrowed securities		
Securities sold under buy-back deals		
Other temporary transactions		
<b>Hedges</b>	<b>7,554,106.78</b>	<b>9,914,455.83</b>
Hedges in a regulated market or equivalent		
Other operations	7,554,106.78	9,914,455.83
<b>Other financial instruments</b>		
<b>RECEIVABLES</b>	<b>13,219,981.20</b>	<b>12,226,234.22</b>
Forward currency transactions		
Other	13,219,981.20	12,226,234.22
<b>FINANCIAL ACCOUNTS</b>	<b>10,141,673,889.39</b>	<b>8,496,331,915.32</b>
Cash and cash equivalents	10,141,673,889.39	8,496,331,915.32
<b>TOTAL ASSETS</b>	<b>54,546,840,043.68</b>	<b>49,607,757,667.56</b>



# UCIT AMUNDI EURO LIQUIDITY SRI

## Balance sheet - liabilities on 08/30/2024 in EUR

	08/30/2024	08/31/2023
<b>SHAREHOLDERS' FUNDS</b>		
Capital	52,472,735,136.96	48,524,932,595.72
Allocation Report of distributed items (a)		
Brought forward (a)	366.78	
Allocation Report of distributed items on Net Income (a,b)	39,610,471.28	-33,921,771.56
Result (a,b)	2,009,021,877.63	1,085,652,311.50
<b>TOTAL NET SHAREHOLDERS' FUNDS *</b>	<b>54,521,367,852.65</b>	<b>49,576,663,135.66</b>
* Net Assets		
<b>FINANCIAL INSTRUMENTS</b>	<b>3,639,739.13</b>	<b>813,988.84</b>
Transactions involving transfer of financial instruments		
Temporary transactions in securities		
Sums owed for securities sold under buy-back deals		
Sums owed for borrowed securities		
Other temporary transactions		
Hedges	3,639,739.13	813,988.84
Hedges in a regulated market or equivalent		
Other hedges	3,639,739.13	813,988.84
<b>PAYABLES</b>	<b>21,832,451.90</b>	<b>30,280,543.06</b>
Forward currency transactions		
Others	21,832,451.90	30,280,543.06
<b>FINANCIAL ACCOUNTS</b>		
Short-term credit		
Loans received		
<b>TOTAL LIABILITIES</b>	<b>54,546,840,043.68</b>	<b>49,607,757,667.56</b>

(a) Including adjustment

(b) Decreased interim distribution paid during the business year

# UCIT AMUNDI EURO LIQUIDITY SRI

## Off-balance sheet on 08/30/2024 in EUR

	08/30/2024	08/31/2023
<b>HEDGES</b>		
Contracts in regulated markets or similar		
OTC contracts		
Interest rate swaps		
OISEST/0.0/FIX/2.306		113,028,603.00
OISEST/0.0/FIX/2.32		146,157,677.00
OISEST/0.0/FIX/2.22		74,113,904.00
OISEST/0.0/FIX/2.258		73,626,312.00
OISEST/0.0/FIX/2.21		110,727,056.00
OISEST/0.0/FIX/2.081		84,993,354.00
OISEST/0.0/FIX/2.119		146,352,330.00
OISEST/0.0/FIX/2.373		146,060,820.00
OISEST/0.0/FIX/2.407		292,085,141.00
OISEST/0.0/FIX/2.501		97,237,272.00
OISEST/0.0/FIX/2.486		145,870,251.00
OISEST/0.0/FIX/2.59		35,269,389.00
OISEST/0.0/FIX/2.595		194,153,551.00
OISEST/0.0/FIX/2.574		145,755,597.00
OISEST/0.0/FIX/2.59		54,446,078.00
OISEST/0.0/FIX/3.079		143,123,157.00
OISEST/0.0/FIX/3.073		241,742,090.00
OISEST/0.0/FIX/3.0		67,743,064.00
OISEST/0.0/FIX/3.004		77,416,857.00
OISEST/0.0/FIX/2.999		107,397,904.00
OISEST/0.0/FIX/3.08		142,163,059.00
OISEST/0.0/FIX/3.134		141,407,656.00
OISEST/0.0/FIX/3.325		390,897,394.00
OISEST/0.0/FIX/3.367		103,072,206.00
OISEST/0.0/FIX/3.367		113,870,246.00
OISEST/0.0/FIX/3.412		29,436,551.00
OISEST/0.0/FIX/3.42		240,488,961.00
OISEST/0.0/FIX/3.214		196,557,862.00
OISEST/0.0/FIX/3.224		211,262,761.00
OISEST/0.0/FIX/3.325		145,550,226.00
OISEST/0.0/FIX/3.291		98,271,566.00
OISEST/0.0/FIX/3.244		98,575,582.00
OISEST/0.0/FIX/3.383		64,802,583.00
OISEST/0.0/FIX/3.38		51,071,875.00
OISEST/0.0/FIX/3.383		64,802,583.00
OISEST/0.0/FIX/3.375		102,146,300.00

# UCIT AMUNDI EURO LIQUIDITY SRI

## Off-balance sheet on 08/30/2024 in EUR

	08/30/2024	08/31/2023
OISEST/0.0/FIX/3.476		171,190,581.00
OISEST/0.0/FIX/3.464		78,501,333.00
OISEST/0.0/FIX/3.508		161,783,079.00
OISEST/0.0/FIX/3.48		84,423,807.00
OISEST/0.0/FIX/3.526		168,665,301.00
OISEST/0.0/FIX/3.519		108,327,720.00
OISEST/0.0/FIX/3.426		43,593,922.00
OISEST/0.0/FIX/3.442		25,757,110.00
OISEST/0.0/FIX/3.437		85,100,000.00
OISEST/0.0/FIX/3.606		92,246,245.00
OISEST/0.0/FIX/3.65		207,396,548.00
OISEST/0.0/FIX/3.471		101,300,000.00
OISEST/0.0/FIX/3.474		105,300,000.00
OISEST/0.0/FIX/3.483		45,574,887.00
OISEST/0.0/FIX/3.487		79,231,433.00
OISEST/0.0/FIX/3.755		192,020,277.00
OISEST/0.0/FIX/3.519		176,000,000.00
OISEST/0.0/FIX/3.733		205,109,950.00
OISEST/0.0/FIX/3.607		128,732,768.00
OISEST/0.0/FIX/3.554		31,796,897.00
OISEST/0.0/FIX/3.554		71,540,530.00
OISEST/0.0/FIX/3.554		23,350,034.00
OISEST/0.0/FIX/3.85		175,032,717.00
OISEST/0.0/FIX/3.624		130,000,000.00
OISEST/0.0/FIX/3.629		61,406,810.00
OISEST/0.0/FIX/3.629		86,176,345.00
OISEST/0.0/FIX/3.629		41,200,000.00
OISEST/0.0/FIX/3.637		10,896,411.00
OISEST/0.0/FIX/3.565		249,414,967.00
OISEST/0.0/FIX/3.797		110,667,136.00
OISEST/0.0/FIX/3.654		100,000,000.00
OISEST/0.0/FIX/3.653		127,500,000.00
OISEST/0.0/FIX/3.681		124,010,000.00
OISEST/0.0/FIX/3.603		51,664,567.00
OISEST/0.0/FIX/3.675		98,600,000.00
OISEST/0.0/FIX/3.806		96,988,506.00
OISEST/0.0/FIX/3.853		157,315,364.00
OISEST/0.0/FIX/3.651		80,470,504.00
OISEST/0.0/FIX/3.695		79,273,982.00
OISEST/0.0/FIX/3.717		49,494,060.00
OISEST/0.0/FIX/3.62		179,294,079.00
OISEST/0.0/FIX/3.718		14,851,975.00

# UCIT AMUNDI EURO LIQUIDITY SRI

## Off-balance sheet on 08/30/2024 in EUR

	08/30/2024	08/31/2023
OISEST/0.0/FIX/3.83		73,425,659.00
OISEST/0.0/FIX/3.807		74,964,706.00
OISEST/0.0/FIX/3.706		126,000,000.00
OISEST/0.0/FIX/3.682		35,266,097.00
OISEST/0.0/FIX/3.783		127,371,182.00
OISEST/0.0/FIX/3.652		252,156,117.00
OISEST/0.0/FIX/3.725		98,994,382.00
OISEST/0.0/FIX/3.812		311,276,140.00
OISEST/0.0/FIX/3.726		196,000,000.00
OISEST/0.0/FIX/3.725		49,200,000.00
OISEST/0.0/FIX/3.79		195,958,294.00
OISEST/0.0/FIX/3.724		110,000,000.00
OISEST/0.0/FIX/3.738		245,571,299.00
OISEST/0.0/FIX/3.727		50,660,448.00
OISEST/0.0/FIX/3.666		15,940,643.00
OISEST/0.0/FIX/3.687		17,931,144.00
OISEST/0.0/FIX/3.774		215,000,000.00
OISEST/0.0/FIX/3.69		34,862,052.00
OISEST/0.0/FIX/3.82		29,493,594.00
OISEST/0.0/FIX/3.694		11,952,581.00
OISEST/0.0/FIX/3.669		14,955,101.00
OISEST/0.0/FIX/3.743		185,500,000.00
OISEST/0.0/FIX/3.749		105,500,000.00
OISEST/0.0/FIX/3.692		93,712,381.00
OISEST/0.0/FIX/3.773		98,993,312.00
OISEST/0.0/FIX/3.787	93,166,011.00	
OISEST/0.0/FIX/3.914	111,296,130.00	
OISEST/0.0/FIX/3.91	191,834,050.00	
OISEST/0.0/FIX/3.896	118,948,647.00	
OISEST/0.0/FIX/3.83	191,852,657.00	
OISEST/0.0/FIX/3.826	153,482,125.00	
OISEST/0.0/FIX/3.824	150,750,552.00	
OISEST/0.0/FIX/3.821	115,173,034.00	
OISEST/0.0/FIX/3.849	52,774,836.00	
OISEST/0.0/FIX/3.880	43,179,412.00	
OISEST/0.0/FIX/3.889	48,042,918.00	
OISEST/0.0/FIX/3.851	105,534,315.00	
OISEST/0.0/FIX/3.823	115,178,622.00	
OISEST/0.0/FIX/3.825	48,000,409.00	
OISEST/0.0/FIX/3.827	48,000,409.00	
OISEST/0.0/FIX/3.751	78,027,174.00	
OISEST/0.0/FIX/3.696	57,662,059.00	

# UCIT AMUNDI EURO LIQUIDITY SRI

## Off-balance sheet on 08/30/2024 in EUR

	08/30/2024	08/31/2023
OISEST/0.0/FIX/3.791	140,184,860.00	
OISEST/0.0/FIX/3.718	47,082,218.00	
OISEST/0.0/FIX/3.724	33,629,665.00	
OISEST/0.0/FIX/3.695	117,743,867.00	
OISEST/0.0/FIX/3.654	70,677,229.00	
OISEST/0.0/FIX/3.238	130,334,880.00	
OISEST/0.0/FIX/3.351	215,430,143.00	
OISEST/0.0/FIX/3.329	144,717,645.00	
OISEST/0.0/FIX/3.535	167,018,938.00	
OISEST/0.0/FIX/3.356	163,706,713.00	
OISEST/0.0/FIX/3.248	48,260,400.00	
OISEST/0.0/FIX/3.287	100,360,084.00	
OISEST/0.0/FIX/3.285	37,635,766.00	
OISEST/0.0/FIX/3.343	39,660,307.00	
OISEST/0.0/FIX/3.359	141,740,331.00	
OISEST/0.0/FIX/3.36	96,431,395.00	
OISEST/0.0/FIX/3.467	143,763,334.00	
OISEST/0.0/FIX/3.399	136,607,775.00	
OISEST/0.0/FIX/3.246	95,574,247.00	
OISEST/0.0/FIX/3.542	89,432,473.00	
OISEST/0.0/FIX/3.541	101,976,867.00	
OISEST/0.0/FIX/3.483	100,704,717.00	
OISEST/0.0/FIX/3.362	154,317,165.00	
OISEST/0.0/FIX/3.56	102,936,662.00	
OISEST/0.0/FIX/3.474	173,154,435.00	
OISEST/0.0/FIX/3.411	147,510,033.00	
OISEST/0.0/FIX/3.480	174,648,401.00	
OISEST/0.0/FIX/3.765	151,934,592.00	
OISEST/0.0/FIX/3.763	110,673,576.00	
OISEST/0.0/FIX/3.73	44,601,818.00	
OISEST/0.0/FIX/3.731	65,677,403.00	
OISEST/0.0/FIX/3.395	66,505,240.00	
OISEST/0.0/FIX/3.399	301,360,132.00	
OISEST/0.0/FIX/3.778	189,761,094.00	
OISEST/0.0/FIX/3.732	83,292,830.00	
OISEST/0.0/FIX/3.691	98,087,818.00	
OISEST/0.0/FIX/3.429	105,981,533.00	
OISEST/0.0/FIX/3.667	32,334,449.00	
OISEST/0.0/FIX/3.681	32,361,930.00	
OISEST/0.0/FIX/3.58	106,794,561.00	
OISEST/0.0/FIX/3.423	206,994,488.00	
OISEST/0.0/FIX/3.513	97,151,045.00	

# UCIT AMUNDI EURO LIQUIDITY SRI

## Off-balance sheet on 08/30/2024 in EUR

	08/30/2024	08/31/2023
OISEST/0.0/FIX/3.410	96,295,254.00	
OISEST/0.0/FIX/3.614	162,812,848.00	
OISEST/0.0/FIX/3.621	34,330,419.00	
OISEST/0.0/FIX/3.699	70,066,365.00	
OISEST/0.0/FIX/3.479	142,454,560.00	
OISEST/0.0/FIX/3.554	109,154,848.00	
OISEST/0.0/FIX/3.665	138,637,730.00	
OISEST/0.0/FIX/3.551	10,296,031.00	
OISEST/0.0/FIX/3.629	17,828,234.00	
OISEST/0.0/FIX/3.417	147,899,706.00	
OISEST/0.0/FIX/3.326	165,819,963.00	
OISEST/0.0/FIX/3.278	166,559,742.00	
OISEST/0.0/FIX/3.599	79,232,457.00	
OISEST/0.0/FIX/3.23	94,161,998.00	
OISEST/0.0/FIX/3.224	144,897,864.00	
OISEST/0.0/FIX/3.648	56,121,878.00	
OISEST/0.0/FIX/3.648	56,121,878.00	
OISEST/0.0/FIX/3.236	135,188,491.00	
OISEST/0.0/FIX/3.616	19,869,605.00	
OISEST/0.0/FIX/3.072	77,371,434.00	
OISEST/0.0/FIX/3.071	11,125,407.00	
OISEST/0.0/FIX/3.119	33,938,863.00	
OISEST/0.0/FIX/3.102	80,958,661.00	
OISEST/0.0/FIX/3.057	54,147,023.00	
OISEST/0.0/FIX/3.551	25,336,830.00	
OISEST/0.0/FIX/2.884	25,688,562.00	
Other commitments		
<b>OTHER OPERATIONS</b>		
Contracts in regulated markets or similar		
OTC contracts		
Other commitments		

# UCIT AMUNDI EURO LIQUIDITY SRI

## Income statement on 08/30/2024 in EUR

	08/30/2024	08/31/2023
<b>Revenues from financial operations</b>		
Revenues from deposits and financial accounts	507,346,719.13	286,918,016.55
Revenues from equities and similar securities		
Revenues from bonds and similar securities	153,906,862.32	89,787,167.19
Revenues from credit instruments	1,359,734,521.72	732,349,653.10
Revenues from temporary acquisition and disposal of securities	111,224,209.44	52,009,238.38
Revenues from hedges	23,850,380.51	30,982,505.26
Other financial revenues		
<b>TOTAL (1)</b>	<b>2,156,062,693.12</b>	<b>1,192,046,580.48</b>
<b>Charges on financial operations</b>		
Charges on temporary acquisition and disposal of securities	527.69	84,363.52
Charges on hedges	695,806.53	3,379,817.47
Charges on financial debts	423,868.49	-218,385.97
Other financial charges		
<b>TOTAL (2)</b>	<b>1,120,202.71</b>	<b>3,245,795.02</b>
<b>NET INCOME FROM FINANCIAL OPERATIONS (1 - 2)</b>	<b>2,154,942,490.41</b>	<b>1,188,800,785.46</b>
Other income (3)		
Management fees and depreciation provisions (4)	51,344,095.38	40,772,037.38
<b>NET INCOME OF THE BUSINESS YEAR (L.214-17-1) (1 - 2 + 3 - 4)</b>	<b>2,103,598,395.03</b>	<b>1,148,028,748.08</b>
Revenue adjustment (5)	-94,576,517.40	-62,376,436.58
Interim Distribution on Net Income paid during the business year (6)		
<b>NET PROFIT (1 - 2 + 3 - 4 + 5 - 6)</b>	<b>2,009,021,877.63</b>	<b>1,085,652,311.50</b>

## Notes to the annual accounts



## 1. Accounting rules and methods

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

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.

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

Securities bought and sold are recognised excluding costs.

The portfolio's accounting currency is the euro.

The financial year lasts 12 months.

### **Asset valuation rules**

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

Differences between the 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". Securities that are not denominated in the portfolio currency are valued in accordance with the principle described below and then converted into the portfolio currency at the exchange rate applicable on the day of the valuation.

### ***Deposits:***

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

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

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

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

Bonds and equivalent securities are measured at the closing price supplied by various financial service providers.

Interest accrued on bonds and similar securities is calculated up to the net asset value date.

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

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

# UCIT AMUNDI EURO LIQUIDITY SRI

## ***Negotiable debt securities:***

The assets of Amundi's money market funds are valued on a daily basis. They are valued using market prices wherever possible, and, where market prices are unavailable, using a market spread. In order to validate the relevance of the prices used to determine asset valuations, the discrepancy between recorded prices and selling prices is regularly measured by the Risk Department.

## ***UCI holdings:***

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

## ***Temporary securities transactions:***

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

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

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

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

## ***Forward financial instruments:***

### **Forward financial instruments traded on a regulated or equivalent market:**

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

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

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

#### ***Swaps:***

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

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

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

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

Futures appear in off-balance-sheet commitments for their market value at the price used in the portfolio. Options are translated into the equivalent underlying asset.

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

# UCIT AMUNDI EURO LIQUIDITY SRI

## Management fees

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

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

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

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

The aggregate of these fees complies with the maximum fee rate as a percentage of net asset value indicated in the prospectus or the fund rules:

FR0013518610 - AMUNDI EURO LIQUIDITY SRI S-C unit: Maximum fee rate 0.10% (incl. tax).

FR0013297561 - AMUNDI EURO LIQUIDITY SRI R-C unit: Maximum fee rate 0.50% (incl. tax).

FR0013221199 - AMUNDI EURO LIQUIDITY SRI M-C unit: Maximum fee rate 0.50% (incl. tax).

FR0013095312 - AMUNDI EURO LIQUIDITY SRI I2-C unit: Maximum fee rate 0.50% (incl. tax).

FR0011799915 - AMUNDI EURO LIQUIDITY SRI E-C unit: Maximum fee rate 0.50% (incl. tax).

FR0011630557 - AMUNDI EURO LIQUIDITY SRI P-C unit: Maximum fee rate 0.50% (incl. tax).

FR0010251660 - AMUNDI EURO LIQUIDITY SRI IC-C unit: Maximum fee rate 0.50% (incl. tax).

FR0014004TR0 - AMUNDI EURO LIQUIDITY SRI BDF-D unit: Maximum fee rate 0.45% (incl. tax).

FR0014005XM0 - AMUNDI EURO LIQUIDITY SRI Z-C unit: Maximum fee rate 1.00% (incl. tax).

FR0014005U84 - AMUNDI EURO LIQUIDITY SRI R1-C unit: Maximum fee rate 0.50% (incl. tax).

## Performance fee:

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

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

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

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

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

If the annual provision is paid on an anniversary date.

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

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

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

The difference is positive.

the relative performance of the unit compared to the Benchmark NAV, since the beginning of the observation period defined above, is positive or zero.

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

# UCIT AMUNDI EURO LIQUIDITY SRI

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

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

- 10% for the E-C unit;
- 10% for the I2-C unit;
- 10% for the IC-C unit;
- 0 for the M-C unit;
- 10% for the P-C unit;
- 10% for the R-C unit;
- 10% for the S-C unit;
- 10% for the Z-C unit.

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

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

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

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

## **Allocation of amounts available for distribution**

### ***Definition of amounts available for distribution***

Amounts available for distribution consist of:

#### ***Income:***

Net income added to retained earnings, plus or minus the balance of accrued income as appropriate.

The net income for the reporting period is equal to the amount of interest, arrears, dividends, premiums and bonuses, remuneration, and any income arising from the UCI portfolio securities, plus income from any amounts temporarily available, less management fees and borrowing costs.

#### ***Capital gains and losses:***

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

# UCIT AMUNDI EURO LIQUIDITY SRI

## **Allocation of amounts available for distribution:**

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

## 2. Changes in net asset on 08/30/2024 in EUR

	08/30/2024	08/31/2023
<b>NET ASSETS IN START OF PERIOD</b>	<b>49,576,663,135.66</b>	<b>39,240,072,756.16</b>
Subscriptions (including subscription fees received by the fund)	334,128,771,161.20	256,971,110,137.00
Redemptions (net of redemption fees received by the fund)	-331,435,682,575.74	-247,863,171,381.48
Capital gains realised on deposits and financial instruments	56,843,628.97	35,571,555.29
Capital losses realised on deposits and financial instruments	-8,194,336.00	-55,818,827.60
Capital gains realised on hedges	61,573.99	30,747.02
Capital losses realised on hedges	-146,071.14	-289,058.48
Dealing costs	-9,824,204.68	-9,541,044.36
Exchange gains/losses	-41.03	-186.47
Changes in difference on estimation (deposits and financial instruments)	125,079,602.87	122,721,191.02
<i>Difference on estimation, period N</i>	<i>169,911,088.23</i>	<i>44,831,485.36</i>
<i>Difference on estimation, period N-1</i>	<i>-44,831,485.36</i>	<i>77,889,705.66</i>
Changes in difference on estimation (hedges)	-15,266,517.62	-12,051,500.52
<i>Difference on estimation, period N</i>	<i>-7,027,529.71</i>	<i>8,238,987.91</i>
<i>Difference on estimation, period N-1</i>	<i>-8,238,987.91</i>	<i>-20,290,488.43</i>
Net Capital gains and losses Accumulated from Previous business year		
Distribution on Net Capital Gains and Losses from previous business year	-535,898.86	
Net profit for the period, before adjustment prepayments	2,103,598,395.03	1,148,028,748.08
Allocation Report of distributed items on Net Income		
Interim Distribution on Net Income paid during the business year		
Other items		
<b>NET ASSETS IN END OF PERIOD</b>	<b>54,521,367,852.65</b>	<b>49,576,663,135.66</b>

# UCIT AMUNDI EURO LIQUIDITY SRI

## 3. Additional information

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

	Amount	%
<b>ASSETS</b>		
<b>BONDS AND SIMILAR SECURITIES</b>		
Floating-rate bonds traded on regulated markets	4,180,354,428.88	7.66
Fixed-rate bonds traded on a regulated or similar market	504,547,500.00	0.93
<b>TOTAL BONDS AND SIMILAR SECURITIES</b>	<b>4,684,901,928.88</b>	<b>8.59</b>
<b>CREDIT INSTRUMENTS</b>		
Titres négociables à court terme (NEU CP) émis par des émetteurs non financiers étrangers - Non européens	3,116,518,978.61	5.71
Negotiable Medium-Term Notes	2,271,054,908.19	4.17
Certificate of deposit	24,134,161,743.42	44.26
Commercial Paper	2,920,023,224.73	5.36
<b>TOTAL CREDIT INSTRUMENTS</b>	<b>32,441,758,854.95</b>	<b>59.50</b>
<b>LIABILITIES</b>		
<b>TRANSACTIONS INVOLVING TRANSFER OF FINANCIAL INSTRUMENTS</b>		
TOTAL TRANSACTIONS INVOLVING TRANSFER OF FINANCIAL INSTRUMENTS		
<b>OFF-BALANCE SHEET</b>		
<b>HEDGES</b>		
Rate	8,687,973,070.00	15.93
<b>TOTAL HEDGES</b>	<b>8,687,973,070.00</b>	<b>15.93</b>
<b>OTHER OPERATIONS</b>		
TOTAL OTHER OPERATIONS		

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

	Fixed rate	%	Variable rate	%	Rate subject to review	%	Other	%
<b>ASSETS</b>								
Deposits	2,105,762,866.95	3.86						
Bonds and similar securities	504,547,500.00	0.93	196,272,330.63	0.36	3,984,082,098.25	7.31		
Credit instruments	9,087,080,737.04	16.67	23,212,638,967.21	42.58	142,039,150.70	0.26		
Temporary transactions in securities			2,001,866,430.05	3.67				
Financial accounts							10,141,673,889.39	18.60
<b>LIABILITIES</b>								
Temporary transactions in securities								
Financial accounts								
<b>OFF-BALANCE SHEET</b>								
Hedges	8,687,973,070.00	15.93						
Others operations								

# UCIT AMUNDI EURO LIQUIDITY 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	%
<b>ASSETS</b>										
Deposits	2,105,762,866.95	3.86								
Bonds and similar securities	794,130,637.96	1.46	2,034,108,098.34	3.73	1,856,663,192.58	3.41				
Credit instruments	11,018,479,674.62	20.21	20,848,003,150.07	38.24	575,276,030.26	1.06				
Temporary transactions in securities	2,001,866,430.05	3.67								
Financial accounts	10,141,673,889.39	18.60								
<b>LIABILITIES</b>										
Temporary transactions in securities										
Financial accounts										
<b>OFF-BALANCE SHEET</b>										
Hedges	4,206,433,227.00	7.72	4,481,539,843.00	8.22						
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		Currency 3		Currency N Other currencies	
	Amount	%	Amount	%	Amount	%	Amount	%
<b>ASSETS</b>								
Deposits								
Equities and similar securities								
Bonds and similar securities								
Credit instruments								
Mutual fund								
Temporary transactions in securities								
Receivables								
Financial accounts	2,192.75							
<b>LIABILITIES</b>								
Transactions involving transfer of financial instruments								
Temporary transactions in securities								
Debts								
Financial accounts								
<b>OFF-BALANCE SHEET</b>								
Hedges								
Other operations								



# UCIT AMUNDI EURO LIQUIDITY SRI

## 3.5. RECEIVABLES AND PAYABLES: BREAKDOWN BY ITEMS

	Type of debit/credit	08/30/2024
<b>RECEIVABLES</b>		
	Collateral	13,219,981.20
<b>TOTAL RECEIVABLES</b>		<b>13,219,981.20</b>
<b>PAYABLES</b>		
	Fixed management fees	3,754,379.10
	Variable management fees	8,380,786.76
	Collateral	5,660,244.70
	Other payables	4,037,041.34
<b>TOTAL PAYABLES</b>		<b>21,832,451.90</b>
<b>TOTAL PAYABLES AND RECEIVABLES</b>		<b>-8,612,470.70</b>

# UCIT AMUNDI EURO LIQUIDITY SRI

## 3.6. SHAREHOLDERS' FUNDS

### 3.6.1. Number of units issued or redeemed

	In units	In value
<b>Unit AMUNDI EURO LIQUIDITY SRI BDF-D</b>		
Units subscribed during the period	5,510.790	556,498.27
Units redeemed during the period	-10,701.263	-1,092,886.16
Net Subscriptions/Redemptions	-5,190.473	-536,387.89
Units in circulation at the end of the period	241,045.908	
<b>Unit AMUNDI EURO LIQUIDITY SRI E-C</b>		
Units subscribed during the period	1,223.235	24,999,392.26
Units redeemed during the period	-596.582	-12,173,598.02
Net Subscriptions/Redemptions	626.653	12,825,794.24
Units in circulation at the end of the period	995.216	
<b>Unit AMUNDI EURO LIQUIDITY SRI I2-C</b>		
Units subscribed during the period	27,167,137.094	278,944,751,714.33
Units redeemed during the period	-26,775,278.682	-275,060,744,341.65
Net Subscriptions/Redemptions	391,858.412	3,884,007,372.68
Units in circulation at the end of the period	3,886,272.959	
<b>Unit AMUNDI EURO LIQUIDITY SRI IC-C</b>		
Units subscribed during the period	116,657.873	28,036,624,906.88
Units redeemed during the period	-122,928.893	-29,565,558,546.82
Net Subscriptions/Redemptions	-6,271.020	-1,528,933,639.94
Units in circulation at the end of the period	27,296.562	
<b>Unit AMUNDI EURO LIQUIDITY SRI M-C</b>		
Units subscribed during the period	699.179	142,675,366.38
Units redeemed during the period	-854.314	-173,758,916.84
Net Subscriptions/Redemptions	-155.135	-31,083,550.46
Units in circulation at the end of the period	273.019	
<b>Unit AMUNDI EURO LIQUIDITY SRI P-C</b>		
Units subscribed during the period	25,790.239	260,879,093.23
Units redeemed during the period	-15,959.925	-161,304,425.89
Net Subscriptions/Redemptions	9,830.314	99,574,667.34
Units in circulation at the end of the period	40,060.870	
<b>Unit AMUNDI EURO LIQUIDITY SRI R1-C</b>		
Units subscribed during the period	96,795.237	112,006,136.45
Units redeemed during the period	-45,678.415	-48,548,024.06
Net Subscriptions/Redemptions	51,116.822	63,458,112.39
Units in circulation at the end of the period	74,451.606	

# UCIT AMUNDI EURO LIQUIDITY SRI

## 3.6.1. Number of units issued or redeemed

	In units	In value
<b>Unit AMUNDI EURO LIQUIDITY SRI R-C</b>		
Units subscribed during the period	12,628.586	130,062,132.10
Units redeemed during the period	-8,184.662	-83,565,248.54
Net Subscriptions/Redemptions	4,443.924	46,496,883.56
Units in circulation at the end of the period	12,199.294	
<b>Unit AMUNDI EURO LIQUIDITY SRI S-C</b>		
Units subscribed during the period		
Units redeemed during the period		
Net Subscriptions/Redemptions		
Units in circulation at the end of the period	41.020	
<b>Unit AMUNDI EURO LIQUIDITY SRI Z-C</b>		
Units subscribed during the period	25,447.057	26,476,215,921.30
Units redeemed during the period	-25,299.694	-26,328,936,587.76
Net Subscriptions/Redemptions	147.363	147,279,333.54
Units in circulation at the end of the period	6,079.335	

# UCIT AMUNDI EURO LIQUIDITY SRI

## 3.6.2. Subscription and/or redemption fees

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

# UCIT AMUNDI EURO LIQUIDITY SRI

## 3.6.2. Subscription and/or redemption fees

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

# UCIT AMUNDI EURO LIQUIDITY SRI

## 3.7. MANAGEMENT FEES

	08/30/2024
<b>Unit AMUNDI EURO LIQUIDITY SRI BDF-D</b>	
Guarantee commission	0.28
Fixed management fees	33,883.39
Percentage set for fixed management fees	0.14
Accrued variable management fees	
Percentage of accrued variable management fees	
Earned variable management fees	
Percentage of earned variable management fees	
Trailer fees	
<b>Unit AMUNDI EURO LIQUIDITY SRI E-C</b>	
Guarantee commission	-0.41
Fixed management fees	38,924.33
Percentage set for fixed management fees	0.32
Accrued variable management fees	
Percentage of accrued variable management fees	
Earned variable management fees	
Percentage of earned variable management fees	
Trailer fees	
<b>Unit AMUNDI EURO LIQUIDITY SRI I2-C</b>	
Guarantee commission	-173.56
Fixed management fees	29,054,556.19
Percentage set for fixed management fees	0.07
Accrued variable management fees	674,564.90
Percentage of accrued variable management fees	
Earned variable management fees	5,724,608.14
Percentage of earned variable management fees	0.01
Trailer fees	
<b>Unit AMUNDI EURO LIQUIDITY SRI IC-C</b>	
Guarantee commission	108.32
Fixed management fees	8,207,518.90
Percentage set for fixed management fees	0.11
Accrued variable management fees	194,470.18
Percentage of accrued variable management fees	
Earned variable management fees	773,268.70
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 SRI

## 3.7. MANAGEMENT FEES

	08/30/2024
<b>Unit AMUNDI EURO LIQUIDITY SRI M-C</b>	
Guarantee commission	2.82
Fixed management fees	76,190.90
Percentage set for fixed management fees	0.13
Accrued variable management fees	
Percentage of accrued variable management fees	
Earned variable management fees	
Percentage of earned variable management fees	
Trailer fees	
<b>Unit AMUNDI EURO LIQUIDITY SRI P-C</b>	
Guarantee commission	-0.21
Fixed management fees	872,120.28
Percentage set for fixed management fees	0.25
Accrued variable management fees	
Percentage of accrued variable management fees	
Earned variable management fees	
Percentage of earned variable management fees	
Trailer fees	
<b>Unit AMUNDI EURO LIQUIDITY SRI R1-C</b>	
Guarantee commission	-3.32
Fixed management fees	63,024.51
Percentage set for fixed management fees	0.13
Accrued variable management fees	
Percentage of accrued variable management fees	
Earned variable management fees	
Percentage of earned variable management fees	
Trailer fees	
<b>Unit AMUNDI EURO LIQUIDITY SRI R-C</b>	
Guarantee commission	0.87
Fixed management fees	117,260.25
Percentage set for fixed management fees	0.16
Accrued variable management fees	2,949.36
Percentage of accrued variable management fees	
Earned variable management fees	1,946.94
Percentage of earned variable management fees	
Trailer fees	

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

# UCIT AMUNDI EURO LIQUIDITY SRI

## 3.7. MANAGEMENT FEES

	08/30/2024
<b>Unit AMUNDI EURO LIQUIDITY SRI S-C</b>	
Guarantee commission	
Fixed management fees	42.48
Percentage set for fixed management fees	0.10
Accrued variable management fees	5.42
Percentage of accrued variable management fees	0.01
Earned variable management fees	
Percentage of earned variable management fees	
Trailer fees	
<b>Unit AMUNDI EURO LIQUIDITY SRI Z-C</b>	
Guarantee commission	65.21
Fixed management fees	4,499,787.38
Percentage set for fixed management fees	0.07
Accrued variable management fees	207,510.88
Percentage of accrued variable management fees	
Earned variable management fees	801,462.25
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."

## 3.8. COMMITMENTS RECEIVED AND GIVEN

	08/30/2024
Guarantees received by the fund	
- including capital guarantees	
Other commitments received	
Other commitments given	



# UCIT AMUNDI EURO LIQUIDITY SRI

## 3.9. FUTHER DETAILS

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

	08/30/2024
Securities held under sell-back deals	1,999,582,314.00
Borrowed securities	

### 3.9.2. Stock market values of pledged securities

	08/30/2024
Financial instruments pledged but not reclassified	
Financial instruments received as pledges but not recognized in the Balance Sheet	

# UCIT AMUNDI EURO LIQUIDITY SRI

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

	ISIN code	Name of security	08/30/2024
Equities			
Bonds			214,463,267.96
	XS2575952341	BANCO NTANDER E3R+0.55% 16-01-25	128,421,334.83
	FR001400GDG7	CA E3R+0.32% 07-03-25 EMTN	86,041,933.13
Notes (TCN)			4,067,237,447.77
	ITCN10553912	BANCO NTANDER ZCP 10-10-24	358,544,045.59
	ITCN11150745	BANCO SANTANDER (ALL SPAIN BR) 201124	164,674,670.23
	ITCN11072838	BANCO SANTANDER (ALL SPAIN BRANCH) 220425 FIX 3.75	107,687,123.92
	ITCN11004947	BANCO SANTANDER (ALL SPAIN BRANCH) 260924 FIX 3.94	45,379,882.63
	ITCN11025805	BANC SANT ALL SPAI ZCP 03-04-25	67,649,998.30
	ITCN11338691	CA CONSUMER FINANCE 291024 OISEST 0.13	143,504,898.24
	ITCN10869635	CRCAM ALPES PROVENCE 060225 OISEST 0.32	10,245,626.43
	ITCN10541257	CRCAM AQUITAINE 081024 OISEST 0.31	51,930,241.46
	ITCN10594724	CRCAM AQUITAINE 251024 OISEST 0.33	20,736,700.94
	ITCN11299045	CRCAM NORMANDIE SEINE 110725 OISEST 0.29	20,115,426.57
	ITCN10909828	CRCAM NORMANDIE SEINE 200125 OISEST 0.3	61,347,169.05
	ITCN11040289	CREDIT AGRICOLE CIB 100425 OISEST 0.3	218,595,359.36
	ITCN10797367	CREDIT AGRICOLE SA 100125 OISEST 0.32	184,978,948.50
	ITCN10558132	CREDIT AGRICOLE SA 111024 OISEST 0.3	243,938,500.48
	ITCN10967066	CREDIT AGRICOLE SA 130325 OISEST 0.3	305,506,614.60
	ITCN10470693	CREDIT AGRICOLE SA 130924 OISEST 0.31	347,800,697.23
	ITCN11388301	CREDIT AGRICOLE SA 140525 OISEST 0.22	122,203,708.25
	ITCN11052453	CREDIT AGRICOLE SA 170225 OISEST 0.26	243,794,452.80
	ITCN11064112	CREDIT AGRICOLE SA 170425 OISEST 0.29	200,594,392.42
	ITCN11323105	CREDIT AGRICOLE SA 220725 OISEST 0.3	298,370,404.20
	ITCN10677321	CREDIT AGRICOLE SA 221124 OISEST 0.32	344,140,021.24
	ITCN10677320	CREDIT AGRICOLE SA 231024 OISEST 0.3	114,680,562.12
	ITCN10840405	CREDIT AGRICOLE SA 240125 OISEST 0.31	199,023,391.22
	ITCN11336442	CREDIT AGRICOLE SA 250725 OISEST 0.3	191,794,611.99
UCITS			2,195,969,585.25
	FR0013016607	AMUNDI EURO LIQUIDITY-RATED SRI I2	697,937,997.71
	FR0007493549	AMUNDI EURO LIQUIDITY SHORT TERM GOVIES - I C	58,312,987.10
	FR0014005XL2	AMUNDI EURO LIQUIDITY SHORT TERM SRI PART Z C	98,940.84
	FR0013067790	BFT AUREUS ISR I2 C	1,378,535,521.66
	FR0010413583	CPR CASH I SI	58,594,513.15
	FR0014006HA6	CPR MONETAIRE ISR Z FCP	2,489,624.79
Hedges			
<b>Total group financial instruments</b>			<b>6,477,670,300.98</b>

# UCIT AMUNDI EURO LIQUIDITY SRI

## 3.10. TABLE OF ALLOCATION OF THE DISTRIBUTABLE SUMS

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

	08/30/2024	08/31/2023
<b>Sums not yet allocated</b>		
Brought forward	366.78	
Profit (loss)	2,009,021,877.63	1,085,652,311.50
Allocation Report of distributed items on Profit (loss)		
<b>Total</b>	<b>2,009,022,244.41</b>	<b>1,085,652,311.50</b>

	08/30/2024	08/31/2023
<b>Unit AMUNDI EURO LIQUIDITY SRI BDF-D</b>		
<b>Allocation</b>		
Distribution	913,563.99	536,795.31
Brought forward	1,111.44	374.36
Capitalized		
<b>Total</b>	<b>914,675.43</b>	<b>537,169.67</b>
<b>Details of units with dividend entitlement</b>		
Number of units	241,045.908	246,236.381
Unit distribution	3.79	2.18
<b>Tax credits</b>		
<b>Tax credit attached to the distribution of income</b>		

	08/30/2024	08/31/2023
<b>Unit AMUNDI EURO LIQUIDITY SRI E-C</b>		
<b>Allocation</b>		
Distribution		
Brought forward		
Capitalized	717,073.50	147,369.81
<b>Total</b>	<b>717,073.50</b>	<b>147,369.81</b>

# UCIT AMUNDI EURO LIQUIDITY SRI

	08/30/2024	08/31/2023
<b>Unit AMUNDI EURO LIQUIDITY SRI I2-C</b>		
<b>Allocation</b>		
Distribution		
Brought forward		
Capitalized	1,500,067,934.46	771,407,051.05
<b>Total</b>	<b>1,500,067,934.46</b>	<b>771,407,051.05</b>

	08/30/2024	08/31/2023
<b>Unit AMUNDI EURO LIQUIDITY SRI IC-C</b>		
<b>Allocation</b>		
Distribution		
Brought forward		
Capitalized	245,087,808.63	171,180,623.66
<b>Total</b>	<b>245,087,808.63</b>	<b>171,180,623.66</b>

	08/30/2024	08/31/2023
<b>Unit AMUNDI EURO LIQUIDITY SRI M-C</b>		
<b>Allocation</b>		
Distribution		
Brought forward		
Capitalized	2,070,897.40	1,834,474.11
<b>Total</b>	<b>2,070,897.40</b>	<b>1,834,474.11</b>

	08/30/2024	08/31/2023
<b>Unit AMUNDI EURO LIQUIDITY SRI P-C</b>		
<b>Allocation</b>		
Distribution		
Brought forward		
Capitalized	14,518,037.08	5,692,221.46
<b>Total</b>	<b>14,518,037.08</b>	<b>5,692,221.46</b>

# UCIT AMUNDI EURO LIQUIDITY SRI

	08/30/2024	08/31/2023
<b>Unit AMUNDI EURO LIQUIDITY SRI R1-C</b>		
<b>Allocation</b>		
Distribution		
Brought forward		
Capitalized	2,892,803.14	297,499.83
<b>Total</b>	<b>2,892,803.14</b>	<b>297,499.83</b>

	08/30/2024	08/31/2023
<b>Unit AMUNDI EURO LIQUIDITY SRI R-C</b>		
<b>Allocation</b>		
Distribution		
Brought forward		
Capitalized	4,600,977.89	1,653,785.86
<b>Total</b>	<b>4,600,977.89</b>	<b>1,653,785.86</b>

	08/30/2024	08/31/2023
<b>Unit AMUNDI EURO LIQUIDITY SRI S-C</b>		
<b>Allocation</b>		
Distribution		
Brought forward		
Capitalized	1,585.70	867.04
<b>Total</b>	<b>1,585.70</b>	<b>867.04</b>

	08/30/2024	08/31/2023
<b>Unit AMUNDI EURO LIQUIDITY SRI Z-C</b>		
<b>Allocation</b>		
Distribution		
Brought forward		
Capitalized	238,150,451.18	132,901,249.01
<b>Total</b>	<b>238,150,451.18</b>	<b>132,901,249.01</b>

# UCIT AMUNDI EURO LIQUIDITY SRI

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

	08/30/2024	08/31/2023
<b>Sums not yet allocated</b>		
Net Capital gains and losses Accumulated from Previous business year		
Net Capital gains and losses of the business year	39,610,471.28	-33,921,771.56
Allocation Report of distributed items on Net Capital Gains and Losses		
<b>Total</b>	<b>39,610,471.28</b>	<b>-33,921,771.56</b>

	08/30/2024	08/31/2023
<b>Unit AMUNDI EURO LIQUIDITY SRI BDF-D</b>		
<b>Allocation</b>		
Distribution		
Net capital gains and losses accumulated per share	18,177.52	
Capitalized		-17,176.12
<b>Total</b>	<b>18,177.52</b>	<b>-17,176.12</b>

	08/30/2024	08/31/2023
<b>Unit AMUNDI EURO LIQUIDITY SRI E-C</b>		
<b>Allocation</b>		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	15,029.07	-5,051.84
<b>Total</b>	<b>15,029.07</b>	<b>-5,051.84</b>

	08/30/2024	08/31/2023
<b>Unit AMUNDI EURO LIQUIDITY SRI I2-C</b>		
<b>Allocation</b>		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	29,531,981.46	-24,019,149.73
<b>Total</b>	<b>29,531,981.46</b>	<b>-24,019,149.73</b>

# UCIT AMUNDI EURO LIQUIDITY SRI

	08/30/2024	08/31/2023
<b>Unit AMUNDI EURO LIQUIDITY SRI IC-C</b>		
<b>Allocation</b>		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	4,865,938.61	-5,415,522.54
<b>Total</b>	<b>4,865,938.61</b>	<b>-5,415,522.54</b>

	08/30/2024	08/31/2023
<b>Unit AMUNDI EURO LIQUIDITY SRI M-C</b>		
<b>Allocation</b>		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	41,313.47	-58,654.54
<b>Total</b>	<b>41,313.47</b>	<b>-58,654.54</b>

	08/30/2024	08/31/2023
<b>Unit AMUNDI EURO LIQUIDITY SRI P-C</b>		
<b>Allocation</b>		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	299,495.95	-205,435.64
<b>Total</b>	<b>299,495.95</b>	<b>-205,435.64</b>

	08/30/2024	08/31/2023
<b>Unit AMUNDI EURO LIQUIDITY SRI R1-C</b>		
<b>Allocation</b>		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	57,540.87	-9,416.49
<b>Total</b>	<b>57,540.87</b>	<b>-9,416.49</b>

# UCIT AMUNDI EURO LIQUIDITY SRI

	08/30/2024	08/31/2023
<b>Unit AMUNDI EURO LIQUIDITY SRI R-C</b>		
<b>Allocation</b>		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	92,427.55	-53,208.61
<b>Total</b>	<b>92,427.55</b>	<b>-53,208.61</b>

	08/30/2024	08/31/2023
<b>Unit AMUNDI EURO LIQUIDITY SRI S-C</b>		
<b>Allocation</b>		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	31.76	-23.52
<b>Total</b>	<b>31.76</b>	<b>-23.52</b>

	08/30/2024	08/31/2023
<b>Unit AMUNDI EURO LIQUIDITY SRI Z-C</b>		
<b>Allocation</b>		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	4,688,535.02	-4,138,132.53
<b>Total</b>	<b>4,688,535.02</b>	<b>-4,138,132.53</b>



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

	06/30/2021	06/30/2022	08/31/2022	08/31/2023	08/30/2024
<b>Global Net Assets in EUR</b>	<b>50,384,757,934.63</b>	<b>40,283,290,928.57</b>	<b>39,240,072,756.16</b>	<b>49,576,663,135.66</b>	<b>54,521,367,852.65</b>
<b>Unit AMUNDI CASH CORPORATE DP in EUR</b>					
Net assets	85,924,205.37				
Number of shares/units	430.784				
NAV per share/unit	199,460.0666				
Net Capital Gains and Losses Accumulated per share	-306.47				
Net income Accumulated on the result	-552.15				
<b>Unit AMUNDI CASH CORPORATE ID in EUR</b>					
Net assets	15,043,055.80				
Number of shares/units	68.000				
NAV per share/unit	221,221.4088				
Net Capital Gains and Losses Accumulated per share	-339.90				
Net income Accumulated on the result	-612.44				

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

	06/30/2021	06/30/2022	08/31/2022	08/31/2023	08/30/2024
<b>Unit AMUNDI EURO LIQUIDITY SRI BDF-D in EUR</b>					
Net assets		28,002,829.44	27,618,475.47	25,086,118.97	25,011,573.92
Number of shares/units		281,198.966	277,449.785	246,236.381	241,045.908
NAV per share/unit		99.5836	99.5440	101.8781	103.7626
Net capital gains and losses accumulated per share					0.07
Net Capital Gains and Losses Accumulated per share		-0.18	-0.04	-0.06	
Distribution on Net Income on the result				2.18	3.79
Tax credits per share/unit					
Net income Accumulated on the result		-0.22	-0.02		
<b>Unit AMUNDI EURO LIQUIDITY SRI E-C in EUR</b>					
Net assets	19,434,016.95	2,180,408.87	2,218,381.85	7,363,892.58	20,655,407.58
Number of shares/units	986.324	111.471	113.471	368.563	995.216
NAV per share/unit	19,703.4817	19,560.3239	19,550.2097	19,980.0104	20,754.6980
Net Capital Gains and Losses Accumulated per share	-30.29	-60.85	-9.40	-13.70	15.10
Net income Accumulated on the result	-77.46	-81.38	-6.33	399.84	720.52
<b>Unit AMUNDI EURO LIQUIDITY SRI I2-C in EUR</b>					
Net assets	38,087,253,342.27	28,288,213,648.19	29,101,920,238.17	35,107,424,586.11	40,650,349,214.69
Number of shares/units	3,859,144.859	2,882,531.684	2,966,278.415	3,494,414.547	3,886,272.959
NAV per share/unit	9,869.3505	9,813.6696	9,810.9200	10,046.7257	10,459.9830
Net Capital Gains and Losses Accumulated per share	-15.16	-30.50	-4.71	-6.87	7.59
Net income Accumulated on the result	-25.48	-24.71	-0.85	220.75	385.99

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

	06/30/2021	06/30/2022	08/31/2022	08/31/2023	08/30/2024
<b>Unit AMUNDI EURO LIQUIDITY SRI IC-C in EUR</b>					
Net assets	11,692,522,344.98	8,583,690,516.31	6,351,162,167.39	7,912,076,394.79	6,696,506,465.42
Number of shares/units	50,462.175	37,266.923	27,583.389	33,567.582	27,296.562
NAV per share/unit	231,708.6480	230,330.0038	230,253.1486	235,705.8782	245,324.1717
Net Capital Gains and Losses Accumulated per share	-356.02	-716.09	-110.71	-161.33	178.26
Net income Accumulated on the result	-645.85	-651.70	-32.40	5,099.58	8,978.70
<b>Unit AMUNDI EURO LIQUIDITY SRI M-C in EUR</b>					
Net assets	253,060,610.62	90,122,101.25	95,947,068.14	85,671,693.72	56,848,998.59
Number of shares/units	1,285.338	460.773	490.750	428.154	273.019
NAV per share/unit	196,882.5403	195,588.9369	195,511.0914	200,095.5117	208,223.5983
Net Capital Gains and Losses Accumulated per share	-302.59	-608.26	-94.01	-136.99	151.32
Net income Accumulated on the result	-633.91	-676.12	-40.09	4,284.61	7,585.17
<b>Unit AMUNDI EURO LIQUIDITY SRI P-C in EUR</b>					
Net assets	229,173,807.62	224,464,105.24	222,236,484.00	299,069,875.89	411,913,373.70
Number of shares/units	23,439.528	23,148.988	22,935.001	30,230.556	40,060.870
NAV per share/unit	9,777.2364	9,696.4975	9,689.8397	9,892.9664	10,282.1874
Net Capital Gains and Losses Accumulated per share	-15.04	-30.18	-4.66	-6.79	7.47
Net income Accumulated on the result	-48.17	-50.10	-4.78	188.29	362.39

# UCIT AMUNDI EURO LIQUIDITY SRI

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

	06/30/2021	06/30/2022	08/31/2022	08/31/2023	08/30/2024
<b>Unit AMUNDI EURO LIQUIDITY SRI R1-C in EUR</b>					
Net assets		3,195,393.85	3,493,927.03	13,757,653.30	79,180,884.46
Number of shares/units		32.000	35.000	134.629	74,451.606
NAV per share/unit		99,856.0578	99,826.4865	102,189.3745	1,063.5215
Net Capital Gains and Losses Accumulated per share		-65.07	-47.99	-69.94	0.77
Net income Accumulated on the result		-77.78	-10.30	2,209.77	38.85
<b>Unit AMUNDI EURO LIQUIDITY SRI R-C in EUR</b>					
Net assets	2,345,555.27	21,064,982.14	22,915,237.64	77,702,457.81	127,159,515.74
Number of shares/units	237.920	2,150.631	2,340.457	7,755.370	12,199.294
NAV per share/unit	9,858.5880	9,794.7914	9,790.9244	10,019.1812	10,423.5143
Net Capital Gains and Losses Accumulated per share	-15.15	-30.45	-4.70	-6.86	7.57
Net income Accumulated on the result	-31.27	-32.86	-1.97	213.24	377.15
<b>Unit AMUNDI EURO LIQUIDITY SRI S-C in EUR</b>					
Net assets	995.75	990.18	989.89	41,574.51	43,273.01
Number of shares/units	1.000	1.000	1.000	41.020	41.020
NAV per share/unit	995.7500	990.1800	989.8900	1,013.5180	1,054.9246
Net Capital Gains and Losses Accumulated per share	-1.24	-2.87	-0.42	-0.57	0.77
Net income Accumulated on the result	-1.95	-1.73	-0.17	21.13	38.65

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

	06/30/2021	06/30/2022	08/31/2022	08/31/2023	08/30/2024
<b>Unit AMUNDI EURO LIQUIDITY SRI Z-C in EUR</b>					
Net assets		3,042,355,953.10	3,412,559,786.58	6,048,468,887.98	6,453,699,145.54
Number of shares/units		3,054.617	3,427.273	5,931.972	6,079.335
NAV per share/unit		995,986.0608	995,707.0202	1,019,638.8128	1,061,579.7855
Net Capital Gains and Losses Accumulated per share		-2,175.22	-478.77	-697.59	771.22
Net income Accumulated on the result		-1,778.95	-86.81	22,404.22	39,173.76

## 3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
<b>Deposits</b>				
DAT BRED 041024 ESTR	EUR	198,500,000	202,513,957.83	0.37
DAT BRED 10.2.25 EST	EUR	400,000,000	402,286,531.89	0.73
DAT BRED 10.3.25 EST	EUR	400,000,000	402,292,420.78	0.74
DAT BRED 4.11.24 OIS	EUR	295,000,000	299,936,788.12	0.55
DAT BRED 7/10/24 EST	EUR	218,500,000	222,892,971.09	0.41
DAT CM/ARKEA18.10.24	EUR	43,000,000	44,596,057.80	0.09
DAT CMARKEA 01/8/25	EUR	60,000,000	60,198,455.00	0.11
DAT CMARKEA 1/8/25ES	EUR	80,000,000	80,255,773.56	0.15
DAT CMARKEA 2/12/24	EUR	108,000,000	111,422,047.08	0.21
DAT CM ARKEA 9/10/24	EUR	56,000,000	58,146,383.28	0.10
DAT CM ARKEA 9/5/25	EUR	34,000,000	34,432,841.85	0.06
DAT CMARKEA ESTR 0.3	EUR	50,000,000	52,001,136.11	0.10
DAT CMARK ESTR131224	EUR	50,000,000	51,530,087.28	0.09
DAT SAB FIXE 18.9.24	EUR	83,000,000	83,257,415.28	0.15
<b>TOTAL Deposits</b>			<b>2,105,762,866.95</b>	<b>3.86</b>
<b>Bonds and similar securities</b>				
<b>Listed bonds and similar securities</b>				
<b>CANADA</b>				
BANK OF MONTREAL E3R+0.45% 06-06-25	EUR	168,500,000	170,524,778.38	0.31
BANK OF MONTREAL E3R+0.47% 05-09-25	EUR	61,000,000	61,767,780.57	0.11
BANK OF NOVA SCOTIA E3R+0.4% 17-06-26	EUR	122,000,000	123,151,295.70	0.23
BANK OF NOVA SCOTIA E3R+0.4% 26-03-26	EUR	116,000,000	117,032,976.13	0.21
BANK OF NOVA SCOTIA E3R+0.43% 02-05-25	EUR	126,000,000	126,681,023.70	0.23
BANK OF NOVA SCOTIA E3R+0.5% 22-09-25	EUR	110,000,000	111,248,360.67	0.21
BANK OF NOVA SCOTIA E3R+0.52% 12-12-25	EUR	95,500,000	96,740,347.63	0.18
CAN IMP BK E3R+0.4% 27-03-26	EUR	116,000,000	116,858,535.33	0.22
NATL BANK OF CANADA E3R+0.45% 06-03-26	EUR	57,300,000	57,959,184.29	0.10
NATL BANK OF CANADA E3R+0.55% 13-06-25	EUR	118,000,000	119,403,984.32	0.22
TORONTO DOMINION BANK E3R+0.45% 21-07-25	EUR	98,600,000	99,336,786.31	0.18
TORONTO DOMINION BANK THE E3R+0.45% 20-01-25	EUR	124,010,000	124,767,760.35	0.23
<b>TOTAL CANADA</b>			<b>1,325,472,813.38</b>	<b>2.43</b>
<b>FRANCE</b>				
AYVENS E3R+0.55% 21-02-25 EMTN	EUR	141,800,000	142,257,683.13	0.26
AYVENS E3R+0.65% 06-10-25 EMTN	EUR	96,600,000	97,660,281.60	0.18
BNP PAR E3R+0.3% 24-02-25 EMTN	EUR	185,500,000	185,785,850.35	0.34
CA E3R+0.32% 07-03-25 EMTN	EUR	85,100,000	86,041,933.13	0.16
SG E3R+0.5% 19-01-26 EMTN	EUR	73,800,000	74,390,982.20	0.14
<b>TOTAL FRANCE</b>			<b>586,136,730.41</b>	<b>1.08</b>
<b>GERMANY</b>				
BERTELSMANN E3R+0.53% 17-07-26	EUR	114,000,000	114,652,773.91	0.21
<b>TOTAL GERMANY</b>			<b>114,652,773.91</b>	<b>0.21</b>

## 3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
<b>ITALY</b>				
MEDIOBANCABCA CREDITO FINANZ E3R+0.4% 08-03-26	EUR	112,000,000	113,087,986.67	0.20
<b>TOTAL ITALY</b>			<b>113,087,986.67</b>	<b>0.20</b>
<b>LUXEMBOURG</b>				
SG ISSUER ZCP 06-06-25 EMTN	EUR	500,000,000	504,547,500.00	0.92
<b>TOTAL LUXEMBOURG</b>			<b>504,547,500.00</b>	<b>0.92</b>
<b>NETHERLANDS</b>				
ABN AMRO BK E3R+0.38% 22-09-25	EUR	116,000,000	117,131,924.13	0.21
COOPERATIEVE RABOBANK UA OIEST+0.29% 04-11-24	EUR	189,500,000	196,272,330.63	0.36
KBC IFIMA E3R+0.35% 04-03-26	EUR	106,700,000	107,880,494.42	0.19
TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.28% 23-12-24	EUR	116,500,000	117,407,986.76	0.22
TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.33% 29-11-24	EUR	105,500,000	105,553,479.12	0.20
TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.4% 13-03-26	EUR	76,500,000	77,335,908.28	0.14
TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.4% 30-04-26	EUR	118,000,000	118,386,207.44	0.22
<b>TOTAL NETHERLANDS</b>			<b>839,968,330.78</b>	<b>1.54</b>
<b>SPAIN</b>				
BANCO NTANDER E3R+0.55% 16-01-25	EUR	127,500,000	128,421,334.83	0.24
<b>TOTAL SPAIN</b>			<b>128,421,334.83</b>	<b>0.24</b>
<b>SWEDEN</b>				
SKANDINAVISKA ENSKILDA BANKEN AB E3R+0.45% 13-06-25	EUR	101,300,000	102,483,359.02	0.19
VOLVO TREASURY AB E3R+0.38% 22-05-26	EUR	42,049,000	42,149,177.54	0.08
VOLVO TREASURY AB E3R+0.5% 09-01-26	EUR	79,200,000	79,961,492.16	0.15
VOLVO TREASURY AB E3R+0.55% 21-11-25	EUR	117,500,000	117,811,465.08	0.21
<b>TOTAL SWEDEN</b>			<b>342,405,493.80</b>	<b>0.63</b>
<b>UNITED STATES OF AMERICA</b>				
AMERICAN HONDA FIN E3R+0.38% 29-04-26	EUR	111,000,000	111,456,018.83	0.21
ATT E3R+0.4% 06-03-25	EUR	125,000,000	126,448,118.06	0.23
GEN MILLS E3R+0.3% 08-11-24	EUR	95,000,000	95,271,678.36	0.18
GEN MILLS E3R+0.4% 08-11-24	EUR	196,000,000	196,610,983.18	0.36
STRYKER E3R+0.3% 16-11-24	EUR	200,000,000	200,422,166.67	0.36
<b>TOTAL UNITED STATES OF AMERICA</b>			<b>730,208,965.10</b>	<b>1.34</b>
<b>TOTAL Listed bonds and similar securities</b>			<b>4,684,901,928.88</b>	<b>8.59</b>
<b>TOTAL Bonds and similar securities</b>			<b>4,684,901,928.88</b>	<b>8.59</b>
<b>Credit instruments</b>				
<b>Credit instruments traded in a regulated market or equivalent</b>				
<b>BELGIUM</b>				
BNP PARIBAS FORTIS SA. 090924 FIX 4.041	EUR	145,000,000	144,865,845.95	0.27
BNP PARIBAS FORTIS SA. 100225 FIX 3.6421	EUR	160,000,000	157,548,362.21	0.28
BNP PARIBAS FORTIS SA. 121124 FIX 3.772	EUR	92,000,000	91,342,108.77	0.17
BNP PARIBAS FORTIS SA. 231224 FIX 3.635	EUR	223,000,000	220,545,949.93	0.41
<b>TOTAL BELGIUM</b>			<b>614,302,266.86</b>	<b>1.13</b>
<b>FINLAND</b>				
NORD B OIEST+0.23% 13-09-24	EUR	112,000,000	116,169,885.37	0.21
NORD B OIEST+0.29% 04-10-24	EUR	150,000,000	155,853,500.00	0.29
NORDEA BANK ABP. 010825 FIX 3.33	EUR	11,500,000	11,174,811.28	0.02

## 3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
NORDEA BANK ABP. 071024 OISEST 0.15	EUR	218,000,000	222,094,117.57	0.40
NORDEA BANK ABP. 180625 FIX 3.51	EUR	172,000,000	167,670,031.02	0.30
NORDEA BANK ABP. 190825 OISEST 0.25	EUR	30,000,000	30,032,425.86	0.06
NORDEA BANK ABP. 200924 OISEST 0.24	EUR	108,000,000	111,945,685.32	0.21
NORDEA BKP ZCP 18-11-24	EUR	122,500,000	121,563,847.23	0.23
NORDEA BKP ZCP 19-11-24	EUR	73,500,000	72,933,891.84	0.14
NORDEA BKP ZCP 24-10-24	EUR	120,000,000	119,369,375.17	0.22
OP CORPORATE BANK PLC 100125 FIX 3.61	EUR	150,000,000	148,132,984.27	0.27
OP CORPORATE BANK PLC 140125 FIX 3.565	EUR	50,000,000	49,360,545.00	0.09
OP CORPORATE BANK PLC 241024 FIX 4.12	EUR	50,000,000	49,731,258.74	0.09
OP CORPORATE BANK PLC 260924 FIX 4.18	EUR	116,000,000	115,690,991.68	0.21
<b>TOTAL FINLAND</b>			<b>1,491,723,350.35</b>	<b>2.74</b>
<b>FRANCE</b>				
AUXI E3R+0.45% 24-04-26	EUR	16,500,000	16,555,044.55	0.03
BANQUE FEDERATIVE 010425 OISEST 0.31	EUR	182,500,000	185,768,460.63	0.34
BANQUE FEDERATIVE 030225 OISEST 0.32	EUR	163,000,000	166,987,010.11	0.30
BANQUE FEDERATIVE 041124 OISEST 0.33	EUR	20,000,000	20,675,315.22	0.04
BANQUE FEDERATIVE 070125 OISEST 0.33	EUR	161,000,000	165,540,273.97	0.30
BANQUE FEDERATIVE 070725 OISEST 0.32	EUR	172,500,000	173,274,250.82	0.32
BANQUE FEDERATIVE 080825 OISEST 0.33	EUR	119,000,000	119,312,531.55	0.22
BANQUE FEDERATIVE 090525 OISEST 0.26	EUR	183,000,000	183,464,752.69	0.33
BANQUE FEDERATIVE 110325 OISEST 0.29	EUR	268,000,000	272,476,464.15	0.50
BANQUE FEDERATIVE 110425 OISEST 0.3	EUR	90,000,000	91,492,917.63	0.17
BANQUE FEDERATIVE 110625 OISEST 0.28	EUR	214,000,000	215,925,141.03	0.40
BANQUE FEDERATIVE 111024 OISEST 0.32	EUR	140,500,000	145,893,662.14	0.27
BANQUE FEDERATIVE 111224 OISEST 0.31	EUR	80,000,000	82,203,961.56	0.15
BANQUE FEDERATIVE 120225 OISEST 0.26	EUR	90,000,000	91,469,770.13	0.16
BANQUE FEDERATIVE 120325 OISEST 0.29	EUR	285,000,000	289,726,068.31	0.54
BANQUE FEDERATIVE 131124 OISEST 0.34	EUR	253,000,000	261,790,892.47	0.48
BANQUE FEDERATIVE 140125 OISEST 0.33	EUR	202,000,000	207,531,172.87	0.38
BANQUE FEDERATIVE 290825 OISEST 0.34	EUR	180,000,000	180,065,996.40	0.33
BNP PA OISEST+0.16% 31-10-24	EUR	96,000,000	96,959,381.33	0.18
BNP PA OISEST+0.2% 19-11-24	EUR	180,500,000	183,857,061.09	0.34
BNP PA OISEST+0.2% 31-01-25	EUR	84,000,000	84,848,800.87	0.15
BNP PA OISEST+0.27% 08-04-25	EUR	320,000,000	325,377,766.66	0.59
BNP PA OISEST+0.28% 19-03-25	EUR	208,500,000	212,516,152.19	0.39
BNP PA OISEST+0.28% 28-02-25	EUR	167,500,000	171,080,958.21	0.31
BNP PARIBAS 090525 OISEST 0.21	EUR	244,000,000	244,572,576.23	0.45
BNP PARIBAS 160525 OISEST 0.21	EUR	40,000,000	40,062,977.00	0.07
BNP PARIBAS 310125 OISEST 0.28	EUR	198,000,000	202,913,100.72	0.37
BNP PARIBAS 310325 OISEST 0.2	EUR	129,000,000	129,429,546.85	0.23
BNP PARIBAS 311024 OISEST 0.12	EUR	51,000,000	51,167,987.69	0.10
BNP PARIBAS 311024 OISEST 0.23	EUR	88,000,000	90,137,415.48	0.17



## 3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
BNP PARIBAS SECURITIES SERVICES 171224 OISEST 0.24	EUR	212,000,000	216,724,200.58	0.39
BPCE (ISSUER) 040425 OISEST 0.33	EUR	167,000,000	169,951,328.65	0.31
BPCE (ISSUER) 050225 OISEST 0.29	EUR	83,000,000	84,438,969.52	0.15
BPCE (ISSUER) 070225 OISEST 0.33	EUR	250,000,000	256,155,775.42	0.47
BPCE (ISSUER) 080125 OISEST 0.34	EUR	55,000,000	56,555,049.28	0.11
BPCE (ISSUER) 081124 OISEST 0.34	EUR	120,000,000	124,181,871.13	0.22
BPCE (ISSUER) 100125 OISEST 0.34	EUR	262,000,000	269,345,917.57	0.49
BPCE (ISSUER) 101224 OISEST 0.33	EUR	140,000,000	143,898,307.08	0.27
BPCE (ISSUER) 111024 OISEST 0.34	EUR	250,000,000	259,678,364.59	0.48
BPCE (ISSUER) 170125 OISEST 0.34	EUR	100,000,000	102,697,036.94	0.19
BPCE (ISSUER) 211024 OISEST 0.28	EUR	80,000,000	82,096,687.33	0.16
BPCE SA 060625 OISEST 0.3	EUR	135,000,000	136,326,286.50	0.25
BPCE SA 070725 OISEST 0.29	EUR	46,000,000	46,125,378.77	0.08
BPCE SA 070825 OISEST 0.3	EUR	134,000,000	134,359,930.77	0.25
BPCE SA 080425 OISEST 0.31	EUR	110,000,000	111,490,152.43	0.21
BPCE SA 080525 OISEST 0.32	EUR	168,500,000	170,784,940.74	0.31
BPCE SA 090625 OISEST 0.27	EUR	105,000,000	105,279,277.60	0.19
BPCE SA 240325 OISEST 0.22	EUR	171,000,000	171,750,243.97	0.31
BPCE SA 310725 OISEST 0.3	EUR	203,000,000	203,037,231.33	0.37
BPI FR E3R+0.25% 04-03-26	EUR	75,000,000	75,818,972.50	0.14
CA CONSUMER FINANCE 291024 OISEST 0.13	EUR	143,000,000	143,504,898.24	0.26
CAISSE CENTRALE DU CREDIT MUTUEL 240325	EUR	97,000,000	98,499,788.81	0.18
CAISSE REGIONALE D 140225 OISEST 0.32	EUR	15,000,000	15,352,262.37	0.03
CARREFOUR S A 271224 FIX 3.855	EUR	10,500,000	10,378,941.67	0.02
CRCAM ALPES PROVENCE 060225 OISEST 0.32	EUR	10,000,000	10,245,626.43	0.02
CRCAM AQUITAINE 081024 OISEST 0.31	EUR	50,000,000	51,930,241.46	0.09
CRCAM AQUITAINE 251024 OISEST 0.33	EUR	20,000,000	20,736,700.94	0.04
CRCAM NORMANDIE SEINE 110725 OISEST 0.29	EUR	20,000,000	20,115,426.57	0.03
CRCAM NORMANDIE SEINE 200125 OISEST 0.3	EUR	60,000,000	61,347,169.05	0.12
CREDIT AGRICOLE CIB 100425 OISEST 0.3	EUR	215,000,000	218,595,359.36	0.40
CREDIT AGRICOLE SA 100125 OISEST 0.32	EUR	180,000,000	184,978,948.50	0.34
CREDIT AGRICOLE SA 111024 OISEST 0.3	EUR	235,000,000	243,938,500.48	0.44
CREDIT AGRICOLE SA 130325 OISEST 0.3	EUR	299,500,000	305,506,614.60	0.56
CREDIT AGRICOLE SA 130924 OISEST 0.31	EUR	334,000,000	347,800,697.23	0.64
CREDIT AGRICOLE SA 140525 OISEST 0.22	EUR	122,000,000	122,203,708.25	0.22
CREDIT AGRICOLE SA 170225 OISEST 0.26	EUR	240,000,000	243,794,452.80	0.45
CREDIT AGRICOLE SA 170425 OISEST 0.29	EUR	197,500,000	200,594,392.42	0.37
CREDIT AGRICOLE SA 220725 OISEST 0.3	EUR	297,000,000	298,370,404.20	0.54
CREDIT AGRICOLE SA 221124 OISEST 0.32	EUR	333,000,000	344,140,021.24	0.64
CREDIT AGRICOLE SA 231024 OISEST 0.3	EUR	111,000,000	114,680,562.12	0.21
CREDIT AGRICOLE SA 240125 OISEST 0.31	EUR	194,000,000	199,023,391.22	0.37
CREDIT AGRICOLE SA 250725 OISEST 0.3	EUR	191,000,000	191,794,611.99	0.35
CREDIT INDUSTRIEL ET COMMERCIAL 020725 O	EUR	144,500,000	145,296,782.59	0.27
CREDIT INDUSTRIEL ET COMMERCIAL 041124 O	EUR	200,500,000	204,284,340.48	0.37

## 3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
CREDIT INDUSTRIEL ET COMMERCIAL 070225 O	EUR	195,000,000	199,768,015.20	0.37
CREDIT INDUSTRIEL ET COMMERCIAL 090425 O	EUR	330,000,000	335,593,783.80	0.62
CREDIT INDUSTRIEL ET COMMERCIAL 150825 O	EUR	30,000,000	30,054,117.17	0.05
ENGIE SA 111024 OISEST 0.13	EUR	22,000,000	22,117,745.19	0.04
ENGIE SA 160924 OISEST 0.12	EUR	215,500,000	216,571,075.05	0.40
ENGIE SA 301024 OISEST 0.12	EUR	100,500,000	100,831,967.58	0.19
FINA E3R+0.45% 24-04-26	EUR	16,500,000	16,555,044.55	0.03
LA BANQUE POSTALE 250325 OISEST 0.2	EUR	132,500,000	134,372,025.52	0.25
LA BANQUE POSTALE 270825 OISEST 0.28	EUR	130,000,000	130,020,095.62	0.24
LA BANQUE POSTALE 290425 OISEST 0.23	EUR	110,000,000	110,399,075.57	0.21
LCL CREDIT LYONNAIS 070325 OISEST 0.31	EUR	135,000,000	137,817,447.53	0.26
LCL CREDIT LYONNAIS 120924 OISEST 0.32	EUR	80,000,000	83,340,482.27	0.15
LCL CREDIT LYONNAIS 180825 OISEST 0.28	EUR	157,000,000	157,189,171.56	0.28
LIXX E3R+0.45% 24-04-26	EUR	16,500,000	16,555,044.55	0.03
NATIXIS 060525 OISEST 0.29	EUR	285,000,000	287,807,879.38	0.53
NATIXIS 081124 OISEST 0.34	EUR	354,000,000	366,508,303.46	0.67
NATIXIS 110225 OISEST 0.32	EUR	124,000,000	126,551,747.78	0.23
NATIXIS 110325 OISEST 0.33	EUR	179,000,000	182,702,475.78	0.33
NATIXIS 121224 OISEST 0.33	EUR	315,000,000	323,697,545.15	0.60
NATIXIS 180325 OISEST 0.33	EUR	200,000,000	203,968,486.56	0.38
SG OISEST+0.31% 02-05-25	EUR	137,000,000	138,915,433.95	0.26
SG OISEST+0.415% 31-01-25	EUR	205,000,000	210,323,809.85	0.38
SG OISEST+0.43% 21-11-25	EUR	169,000,000	171,110,595.65	0.31
SG OISEST+0.44% 02-10-25	EUR	257,500,000	262,126,283.91	0.48
SG OISEST+0.44% 31-01-25	EUR	122,000,000	125,206,943.34	0.22
SG OISEST+0.5% 11-07-25	EUR	215,000,000	216,711,820.68	0.40
SG OISEST+0.53% 17-02-25	EUR	118,000,000	120,969,911.65	0.22
SOCIETE FINANCIERE AGACHE 211124 FIX 3.8	EUR	35,000,000	34,714,772.86	0.06
SOCIETE GENERALE 020425 OISEST 0.25	EUR	100,000,000	101,381,728.34	0.19
SOCIETE GENERALE 020525 OISEST 0.27	EUR	93,000,000	94,298,844.20	0.18
SOCIETE GENERALE 020625 OISEST 0.27	EUR	135,000,000	135,708,806.18	0.25
SOCIETE GENERALE 020725 OISEST 0.3	EUR	135,000,000	135,726,425.55	0.25
SOCIETE GENERALE 030325 OISEST 0.22	EUR	99,500,000	100,852,109.92	0.19
SOCIETE GENERALE 040225 OISEST 0.265	EUR	200,000,000	203,872,338.78	0.37
SOCIETE GENERALE 041124 OISEST 0.0	EUR	243,000,000	251,642,549.95	0.46
SOCIETE GENERALE 050525 OISEST 0.27	EUR	91,000,000	91,971,755.38	0.17
SOCIETE GENERALE 160525 OISEST 0.5	EUR	190,000,000	192,563,272.48	0.36
SOCIETE GENERALE 210225 OISEST 0.31	EUR	76,000,000	77,730,968.89	0.14
SOCIETE GENERALE 310325 OISEST 0.38	EUR	216,500,000	220,559,826.28	0.41
SOCIETE GENERALE 310725 OISEST 0.44	EUR	218,000,000	218,885,309.75	0.40
SOCIETE GENERALE 311024 OISEST 0.31	EUR	87,000,000	89,836,132.24	0.17
UNIF U E3R+0.45% 24-04-26	EUR	16,500,000	16,555,044.55	0.03
VEOLIA ENVIRONNEMENT 140225 FIX 3.83	EUR	112,000,000	110,234,763.50	0.20

## 3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
VEOLIA ENVIRONNEMENT 160924 FIX 3.785	EUR	170,000,000	169,717,234.92	0.31
VINCI SA 181024 OISEST 0.13	EUR	35,000,000	35,161,883.63	0.06
VINCI SA 270924 OISEST 0.145	EUR	5,000,000	5,034,507.23	0.01
<b>TOTAL FRANCE</b>			<b>18,135,121,779.20</b>	<b>33.26</b>
<b>GERMANY</b>				
UNIPER SE 040924 FIX 4.17	EUR	45,500,000	45,478,848.46	0.08
<b>TOTAL GERMANY</b>			<b>45,478,848.46</b>	<b>0.08</b>
<b>IRELAND</b>				
BANK OF AMERICA EUROPE DAC 171024 FIX 3.	EUR	100,000,000	99,530,979.90	0.19
INTE BANK IREL ZCP 13-11-24	EUR	105,000,000	104,245,232.90	0.19
INTE BANK IREL ZCP 13-12-24	EUR	104,000,000	102,957,604.14	0.19
INTE BANK IREL ZCP 14-11-24	EUR	106,000,000	105,227,933.18	0.19
INTESA SANPAOLO BANK IRELAND PLC 110725	EUR	172,000,000	167,263,334.31	0.30
INTESA SANPAOLO BANK IRELAND PLC 130525	EUR	215,000,000	210,066,638.68	0.39
INTESA SANPAOLO BANK IRELAND PLC 170225	EUR	100,000,000	98,405,922.74	0.18
JOHNSON CONTROLS INTERNATIONAL PLC 230924 FIX 3.85	EUR	56,500,000	56,363,254.73	0.11
JOHNSON CONTROLS INTERNATIONAL PLC 230924 FIX 3.85	EUR	56,500,000	56,363,254.73	0.10
JOHNSON CONTROLS INTERNATIONAL PLC 240924 FIX 3.9	EUR	71,000,000	70,820,662.25	0.13
<b>TOTAL IRELAND</b>			<b>1,071,244,817.56</b>	<b>1.97</b>
<b>ITALY</b>				
CASSA DEPOSITI E PRESTITI SPA 161024 FIX	EUR	85,000,000	84,609,188.31	0.16
CASSA DEPOSITI E PRESTITI SPA 230924 FIX 4.0685	EUR	113,000,000	112,735,332.76	0.20
ENI SPA 170924 FIX 3.845	EUR	140,000,000	139,752,739.91	0.26
UNIC OISEST+0.21% 13-01-25	EUR	200,000,000	203,194,772.50	0.37
UNICREDIT SPA-221124 ESTR 0.275	EUR	144,500,000	147,724,599.10	0.27
UNICREDIT SPA-LONDON BRANCH 081124 OISEST 0.275	EUR	134,000,000	137,204,417.00	0.25
UNICREDIT SPA-LONDON BRANCH 100325 OISEST 0.2	EUR	107,000,000	107,266,907.02	0.20
<b>TOTAL ITALY</b>			<b>932,487,956.60</b>	<b>1.71</b>
<b>LUXEMBOURG</b>				
INTE BANK LUXE ZCP 07-04-25	EUR	313,000,000	306,728,725.32	0.57
INTE BANK LUXE ZCP 10-01-25	EUR	170,000,000	167,861,315.98	0.30
INTE BANK LUXE ZCP 10-03-25	EUR	180,000,000	176,808,967.95	0.33
INTE BANK LUXE ZCP 14-10-24	EUR	172,000,000	171,254,973.38	0.31
INTESA SANPAOLO BANK LUXEMBOURG 021224 F	EUR	141,000,000	139,730,803.45	0.26
INTESA SANPAOLO BANK LUXEMBOURG 041124 F	EUR	148,000,000	147,063,611.66	0.27
INTESA SANPAOLO BANK LUXEMBOURG 120625 FIX 3.85	EUR	148,000,000	144,254,536.82	0.26
INTESA SANPAOLO BANK LUXEMBOURG 140225 FIX 3.885	EUR	181,000,000	178,161,812.43	0.33
INTESA SANPAOLO BANK LUXEMBOURG 160525 FIX 3.805	EUR	100,000,000	97,681,602.17	0.17
INTESA SANPAOLO BANK LUXEMBOURG 160924 F	EUR	193,000,000	192,685,553.08	0.36
MEDIOBANCA INTERNATIONAL (LUX) 310125 FIX 3.915	EUR	110,000,000	108,411,797.45	0.20
<b>TOTAL LUXEMBOURG</b>			<b>1,830,643,699.69</b>	<b>3.36</b>
<b>NETHERLANDS</b>				
ABN AMRO BK ZCP 11-10-24	EUR	157,000,000	156,361,871.84	0.28
COOPERATIEVE RABOBANK UA 221124 OISEST 0.29	EUR	220,000,000	227,318,504.47	0.42
ING BANK NEDERLAND NV 021224 OISEST 0.35	EUR	61,000,000	62,988,894.09	0.11

## 3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
ING BANK NEDERLAND NV 081024 OIEST 0.34	EUR	177,000,000	183,879,664.62	0.34
ING BANK NEDERLAND NV 081124 OIEST 0.31	EUR	36,300,000	37,569,338.55	0.06
ING BANK NEDERLAND NV 120924 OIEST 0.3	EUR	165,000,000	171,838,004.89	0.31
ING BANK NEDERLAND NV 160625 OIEST 0.23	EUR	57,000,000	57,121,864.94	0.11
ING BANK NEDERLAND NV 161224 OIEST 0.29	EUR	209,000,000	214,652,379.91	0.39
ING BANK NEDERLAND NV 230425 OIEST 0.29	EUR	181,000,000	183,814,952.72	0.34
ING BANK NEDERLAND NV 240125 FIX 3.67	EUR	147,000,000	144,998,005.68	0.27
ING BANK NEDERLAND NV 250325 OIEST 0.29	EUR	193,000,000	196,637,980.63	0.37
ING BANK NEDERLAND NV 251024 OIEST 0.3	EUR	30,000,000	31,094,101.23	0.05
ING BANK NEDERLAND NV 260225 OIEST 0.28	EUR	186,500,000	190,586,945.20	0.34
ING BANK NEDERLAND NV 260525 OIEST 0.23	EUR	85,000,000	85,078,703.74	0.16
ING BANK NEDERLAND NV 260924 OIEST 0.31	EUR	200,000,000	207,986,129.67	0.39
ING BANK NEDERLAND NV 261124 OIEST 0.33	EUR	190,000,000	196,289,483.66	0.36
ING BANK NEDERLAND NV 280225 OIEST 0.2	EUR	180,000,000	181,862,778.00	0.34
<b>TOTAL NETHERLANDS</b>			<b>2,530,079,603.84</b>	<b>4.64</b>
<b>SPAIN</b>				
BANCO NTANDER ZCP 10-10-24	EUR	360,000,000	358,544,045.59	0.65
BANCO SANTANDER (ALL SPAIN BR) 201124	EUR	166,000,000	164,674,670.23	0.30
BANCO SANTANDER (ALL SPAIN BRANCH) 220425 FIX 3.75	EUR	110,000,000	107,687,123.92	0.20
BANCO SANTANDER (ALL SPAIN BRANCH) 260924 FIX 3.94	EUR	45,500,000	45,379,882.63	0.09
BANC SANT ALL SPAI ZCP 03-04-25	EUR	69,000,000	67,649,998.30	0.12
NT CONS FIN ZCP 26-09-24	EUR	67,000,000	66,826,888.14	0.12
<b>TOTAL SPAIN</b>			<b>810,762,608.81</b>	<b>1.48</b>
<b>SWEDEN</b>				
SKANDINAVISKA E 251024 FIX 4.12	EUR	50,000,000	49,733,621.31	0.09
SKANDINAVISKA ENS 081124 FIX 4.0285	EUR	49,000,000	48,673,932.25	0.09
SKANDINAVISKA ENSKILDA BANKEN AB 210725	EUR	150,000,000	145,888,713.09	0.27
SKAN ENSK BANK AB ZCP 04-11-24	EUR	60,000,000	59,623,635.07	0.11
SKAN ENSK BANK AB ZCP 11-11-24	EUR	35,000,000	34,757,088.09	0.08
SKAN ENSK BANK AB ZCP 21-10-24	EUR	45,000,000	44,777,176.12	0.08
SVEN HAND AB ZCP 01-10-24	EUR	200,000,000	199,384,870.88	0.37
SVEN HAND AB ZCP 03-10-24	EUR	124,000,000	123,594,708.13	0.23
SVEN HAND AB ZCP 11-09-24	EUR	97,000,000	96,890,595.56	0.18
SVEN HAND AB ZCP 23-10-24	EUR	110,000,000	109,432,486.78	0.20
SVEN HAND AB ZCP 24-01-25	EUR	100,000,000	98,641,137.49	0.18
SVENSKA HANDELSBANKEN AB 010825 FIX 3.36	EUR	80,000,000	77,765,945.29	0.14
SVENSKA HANDELSBANKEN AB 020725 FIX 3.37	EUR	35,000,000	34,094,932.77	0.06
SVENSKA HANDELSBANKEN AB 030125 FIX 3.54	EUR	135,000,000	133,413,423.30	0.24
SVENSKA HANDELSBANKEN AB 071024 FIX 4.19	EUR	50,000,000	49,817,398.21	0.09
SVENSKA HANDELSBANKEN AB 090525 FIX 3.32	EUR	83,000,000	81,177,862.80	0.15
SVENSKA HANDELSBANKEN AB 110325 FIX 3.69	EUR	153,000,000	150,333,863.02	0.28
SVENSKA HANDELSBANKEN AB 111024 FIX 4.14	EUR	120,000,000	119,516,054.47	0.22
SVENSKA HANDELSBANKEN AB 120525 FIX 3.29	EUR	55,500,000	54,269,230.59	0.10
SVENSKA HANDELSBANKEN AB 150425 FIX 3.64	EUR	152,000,000	148,938,070.15	0.27

## 3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
SVENSKA HANDELSBANKEN AB 160125 FIX 3.587	EUR	104,000,000	102,659,066.34	0.19
SVENSKA HANDELSBANKEN AB 160924 FIX 3.90	EUR	155,000,000	154,747,464.91	0.28
SVENSKA HANDELSBANKEN AB 170125 FIX 3.585	EUR	39,000,000	38,493,745.95	0.07
SVENSKA HANDELSBANKEN AB 180725 FIX 3.50	EUR	97,500,000	94,870,712.59	0.18
SVENSKA HANDELSBANKEN AB 191224 FIX 3.63	EUR	41,000,000	40,573,021.69	0.08
SVENSKA HANDELSBANKEN AB 250825 FIX 3.15	EUR	26,500,000	25,715,111.46	0.05
SVENSKA HANDELSBANKEN AB 301024 FIX 4.08	EUR	81,250,000	80,778,335.30	0.14
SVENSKA HANDELSBANKEN AB 310125 FIX 3.54	EUR	99,000,000	97,595,022.48	0.17
SWEDBANK AB. 210725 FIX 3.52	EUR	140,000,000	136,144,208.15	0.25
Swedbank AB 161024 FIX 4.17	EUR	55,000,000	54,751,446.40	0.10
<b>TOTAL SWEDEN</b>			<b>2,687,052,880.64</b>	<b>4.94</b>
<b>UNITED KINGDOM</b>				
BARCLAYS BANK PLC 031224 OISEST 0.21	EUR	72,000,000	72,707,688.56	0.13
BARCLAYS BANK PLC 060125 OISEST 0.21	EUR	147,000,000	147,915,537.77	0.27
BARCLAYS BANK PLC 120225 OISEST 0.21	EUR	176,000,000	176,346,918.54	0.32
BARCLAYS BANK PLC 141024 OISEST 0.15	EUR	38,000,000	38,315,506.61	0.07
BARCLAYS BANK PLC 210225 OISEST 0.21	EUR	210,500,000	210,700,279.64	0.39
BARCLAYS BANK PLC 211124 OISEST 0.12	EUR	34,500,000	34,534,623.14	0.07
BARCLAYS BANK PLC 270125 OISEST 0.21	EUR	136,500,000	137,044,512.38	0.25
BARCLAYS BANK PLC 291124 OISEST 0.21	EUR	152,000,000	153,584,159.58	0.28
MIZUHO BANK, LTD 211024 FIX 3.71	EUR	80,000,000	79,595,487.18	0.15
ROYA B OISEST+0.28% 22-11-24	EUR	170,000,000	175,639,626.08	0.33
SSE PLC. 081024 FIX 3.77	EUR	18,000,000	17,931,070.90	0.03
TRANSPORT FOR LONDON 231024 FIX 3.9	EUR	33,000,000	32,826,346.90	0.07
TRANSPORT FOR LONDON 311024 FIX 3.9	EUR	33,000,000	32,801,064.36	0.06
UNICREDIT SPA-LONDON BRANCH 040225 OISES	EUR	102,000,000	102,653,923.25	0.18
UNICREDIT SPA-LONDON BRANCH 040325 OISES	EUR	90,000,000	90,861,992.50	0.16
UNICREDIT SPA-LONDON BRANCH 091224 OISEST 0.275	EUR	199,000,000	203,095,755.65	0.37
UNICREDIT SPA-LONDON BRANCH 220425 OISES	EUR	212,000,000	212,192,464.73	0.39
UNICREDIT SPA-LONDON BRANCH 230924 OISEST 0.16	EUR	175,000,000	178,146,988.84	0.32
UNICREDIT SPA-LONDON BRANCH 240225 OISES	EUR	150,000,000	150,656,038.33	0.28
<b>TOTAL UNITED KINGDOM</b>			<b>2,247,549,984.94</b>	<b>4.12</b>
<b>UNITED STATES OF AMERICA</b>				
FISERV INC 031024 FIX 3.75	EUR	20,000,000	19,932,468.61	0.03
FISERV INC 171024 FIX 3.68	EUR	25,500,000	25,378,589.39	0.05
<b>TOTAL UNITED STATES OF AMERICA</b>			<b>45,311,058.00</b>	<b>0.08</b>
<b>TOTAL Credit instruments traded in a regulated market or equivalent</b>			<b>32,441,758,854.95</b>	<b>59.51</b>
<b>TOTAL Credit instruments</b>			<b>32,441,758,854.95</b>	<b>59.51</b>
<b>Collective investment undertakings</b>				
<b>General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries</b>				
<b>FRANCE</b>				
AMUNDI EURO LIQUIDITY-RATED SRI I2	EUR	66,730.31	697,937,997.71	1.28
AMUNDI EURO LIQUIDITY SHORT TERM GOVIES - I C	EUR	238.668	58,312,987.10	0.10
AMUNDI EURO LIQUIDITY SHORT TERM SRI PART Z C	EUR	0.935	98,940.84	

## 3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
BFT AUREUS ISR I2 C	EUR	131,839.243	1,378,535,521.66	2.53
CPR CASH I SI	EUR	5	58,594,513.15	0.11
CPR MONETAIRE ISR Z FCP	EUR	117.21	2,489,624.79	0.01
SG MONETAIRE PLUS I2	EUR	9,122.9697	954,132,400.23	1.75
<b>TOTAL FRANCE</b>			<b>3,150,101,985.48</b>	<b>5.78</b>
<b>TOTAL General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries</b>			<b>3,150,101,985.48</b>	<b>5.78</b>
<b>TOTAL Collective investment undertakings</b>			<b>3,150,101,985.48</b>	<b>5.78</b>
<b>Securities purchased under agreement to resell</b>				
<b>ITALY</b>				
ITALY 1.901 06/22/31	EUR	154,000,000	135,196,600.00	0.24
ITALY BUONI POLIENNALI DEL TESORO 1.5% 15-05-29	EUR	160,000,000	167,552,000.00	0.31
ITALY BUONI POLIENNALI DEL TESORO 2.0% 14-03-28	EUR	250,000,000	252,075,000.00	0.46
ITALY BUONI POLIENNALI DEL TESORO 4.0% 15-11-30	EUR	65,679,000	69,462,110.40	0.12
ITALY CERT DI CREDITO DEL TESOROCCT E6R+0.5% 15-04-26	EUR	350,000,000	357,105,000.00	0.65
ITALY CERT DI CREDITO DEL TESOROCCT E6R+1.05% 15-04-32	EUR	170,007,000	172,523,103.60	0.32
ITALY GOVERNMENT INTL BOND 1.448% 17-04-27	EUR	45,000,000	43,582,500.00	0.08
ITALY GOVERNMENT INTL BOND 1.666% 06-05-28	EUR	171,000,000	163,116,900.00	0.30
ITALY GOVERNMENT INTL BOND 1.771% 05-03-29	EUR	224,000,000	211,500,800.00	0.39
ITALY GOVERNMENT INTL BOND 1.862% 02-02-28	EUR	345,000,000	333,235,500.00	0.61
ITALY GOVERNMENT INTL BOND 1.913% 18-05-29	EUR	46,000,000	43,488,400.00	0.08
ITALY GOVERNMENT INTL BOND EUA30R+0.0% 28-06-29	EUR	49,000,000	50,744,400.00	0.10
<b>TOTAL ITALY</b>			<b>1,999,582,314.00</b>	<b>3.66</b>
<b>TOTAL Securities purchased under agreement to resell</b>			<b>1,999,582,314.00</b>	<b>3.66</b>
<b>Compensations for securities taken in repo</b>			<b>2,284,116.05</b>	<b>0.01</b>
<b>Hedges</b>				
<b>Other hedges</b>				
<b>Interest rate swaps</b>				
OISEST/0.0/FIX/2.884	-	---	-10,878.14	
OISEST/0.0/FIX/3.057	-	---	12,494.85	
OISEST/0.0/FIX/3.071	-	---	-14,456.01	
OISEST/0.0/FIX/3.072	-	---	-101,679.35	
OISEST/0.0/FIX/3.102	-	---	-472.28	
OISEST/0.0/FIX/3.119	-	---	-36,322.30	
OISEST/0.0/FIX/3.224	-	---	-345,087.57	
OISEST/0.0/FIX/3.23	-	---	-218,246.55	
OISEST/0.0/FIX/3.236	-	---	-337,995.74	
OISEST/0.0/FIX/3.238	-	---	594,610.30	
OISEST/0.0/FIX/3.246	-	---	355,359.52	
OISEST/0.0/FIX/3.248	-	---	201,315.09	
OISEST/0.0/FIX/3.278	-	---	-332,736.61	
OISEST/0.0/FIX/3.285	-	---	139,917.11	
OISEST/0.0/FIX/3.287	-	---	373,826.74	
OISEST/0.0/FIX/3.326	-	---	-496,756.09	
OISEST/0.0/FIX/3.329	-	---	501,126.75	
OISEST/0.0/FIX/3.343	-	---	132,417.31	



## 3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
OISEST/0.0/FIX/3.351	EUR	215,430,143	733,198.58	0.01
OISEST/0.0/FIX/3.356	EUR	163,706,713	522,385.08	
OISEST/0.0/FIX/3.359	EUR	141,740,331	393,374.74	
OISEST/0.0/FIX/3.36	EUR	96,431,395	267,143.03	
OISEST/0.0/FIX/3.362	EUR	154,317,165	347,952.64	
OISEST/0.0/FIX/3.395	EUR	66,505,240	10,398.43	
OISEST/0.0/FIX/3.399	EUR	136,607,775	369,867.70	
OISEST/0.0/FIX/3.399	EUR	301,360,132	-10,459.16	
OISEST/0.0/FIX/3.410	EUR	96,295,254	-159,502.48	
OISEST/0.0/FIX/3.411	EUR	147,510,033	119,696.07	
OISEST/0.0/FIX/3.417	EUR	147,899,706	-236,890.42	
OISEST/0.0/FIX/3.423	EUR	206,994,488	-343,430.98	
OISEST/0.0/FIX/3.429	EUR	105,981,533	-94,663.11	
OISEST/0.0/FIX/3.467	EUR	143,763,334	325,987.41	
OISEST/0.0/FIX/3.474	EUR	173,154,435	39,917.00	
OISEST/0.0/FIX/3.479	EUR	142,454,560	-491,303.64	
OISEST/0.0/FIX/3.480	EUR	174,648,401	99,155.43	
OISEST/0.0/FIX/3.483	EUR	100,704,717	175,152.16	
OISEST/0.0/FIX/3.513	EUR	97,151,045	-56,986.67	
OISEST/0.0/FIX/3.535	EUR	167,018,938	354,173.35	
OISEST/0.0/FIX/3.541	EUR	101,976,867	152,547.98	-0.01
OISEST/0.0/FIX/3.542	EUR	89,432,473	134,774.26	
OISEST/0.0/FIX/3.551	EUR	10,296,031	-4,247.51	
OISEST/0.0/FIX/3.551	EUR	25,336,830	-503.66	
OISEST/0.0/FIX/3.554	EUR	109,154,848	-124,222.24	
OISEST/0.0/FIX/3.56	EUR	102,936,662	137,192.93	
OISEST/0.0/FIX/3.58	EUR	106,794,561	-64,896.02	
OISEST/0.0/FIX/3.599	EUR	79,232,457	-5,948.22	
OISEST/0.0/FIX/3.614	EUR	162,812,848	-12,427.73	
OISEST/0.0/FIX/3.616	EUR	19,869,605	-524.46	
OISEST/0.0/FIX/3.621	EUR	34,330,419	-4,376.94	
OISEST/0.0/FIX/3.629	EUR	17,828,234	-786.64	
OISEST/0.0/FIX/3.648	EUR	56,121,878	-746.87	
OISEST/0.0/FIX/3.648	EUR	56,121,878	-746.87	
OISEST/0.0/FIX/3.654	EUR	70,677,229	98,704.00	
OISEST/0.0/FIX/3.665	EUR	138,637,730	1,142.17	
OISEST/0.0/FIX/3.667	EUR	32,334,449	1,520.25	
OISEST/0.0/FIX/3.681	EUR	32,361,930	1,920.99	
OISEST/0.0/FIX/3.691	EUR	98,087,818	11,851.17	
OISEST/0.0/FIX/3.695	EUR	117,743,867	118,061.36	
OISEST/0.0/FIX/3.696	EUR	57,662,059	72,911.53	
OISEST/0.0/FIX/3.699	EUR	70,066,365	285.01	
OISEST/0.0/FIX/3.718	EUR	47,082,218	45,490.39	

## 3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
OISEST/0.0/FIX/3.724	EUR	33,629,665	28,334.64	
OISEST/0.0/FIX/3.73	EUR	44,601,818	11,429.45	
OISEST/0.0/FIX/3.731	EUR	65,677,403	16,494.62	
OISEST/0.0/FIX/3.732	EUR	83,292,830	-5,865.88	
OISEST/0.0/FIX/3.751	EUR	78,027,174	62,205.29	
OISEST/0.0/FIX/3.763	EUR	110,673,576	15,636.14	
OISEST/0.0/FIX/3.765	EUR	151,934,592	35,169.49	
OISEST/0.0/FIX/3.778	EUR	189,761,094	-1,211.55	
OISEST/0.0/FIX/3.787	EUR	93,166,011	115,636.36	
OISEST/0.0/FIX/3.791	EUR	140,184,860	122,545.54	
OISEST/0.0/FIX/3.821	EUR	115,173,034	53,461.01	
OISEST/0.0/FIX/3.823	EUR	115,178,622	22,685.17	
OISEST/0.0/FIX/3.824	EUR	150,750,552	64,642.88	
OISEST/0.0/FIX/3.825	EUR	48,000,409	8,484.06	
OISEST/0.0/FIX/3.826	EUR	153,482,125	65,449.40	
OISEST/0.0/FIX/3.827	EUR	48,000,409	6,313.28	
OISEST/0.0/FIX/3.83	EUR	191,852,657	75,025.19	
OISEST/0.0/FIX/3.849	EUR	52,774,836	4,722.93	
OISEST/0.0/FIX/3.851	EUR	105,534,315	-6,978.32	
OISEST/0.0/FIX/3.880	EUR	43,179,412	-14,018.62	
OISEST/0.0/FIX/3.889	EUR	48,042,918	-10,120.61	
OISEST/0.0/FIX/3.896	EUR	118,948,647	-19,142.71	
OISEST/0.0/FIX/3.91	EUR	191,834,050	-50,725.24	
OISEST/0.0/FIX/3.914	EUR	111,296,130	-24,381.94	

## 3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
<b>TOTAL Interest rate swaps</b>			<b>3,914,367.65</b>	
<b>TOTAL Other hedges</b>			<b>3,914,367.65</b>	
<b>TOTAL Hedges</b>			<b>3,914,367.65</b>	
<b>Receivables</b>			<b>13,219,981.20</b>	<b>0.03</b>
<b>Payables</b>			<b>-21,832,451.90</b>	<b>-0.04</b>
<b>Financial accounts</b>			<b>10,141,673,889.39</b>	<b>18.60</b>
<b>Net assets</b>			<b>54,521,367,852.65</b>	<b>100.00</b>

Unit AMUNDI EURO LIQUIDITY SRI BDF-D	EUR	241,045.908	103.7626
Unit AMUNDI EURO LIQUIDITY SRI Z-C	EUR	6,079.335	1,061,579.7855
Unit AMUNDI EURO LIQUIDITY SRI S-C	EUR	41.020	1,054.9246
Unit AMUNDI EURO LIQUIDITY SRI R1-C	EUR	74,451.606	1,063.5215
Unit AMUNDI EURO LIQUIDITY SRI R-C	EUR	12,199.294	10,423.5143
Unit AMUNDI EURO LIQUIDITY SRI I2-C	EUR	3,886,272.959	10,459.9830
Unit AMUNDI EURO LIQUIDITY SRI P-C	EUR	40,060.870	10,282.1874
Unit AMUNDI EURO LIQUIDITY SRI E-C	EUR	995.216	20,754.6980
Unit AMUNDI EURO LIQUIDITY SRI M-C	EUR	273.019	208,223.5983
Unit AMUNDI EURO LIQUIDITY SRI IC-C	EUR	27,296.562	245,324.1717



# UCIT AMUNDI EURO LIQUIDITY SRI

## Additional information concerning the fiscal regime of the coupon

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

	TOTAL NET INCOME	CURRENCY	UNIT NET INCOME	CURRENCY
Revenue qualifying for the withholding tax option	901,511.69	EUR	3.74	EUR
Shares entitling a deduction				
Other revenue not entitling a deduction or withholding tax	12,052.30	EUR	0.05	EUR
Non-distributable and non-taxable income				
Amount distributed on capital gains and losses				
TOTAL	913,563.99	EUR	3.79	EUR

# UCIT AMUNDI EURO LIQUIDITY SRI

**Note(s)**

## Product

# AMUNDI EURO LIQUIDITY SRI - IC (C)

**Management Company:** Amundi Asset Management (hereinafter: "we" or the "Management Company"), a member of the Amundi Group of companies.  
**FR0010251660 - Currency:** EUR

**Management Company's website:** [www.amundi.fr](http://www.amundi.fr)

**Call +33 143233030 for more information.**

The AMF ("Autorité des Marchés Financiers") is responsible for supervising Amundi Asset Management in relation to this Key Information Document.

Amundi Asset Management is authorised in France under number GP-04000036 and regulated by the AMF.

**Key Information Document production date:** 07/06/2024.

## What is this product?

**Type:** Units of AMUNDI EURO LIQUIDITY SRI, a UCITS (Undertaking for Collective Investment in Transferable Securities), established in the form of an FCP.

**Term:** The Fund has an unlimited duration. The Management Company may dissolve the Fund by means of liquidation or merger with another fund in accordance with legal requirements.

**AMF Classification ("Autorité des Marchés Financiers"):** Standard Variable Net Asset Value Money Market UCI

**Objectives:** By subscribing to AMUNDI EURO LIQUIDITY SRI, you are investing in money market instruments with a maximum maturity of two years.

The management objective of the Fund is to outperform its capitalised €STR Benchmark Index, the representative index of the Eurozone currency rate, less ongoing charges, while incorporating ESG criteria into the selection process and analysis of the Fund's securities. However, in periods of negative returns on the money market, the Fund's return may be negatively affected. In addition, after deducting ongoing charges, the performance of the Fund may be less than that of the capitalised €STR. The Fund incorporates ESG (Environmental, Social and Governance) criteria when analysing and selecting securities as a complement to financial criteria (liquidity, maturity, profitability and quality). The non-financial analysis results in an ESG rating for each issuer on a scale ranging from A (highest rating) to G (lowest rating). At least 90% of securities in the portfolio have an ESG rating.

In addition, the Fund implements an SRI strategy based on a combination of approaches:

- "rating improvement" approach (the portfolio's average ESG rating must be higher than the ESG rating of the investment universe after eliminating at least 20% of the lowest-rated securities);

- regulatory and sector exclusion approach: exclusion of issuers rated F and G; exclusions of controversial weapons; exclusion of businesses that severely and repeatedly violate one or more of the ten principles of the United Nations Global Compact; and sector exclusions for coal and tobacco according to the current Amundi exclusion policy.

- Best-in-Class which aims to give priority to issuers that are leaders in their business sectors based on ESG criteria identified by the Management Company's team of non-financial analysts.

The Best-in-Class approach does not exclude any business sectors a priori; the Fund may therefore be exposed to certain controversial sectors. To limit the potential non-financial risks of these sectors, the Fund applies the exclusions set out above, coupled with a commitment policy that aims to promote dialogue with issuers and support them in improving their ESG practices. In order to achieve this, the management team selects high-quality money market instruments in euro or other currencies in consideration of their residual life. These securities are selected from within a previously determined investment universe according to an internal risk assessment and monitoring process. In order to assess the credit quality of these instruments, the management company may refer to investment grade ratings from recognised ratings agencies it deems the most relevant, on a non-exclusive basis, when purchasing an instrument; it shall however endeavour to avoid any mechanical dependence on these ratings throughout the period of time in which the securities are held. Securities held in other currencies shall be fully hedged against currency risk. By way of derogation, the 5% limit of the UCI assets may be increased to 100% of its assets when the Fund invests in money market instruments issued or guaranteed individually or jointly by certain sovereign, quasi-sovereign or supranational entities of the European Union as outlined by European Regulation (EU) 2017/1131 of the European Parliament and Council of 14 June 2017. The fund may make temporary purchases and sales of securities. Eligible forward financial instruments may be used for hedging purposes. The UCI is actively managed. The index is used a posteriori as a performance comparison indicator. The management strategy is discretionary and has no index-related constraints. The mutual fund is classified under article 8 of Regulation (EU) 2019/2088 on the publication of sustainability information in the financial services sector (the "Disclosure Regulation").

**Intended retail investors:** This product is intended for investors with a basic knowledge and little or no experience of investing in funds, who are seeking to increase the value of their investment while preserving all or part of their invested capital over the recommended holding period and who are prepared to assume a medium level of risk on their initial capital.

The product is not open to residents of the United States of America/"U.S. Person" (the definition of "U.S. Person" is available on the Management Company's website [www.amundi.com](http://www.amundi.com) and/or in the prospectus).

**Redemption and transaction:** Units may be sold (redeemed) daily as stated in the prospectus at the respective dealing price (net asset value). Further details are provided in the Amundi Euro Liquidity SRI prospectus.

**Distribution Policy:** As this is a non-distributing unit class, investment income is reinvested.

**More information:** Further information regarding this Fund, including the prospectus and financial reports, is available free of charge on request from:

Amundi Asset Management - 91-93 boulevard Pasteur, 75015 Paris, France.

The net asset value of the Fund is available on [www.amundi.fr](http://www.amundi.fr).

**Depository:** CACEIS Bank.

## What are the risks and what could I get in return?

### RISK INDICATOR



The risk indicator assumes you keep the product for more than 1 month. You may not be able to sell your product easily or you may have to sell at a price that significantly impacts on how much you get back.

The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movement in the markets or because we are not able to pay you.

We have classified this product as 1 out of 7, which is the lowest risk class. This rates the potential losses from future performance at a very low level, and poor market conditions are very unlikely to impact our capacity to pay you.

**Additional risks:** Market liquidity risk could amplify the variation of product performances.

The use of complex products such as derivatives can lead to increased movement of securities in your portfolio.

Beside the risks included in the risk indicator, other risks may affect the Fund's performance. Please refer to the Amundi Euro Liquidity SRI prospectus.

### PERFORMANCE SCENARIOS

The unfavourable, moderate, and favourable scenarios shown are illustrations using the worst, average, and best performance of the Fund over the last ten years. Markets could develop very differently in the future. The stress scenario shows what you might get back in extreme market circumstances.

**What you get from this product depends on future market performance. Market developments in the future are uncertain and cannot be accurately predicted.**

Recommended holding period: more than 1 month		
Investment EUR 10,000		
Scenarios		If you exit after more than 1 month
Minimum	There is no minimum guaranteed return if you exit before more than 1 month. You could lose some or all of your investment.	
Stress Scenario	What you might get back after costs	€9,860
	Average return each year	-1.4%
Unfavourable Scenario	What you might get back after costs	€9,890
	Average return each year	-1.1%
Moderate Scenario	What you might get back after costs	€9,900
	Average return each year	-1.0%
Favourable Scenario	What you might get back after costs	€9,940
	Average return each year	-0.6%

The figures shown include all the costs of the product itself, but may or may not include all the costs that you pay to your advisor or distributor. The figures do not take into account your personal tax situation, which may also affect how much you get back.

Unfavourable Scenario: This type of scenario occurred for an investment made between 28/02/2022 and 31/03/2022.

Moderate scenario: This type of scenario occurred for an investment made between 29/06/2017 and 31/07/2017.

Favourable scenario: This type of scenario occurred for an investment made between 28/12/2023 and 31/01/2024

### What happens if Amundi Asset Management is unable to pay out?

The product is a co-ownership of financial instruments and deposits separate from the Management Company. In the event of default by the Management Company, the assets of the product held by the depositary will not be affected. In the event of default by the depositary, the risk of financial loss to the product is mitigated due to the legal segregation of the depositary's assets from those of the product.

### What are the costs?

The person advising on or selling you this product may charge you other costs. If so, this person will provide you with information about these costs and how they affect your investment.

### COSTS OVER TIME

The tables show the amounts that are taken from your investment to cover different types of costs. These amounts depend on how much you invest, how long you hold the product, and how well the product does. The amounts shown here are illustrations based on an example investment amount and different possible investment periods.

We have assumed:

- in the first year you would get back the amount that you invested (0% annual return). For the other holding periods we have assumed the product performs as shown in the moderate scenario.

- EUR 10,000 is invested.

	Investment EUR 10,000
Scenarios	If you exit after more than 1 month*
Total costs	€101
Cost impact**	1.0%

\* Recommended holding period.

\*\* This illustrates the effect of costs over a holding period of less than one year. This percentage cannot be directly compared to the cost impact figures provided for other products. These figures include the maximum distribution fee that the person selling you the product may charge (1.00% of amount invested/EUR 100). This person will inform you of the actual distribution fee.

## COMPOSITION OF COSTS

	One-off costs upon entry or exit	If you exit after more than 1 month
Entry costs	This includes distribution costs of 1.00% of the amount invested. This is the most you will be charged. The person selling you the product will inform you of the actual charge.	Up to EUR 100
Exit costs	We do not charge an exit fee for this product, but the person selling you the product may do so.	EUR 0.00
	Ongoing costs taken each year	
Management fees and other administrative or operating costs	0.11% of the value of your investment per year. This percentage is based on the actual costs over the last year.	EUR 0.94
Transaction costs	0.06% of the value of your investment per year. This is an estimate of the costs incurred when we buy and sell the underlying investments for the product. The actual amount will vary depending on the volume of our purchases and sales.	EUR 0.46
	Incidental costs taken under specific conditions	
Performance fees	30.00% of the annual outperformance of the reference asset. The calculation applies on each Net Asset Value calculation date in accordance with the terms described in the prospectus. Past underperformances over the last five years must be recovered before any new performance fee accrual. The actual amount will vary depending on how well your investment performs. The aforementioned estimate of total costs includes the average over the past five years. <b>The performance fee is paid even if the performance of the unit over the observation period is negative, while remaining higher than the performance of the Reference Asset.</b>	EUR 0.02

## How long should I hold it and can I take money out early?

**Recommended holding period:** more than 1 month. This period is based on our assessment of the risk and reward characteristics and costs of the Fund. This product is designed for short-term investment; you should be prepared to stay invested for at least 1 month. You can redeem your investment at any time, or hold the investment longer.

**Order schedule:** Redemption orders must be received before 14:00 (Paris time) on the net asset value calculation date. Please refer to the Amundi Euro Liquidity SRI prospectus for more information about redemptions.

## How can I complain?

If you have any complaints, you may:

- Mail Amundi Asset Management at 91-93 boulevard Pasteur, 75015 Paris, France
- E-mail to [complaints@amundi.com](mailto:complaints@amundi.com)

In the case of a complaint you must clearly indicate your contact details (name, address, phone number or email address) and provide a brief explanation of your complaint. More information is available on our website [www.amundi.fr](http://www.amundi.fr).

If you have a complaint about the person that advised you about this product, or who sold it to you, they will tell you where to complain.

## Other relevant information

You may find the prospectus, key information documents, notices to investors, financial reports, and further information documents relating to the product including various published policies of the product on our website [www.amundi.fr](http://www.amundi.fr). You may also request a copy of such documents at the registered office of the Management Company.

When this product is used as a unit-linked vehicle in a life insurance or capitalisation contract, additional information about this contract, such as the costs of the contract, which are not included in the costs mentioned in this document, the contact details for complaints and the procedures in the event of default of the insurance company are provided in the key information document of the contract, which must be provided to you by your insurer or broker or any other insurance intermediary in compliance with their legal obligation.

**Past performance:** You can download the past performance of the Fund over the last ten years at [www.amundi.fr](http://www.amundi.fr).

**Performance scenarios:** You can find previous performance scenarios updated on a monthly basis at [www.amundi.fr](http://www.amundi.fr).

## Product

# AMUNDI EURO LIQUIDITY SRI - P (C)

Management Company: Amundi Asset Management (hereinafter: "we" or the "Management Company"), a member of the Amundi Group of companies.  
FR0011630557 - Currency: EUR

Management Company's website: [www.amundi.fr](http://www.amundi.fr)

Call +33 143233030 for more information.

The AMF ("Autorité des Marchés Financiers") is responsible for supervising Amundi Asset Management in relation to this Key Information Document.

Amundi Asset Management is authorised in France under number GP-04000036 and regulated by the AMF.

Key Information Document production date: 01/08/2024.

## What is this product?

**Type:** Units of AMUNDI EURO LIQUIDITY SRI, a UCITS (Undertaking for Collective Investment in Transferable Securities), established in the form of an FCP.

**Term:** The Fund has an unlimited duration. The Management Company may dissolve the Fund by means of liquidation or merger with another fund in accordance with legal requirements.

**AMF Classification ("Autorité des Marchés Financiers"):** Standard Variable Net Asset Value Money Market UCI

**Objectives:** By subscribing to AMUNDI EURO LIQUIDITY SRI, you are investing in money market instruments with a maximum maturity of two years.

The management objective of the Fund is to outperform its capitalised €STR Benchmark Index, the representative index of the Eurozone currency rate, less ongoing charges, while incorporating ESG criteria into the selection process and analysis of the Fund's securities. However, in periods of negative returns on the money market, the Fund's return may be negatively affected. In addition, after deducting ongoing charges, the performance of the Fund may be less than that of the capitalised €STR. The Fund incorporates ESG (Environmental, Social and Governance) criteria when analysing and selecting securities as a complement to financial criteria (liquidity, maturity, profitability and quality). The non-financial analysis results in an ESG rating for each issuer on a scale ranging from A (highest rating) to G (lowest rating). At least 90% of securities in the portfolio have an ESG rating.

In addition, the Fund implements an SRI strategy based on a combination of approaches:

- "rating improvement" approach (the portfolio's average ESG rating must be higher than the ESG rating of the investment universe after eliminating at least 20% of the lowest-rated securities);

- regulatory and sector exclusion approach: exclusion of issuers rated F and G; exclusions of controversial weapons; exclusion of businesses that severely and repeatedly violate one or more of the ten principles of the United Nations Global Compact; and sector exclusions for coal and tobacco according to the current Amundi exclusion policy.

- Best-in-Class which aims to give priority to issuers that are leaders in their business sectors based on ESG criteria identified by the Management Company's team of non-financial analysts.

The Best-in-Class approach does not exclude any business sectors a priori; the Fund may therefore be exposed to certain controversial sectors. To limit the potential non-financial risks of these sectors, the Fund applies the exclusions set out above, coupled with a commitment policy that aims to promote dialogue with issuers and support them in improving their ESG practices. In order to achieve this, the management team selects high-quality money market instruments in euro or other currencies in consideration of their residual life. These securities are selected from within a previously determined investment universe according to an internal risk assessment and monitoring process. In order to assess the credit quality of these instruments, the management company may refer to investment grade ratings from recognised ratings agencies it deems the most relevant, on a non-exclusive basis, when purchasing an instrument; it shall however endeavour to avoid any mechanical dependence on these ratings throughout the period of time in which the securities are held. Securities held in other currencies shall be fully hedged against currency risk. By way of derogation, the 5% limit of the UCI assets may be increased to 100% of its assets when the Fund invests in money market instruments issued or guaranteed individually or jointly by certain sovereign, quasi-sovereign or supranational entities of the European Union as outlined by European Regulation (EU) 2017/1131 of the European Parliament and Council of 14 June 2017. The fund may make temporary purchases and sales of securities. Eligible forward financial instruments may be used for hedging purposes. The UCI is actively managed. The index is used a posteriori as a performance comparison indicator. The management strategy is discretionary and has no index-related constraints. The mutual fund is classified under article 8 of Regulation (EU) 2019/2088 on the publication of sustainability information in the financial services sector (the "Disclosure Regulation").

**Intended retail investors:** This product is intended for investors with a basic knowledge and little or no experience of investing in funds, who are seeking to increase the value of their investment while preserving all or part of their invested capital over the recommended holding period and who are prepared to assume a medium level of risk on their initial capital.

The product is not open to residents of the United States of America/"U.S. Person" (the definition of "U.S. Person" is available on the Management Company's website [www.amundi.com](http://www.amundi.com) and/or in the prospectus).

**Redemption and transaction:** Units may be sold (redeemed) daily as stated in the prospectus at the respective dealing price (net asset value). Further details are provided in the Amundi Euro Liquidity SRI prospectus.

**Distribution Policy:** As this is a non-distributing unit class, investment income is reinvested.

**More information:** Further information regarding this Fund, including the prospectus and financial reports, is available free of charge on request from:

Amundi Asset Management, 91-93 boulevard Pasteur, 75015 Paris, France.

The net asset value of the Fund is available on [www.amundi.fr](http://www.amundi.fr).

**Depository:** CACEIS Bank.

## What are the risks and what could I get in return?

### RISK INDICATOR



The risk indicator assumes you keep the product for more than 1 month.

The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movement in the markets or because we are not able to pay you.

We have classified this product as 1 out of 7, which is the lowest risk class. This rates the potential losses from future performance at a very low level, and poor market conditions are very unlikely to impact our capacity to pay you.

**Additional risks:** Market liquidity risk could amplify the variation of product performances.

The use of complex products such as derivatives can lead to increased movement of securities in your portfolio.

Beside the risks included in the risk indicator, other risks may affect the Fund's performance. Please refer to the Amundi Euro Liquidity SRI prospectus.

### PERFORMANCE SCENARIOS

The unfavourable, moderate, and favourable scenarios shown are illustrations using the worst, average, and best performance of the Fund over the last ten years. Markets could develop very differently in the future. The stress scenario shows what you might get back in extreme market circumstances.

**What you get from this product depends on future market performance. Market developments in the future are uncertain and cannot be accurately predicted.**

Recommended holding period: more than 1 month		
Investment EUR 10,000		
Scenarios		If you exit after more than 1 month
Minimum	There is no minimum guaranteed return if you exit before more than 1 month. You could lose some or all of your investment.	
Stress Scenario	What you might get back after costs	€9,860
	Average return each year	-1.4%
Unfavourable Scenario	What you might get back after costs	€9,890
	Average return each year	-1.1%
Moderate Scenario	What you might get back after costs	€9,900
	Average return each year	-1.0%
Favourable Scenario	What you might get back after costs	€9,940
	Average return each year	-0.6%

The figures shown include all the costs of the product itself, but may or may not include all the costs that you pay to your advisor or distributor. The figures do not take into account your personal tax situation, which may also affect how much you get back.

Unfavourable Scenario: This type of scenario occurred for an investment made between 28/02/2022 and 31/03/2022.

Moderate scenario: This type of scenario occurred for an investment made between 31/08/2017 and 28/09/2017.

Favourable scenario: This type of scenario occurred for an investment made between 28/12/2023 and 31/01/2024

### What happens if Amundi Asset Management is unable to pay out?

The product is a co-ownership of financial instruments and deposits separate from the Management Company. In the event of default by the Management Company, the assets of the product held by the depositary will not be affected. In the event of default by the depositary, the risk of financial loss to the product is mitigated due to the legal segregation of the depositary's assets from those of the product.

### What are the costs?

The person advising on or selling you this product may charge you other costs. If so, this person will provide you with information about these costs and how they affect your investment.

### COSTS OVER TIME

The tables show the amounts that are taken from your investment to cover different types of costs. These amounts depend on how much you invest, how long you hold the product, and how well the product does. The amounts shown here are illustrations based on an example investment amount and different possible investment periods.

We have assumed:

- in the first year you would get back the amount that you invested (0% annual return). For the other holding periods we have assumed the product performs as shown in the moderate scenario.
- EUR 10,000 is invested.



Investment EUR 10,000	
Scenarios	If you exit after more than 1 month*
Total costs	€102
Cost impact**	1.0%

\* Recommended holding period.

\*\* This illustrates the effect of costs over a holding period of less than one year. This percentage cannot be directly compared to the cost impact figures provided for other products. These figures include the maximum distribution fee that the person selling you the product may charge (1.00% of amount invested/EUR 100). This person will inform you of the actual distribution fee.

## COMPOSITION OF COSTS

One-off costs upon entry or exit		If you exit after more than 1 month
Entry costs	This includes distribution costs of 1.00% of the amount invested. This is the most you will be charged. The person selling you the product will inform you of the actual charge.	Up to EUR 100
Exit costs	We do not charge an exit fee for this product, but the person selling you the product may do so.	EUR 0.00
Ongoing costs taken each year		
Management fees and other administrative or operating costs	0.30% of the value of your investment per year. This percentage is based on the actual costs over the last year.	EUR 2.47
Transaction costs	0.06% of the value of your investment per year. This is an estimate of the costs incurred when we buy and sell the underlying investments for the product. The actual amount will vary depending on the volume of our purchases and sales.	EUR 0.46
Incidental costs taken under specific conditions		
Performance fees	30.00% of the annual outperformance of the reference asset. The calculation applies on each Net Asset Value calculation date in accordance with the terms described in the prospectus. Past underperformances over the last five years must be recovered before any new performance fee accrual. The actual amount will vary depending on how well your investment performs. The aforementioned estimate of total costs includes the average over the past five years. <b>The performance fee is paid even if the performance of the unit over the observation period is negative, while remaining higher than the performance of the Reference Asset.</b>	EUR 0.00

## How long should I hold it and can I take money out early?

**Recommended holding period:** more than 1 month. This period is based on our assessment of the risk and reward characteristics and costs of the Fund. This product is designed for short-term investment; you should be prepared to stay invested for at least 1 month. You can redeem your investment at any time, or hold the investment longer.

**Order schedule:** Redemption orders must be received before 14:00 on the net asset value calculation date. Please refer to the Amundi Euro Liquidity SRI prospectus for more information about redemptions.

## How can I complain?

If you have any complaints, you may:

- Mail Amundi Asset Management at 91-93 boulevard Pasteur, 75015 Paris, France
- E-mail to [complaints@amundi.com](mailto:complaints@amundi.com)

In the case of a complaint you must clearly indicate your contact details (name, address, phone number or email address) and provide a brief explanation of your complaint. More information is available on our website [www.amundi.fr](http://www.amundi.fr).

If you have a complaint about the person that advised you about this product, or who sold it to you, they will tell you where to complain.

## Other relevant information

You may find the prospectus, key information documents, notices to investors, financial reports, and further information documents relating to the product including various published policies of the product on our website [www.amundi.fr](http://www.amundi.fr). You may also request a copy of such documents at the registered office of the Management Company.

When this product is used as a unit-linked vehicle in a life insurance or capitalisation contract, additional information about this contract, such as the costs of the contract, which are not included in the costs mentioned in this document, the contact details for complaints and the procedures in the event of default of the insurance company are provided in the key information document of the contract, which must be provided to you by your insurer or broker or any other insurance intermediary in compliance with their legal obligation.

**Past performance:** You can download the past performance of the Fund over the last ten years at [www.amundi.fr](http://www.amundi.fr).

**Performance scenarios:** You can find previous performance scenarios updated on a monthly basis at [www.amundi.fr](http://www.amundi.fr).



## Product

# AMUNDI EURO LIQUIDITY SRI - E (C)

Management Company: Amundi Asset Management (hereinafter: "we" or the "Management Company"), a member of the Amundi Group of companies.  
FR0011799915 - Currency: EUR

Management Company's website: [www.amundi.fr](http://www.amundi.fr)

Call +33 143233030 for more information.

The AMF ("Autorité des Marchés Financiers") is responsible for supervising Amundi Asset Management in relation to this Key Information Document.

Amundi Asset Management is authorised in France under number GP-04000036 and regulated by the AMF.

Key Information Document production date: 07/06/2024.

## What is this product?

**Type:** Units of AMUNDI EURO LIQUIDITY SRI, a UCITS (Undertaking for Collective Investment in Transferable Securities), established in the form of an FCP.

**Term:** The Fund has an unlimited duration. The Management Company may dissolve the Fund by means of liquidation or merger with another fund in accordance with legal requirements.

**AMF Classification ("Autorité des Marchés Financiers"):** Standard Variable Net Asset Value Money Market UCI

**Objectives:** By subscribing to AMUNDI EURO LIQUIDITY SRI, you are investing in money market instruments with a maximum maturity of two years.

The management objective of the Fund is to outperform its capitalised €STR Benchmark Index, the representative index of the Eurozone currency rate, less ongoing charges, while incorporating ESG criteria into the selection process and analysis of the Fund's securities. However, in periods of negative returns on the money market, the Fund's return may be negatively affected. In addition, after deducting ongoing charges, the performance of the Fund may be less than that of the capitalised €STR. The Fund incorporates ESG (Environmental, Social and Governance) criteria when analysing and selecting securities as a complement to financial criteria (liquidity, maturity, profitability and quality). The non-financial analysis results in an ESG rating for each issuer on a scale ranging from A (highest rating) to G (lowest rating). At least 90% of securities in the portfolio have an ESG rating.

In addition, the Fund implements an SRI strategy based on a combination of approaches:

- "rating improvement" approach (the portfolio's average ESG rating must be higher than the ESG rating of the investment universe after eliminating at least 20% of the lowest-rated securities);

- regulatory and sector exclusion approach: exclusion of issuers rated F and G; exclusions of controversial weapons; exclusion of businesses that severely and repeatedly violate one or more of the ten principles of the United Nations Global Compact; and sector exclusions for coal and tobacco according to the current Amundi exclusion policy.

- Best-in-Class which aims to give priority to issuers that are leaders in their business sectors based on ESG criteria identified by the Management Company's team of non-financial analysts.

The Best-in-Class approach does not exclude any business sectors a priori; the Fund may therefore be exposed to certain controversial sectors. To limit the potential non-financial risks of these sectors, the Fund applies the exclusions set out above, coupled with a commitment policy that aims to promote dialogue with issuers and support them in improving their ESG practices. In order to achieve this, the management team selects high-quality money market instruments in euro or other currencies in consideration of their residual life. These securities are selected from within a previously determined investment universe according to an internal risk assessment and monitoring process. In order to assess the credit quality of these instruments, the management company may refer to investment grade ratings from recognised ratings agencies it deems the most relevant, on a non-exclusive basis, when purchasing an instrument; it shall however endeavour to avoid any mechanical dependence on these ratings throughout the period of time in which the securities are held. Securities held in other currencies shall be fully hedged against currency risk. By way of derogation, the 5% limit of the UCI assets may be increased to 100% of its assets when the Fund invests in money market instruments issued or guaranteed individually or jointly by certain sovereign, quasi-sovereign or supranational entities of the European Union as outlined by European Regulation (EU) 2017/1131 of the European Parliament and Council of 14 June 2017. The fund may make temporary purchases and sales of securities. Eligible forward financial instruments may be used for hedging purposes. The UCI is actively managed. The index is used a posteriori as a performance comparison indicator. The management strategy is discretionary and has no index-related constraints. The mutual fund is classified under article 8 of Regulation (EU) 2019/2088 on the publication of sustainability information in the financial services sector (the "Disclosure Regulation").

**Intended retail investors:** This product is intended for investors with a basic knowledge and little or no experience of investing in funds, who are seeking to increase the value of their investment while preserving all or part of their invested capital over the recommended holding period and who are prepared to assume a medium level of risk on their initial capital.

The product is not open to residents of the United States of America/"U.S. Person" (the definition of "U.S. Person" is available on the Management Company's website [www.amundi.com](http://www.amundi.com) and/or in the prospectus).

**Redemption and transaction:** Units may be sold (redeemed) daily as stated in the prospectus at the respective dealing price (net asset value). Further details are provided in the Amundi Euro Liquidity SRI prospectus.

**Distribution Policy:** As this is a non-distributing unit class, investment income is reinvested.

**More information:** Further information regarding this Fund, including the prospectus and financial reports, is available free of charge on request from:

Amundi Asset Management - 91-93 boulevard Pasteur, 75015 Paris, France.

The net asset value of the Fund is available on [www.amundi.fr](http://www.amundi.fr).

**Depository:** CACEIS Bank.

## What are the risks and what could I get in return?

### RISK INDICATOR



The risk indicator assumes you keep the product for more than 1 month. You may not be able to sell your product easily or you may have to sell at a price that significantly impacts on how much you get back.

The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movement in the markets or because we are not able to pay you.

We have classified this product as 1 out of 7, which is the lowest risk class. This rates the potential losses from future performance at a very low level, and poor market conditions are very unlikely to impact our capacity to pay you.

**Additional risks:** Market liquidity risk could amplify the variation of product performances.

The use of complex products such as derivatives can lead to increased movement of securities in your portfolio.

Beside the risks included in the risk indicator, other risks may affect the Fund's performance. Please refer to the Amundi Euro Liquidity SRI prospectus.

### PERFORMANCE SCENARIOS

The unfavourable, moderate, and favourable scenarios shown are illustrations using the worst, average, and best performance of the Fund over the last ten years. Markets could develop very differently in the future. The stress scenario shows what you might get back in extreme market circumstances.

**What you get from this product depends on future market performance. Market developments in the future are uncertain and cannot be accurately predicted.**

Recommended holding period: more than 1 month		
Investment EUR 10,000		
Scenarios		If you exit after more than 1 month
Minimum	There is no minimum guaranteed return if you exit before more than 1 month. You could lose some or all of your investment.	
Stress Scenario	What you might get back after costs	€9,860
	Average return each year	-1.4%
Unfavourable Scenario	What you might get back after costs	€9,890
	Average return each year	-1.1%
Moderate Scenario	What you might get back after costs	€9,900
	Average return each year	-1.0%
Favourable Scenario	What you might get back after costs	€9,940
	Average return each year	-0.6%

The figures shown include all the costs of the product itself, but may or may not include all the costs that you pay to your advisor or distributor. The figures do not take into account your personal tax situation, which may also affect how much you get back.

Unfavourable Scenario: This type of scenario occurred for an investment made between 28/02/2022 and 31/03/2022.

Moderate scenario: This type of scenario occurred for an investment made between 29/06/2017 and 31/07/2017.

Favourable scenario: This type of scenario occurred for an investment made between 28/12/2023 and 31/01/2024

### What happens if Amundi Asset Management is unable to pay out?

The product is a co-ownership of financial instruments and deposits separate from the Management Company. In the event of default by the Management Company, the assets of the product held by the depositary will not be affected. In the event of default by the depositary, the risk of financial loss to the product is mitigated due to the legal segregation of the depositary's assets from those of the product.

### What are the costs?

The person advising on or selling you this product may charge you other costs. If so, this person will provide you with information about these costs and how they affect your investment.

### COSTS OVER TIME

The tables show the amounts that are taken from your investment to cover different types of costs. These amounts depend on how much you invest, how long you hold the product, and how well the product does. The amounts shown here are illustrations based on an example investment amount and different possible investment periods.

We have assumed:

- in the first year you would get back the amount that you invested (0% annual return). For the other holding periods we have assumed the product performs as shown in the moderate scenario.

- EUR 10,000 is invested.

Investment EUR 10,000	
Scenarios	If you exit after more than 1 month*
Total costs	€103
Cost impact**	1.0%

\* Recommended holding period.

\*\* This illustrates the effect of costs over a holding period of less than one year. This percentage cannot be directly compared to the cost impact figures provided for other products. These figures include the maximum distribution fee that the person selling you the product may charge (1.00% of amount invested/EUR 100). This person will inform you of the actual distribution fee.

## COMPOSITION OF COSTS

One-off costs upon entry or exit		If you exit after more than 1 month
Entry costs	This includes distribution costs of 1.00% of the amount invested. This is the most you will be charged. The person selling you the product will inform you of the actual charge.	Up to EUR 100
Exit costs	We do not charge an exit fee for this product, but the person selling you the product may do so.	EUR 0.00
Ongoing costs taken each year		
Management fees and other administrative or operating costs	0.33% of the value of your investment per year. This percentage is based on the actual costs over the last year.	EUR 2.76
Transaction costs	0.06% of the value of your investment per year. This is an estimate of the costs incurred when we buy and sell the underlying investments for the product. The actual amount will vary depending on the volume of our purchases and sales.	EUR 0.46
Incidental costs taken under specific conditions		
Performance fees	30.00% of the annual outperformance of the reference asset. The calculation applies on each Net Asset Value calculation date in accordance with the terms described in the prospectus. Past underperformances over the last five years must be recovered before any new performance fee accrual. The actual amount will vary depending on how well your investment performs. The aforementioned estimate of total costs includes the average over the past five years. <b>The performance fee is paid even if the performance of the unit over the observation period is negative, while remaining higher than the performance of the Reference Asset.</b>	EUR 0.01

## How long should I hold it and can I take money out early?

**Recommended holding period:** more than 1 month. This period is based on our assessment of the risk and reward characteristics and costs of the Fund. This product is designed for short-term investment; you should be prepared to stay invested for at least 1 month. You can redeem your investment at any time, or hold the investment longer.

**Order schedule:** Redemption orders must be received before 14:00 (Paris time) on the net asset value calculation date. Please refer to the Amundi Euro Liquidity SRI prospectus for more information about redemptions.

## How can I complain?

If you have any complaints, you may:

- Mail Amundi Asset Management at 91-93 boulevard Pasteur, 75015 Paris, France
- E-mail to [complaints@amundi.com](mailto:complaints@amundi.com)

In the case of a complaint you must clearly indicate your contact details (name, address, phone number or email address) and provide a brief explanation of your complaint. More information is available on our website [www.amundi.fr](http://www.amundi.fr).

If you have a complaint about the person that advised you about this product, or who sold it to you, they will tell you where to complain.

## Other relevant information

You may find the prospectus, key information documents, notices to investors, financial reports, and further information documents relating to the product including various published policies of the product on our website [www.amundi.fr](http://www.amundi.fr). You may also request a copy of such documents at the registered office of the Management Company.

When this product is used as a unit-linked vehicle in a life insurance or capitalisation contract, additional information about this contract, such as the costs of the contract, which are not included in the costs mentioned in this document, the contact details for complaints and the procedures in the event of default of the insurance company are provided in the key information document of the contract, which must be provided to you by your insurer or broker or any other insurance intermediary in compliance with their legal obligation.

**Past performance:** You can download the past performance of the Fund over the last ten years at [www.amundi.fr](http://www.amundi.fr).

**Performance scenarios:** You can find previous performance scenarios updated on a monthly basis at [www.amundi.fr](http://www.amundi.fr).

## Product

# AMUNDI EURO LIQUIDITY SRI - I2 (C)

Management Company: Amundi Asset Management (hereinafter: "we" or the "Management Company"), a member of the Amundi Group of companies.  
FR0013095312 - Currency: EUR

Management Company's website: [www.amundi.fr](http://www.amundi.fr)  
Call +33 143233030 for more information.

The AMF ("Autorité des Marchés Financiers") is responsible for supervising Amundi Asset Management in relation to this Key Information Document. Amundi Asset Management is authorised in France under number GP-04000036 and regulated by the AMF.  
Key Information Document production date: 07/06/2024.

## What is this product?

**Type:** Units of AMUNDI EURO LIQUIDITY SRI, a UCITS (Undertaking for Collective Investment in Transferable Securities), established in the form of an FCP.

**Term:** The Fund has an unlimited duration. The Management Company may dissolve the Fund by means of liquidation or merger with another fund in accordance with legal requirements.

**AMF Classification ("Autorité des Marchés Financiers"):** Standard Variable Net Asset Value Money Market UCI

**Objectives:** By subscribing to AMUNDI EURO LIQUIDITY SRI, you are investing in money market instruments with a maximum maturity of two years.

The management objective of the Fund is to outperform its capitalised €STR Benchmark Index, the representative index of the Eurozone currency rate, less ongoing charges, while incorporating ESG criteria into the selection process and analysis of the Fund's securities. However, in periods of negative returns on the money market, the Fund's return may be negatively affected. In addition, after deducting ongoing charges, the performance of the Fund may be less than that of the capitalised €STR. The Fund incorporates ESG (Environmental, Social and Governance) criteria when analysing and selecting securities as a complement to financial criteria (liquidity, maturity, profitability and quality). The non-financial analysis results in an ESG rating for each issuer on a scale ranging from A (highest rating) to G (lowest rating). At least 90% of securities in the portfolio have an ESG rating.

In addition, the Fund implements an SRI strategy based on a combination of approaches:

- "rating improvement" approach (the portfolio's average ESG rating must be higher than the ESG rating of the investment universe after eliminating at least 20% of the lowest-rated securities);
- regulatory and sector exclusion approach: exclusion of issuers rated F and G; exclusions of controversial weapons; exclusion of businesses that severely and repeatedly violate one or more of the ten principles of the United Nations Global Compact; and sector exclusions for coal and tobacco according to the current Amundi exclusion policy.
- Best-in-Class which aims to give priority to issuers that are leaders in their business sectors based on ESG criteria identified by the Management Company's team of non-financial analysts.

The Best-in-Class approach does not exclude any business sectors a priori; the Fund may therefore be exposed to certain controversial sectors. To limit the potential non-financial risks of these sectors, the Fund applies the exclusions set out above, coupled with a commitment policy that aims to promote dialogue with issuers and support them in improving their ESG practices. In order to achieve this, the management team selects high-quality money market instruments in euro or other currencies in consideration of their residual life. These securities are selected from within a previously determined investment universe according to an internal risk assessment and monitoring process. In order to assess the credit quality of these instruments, the management company may refer to investment grade ratings from recognised ratings agencies it deems the most relevant, on a non-exclusive basis, when purchasing an instrument; it shall however endeavour to avoid any mechanical dependence on these ratings throughout the period of time in which the securities are held. Securities held in other currencies shall be fully hedged against currency risk. By way of derogation, the 5% limit of the UCI assets may be increased to 100% of its assets when the Fund invests in money market instruments issued or guaranteed individually or jointly by certain sovereign, quasi-sovereign or supranational entities of the European Union as outlined by European Regulation (EU) 2017/1131 of the European Parliament and Council of 14 June 2017. The fund may make temporary purchases and sales of securities. Eligible forward financial instruments may be used for hedging purposes. The UCI is actively managed. The index is used a posteriori as a performance comparison indicator. The management strategy is discretionary and has no index-related constraints. The mutual fund is classified under article 8 of Regulation (EU) 2019/2088 on the publication of sustainability information in the financial services sector (the "Disclosure Regulation").

**Intended retail investors:** This product is intended for investors with a basic knowledge and little or no experience of investing in funds, who are seeking to increase the value of their investment while preserving all or part of their invested capital over the recommended holding period and who are prepared to assume a medium level of risk on their initial capital.

The product is not open to residents of the United States of America/"U.S. Person" (the definition of "U.S. Person" is available on the Management Company's website [www.amundi.com](http://www.amundi.com) and/or in the prospectus).

**Redemption and transaction:** Units may be sold (redeemed) daily as stated in the prospectus at the respective dealing price (net asset value). Further details are provided in the Amundi Euro Liquidity SRI prospectus.

**Distribution Policy:** As this is a non-distributing unit class, investment income is reinvested.

**More information:** Further information regarding this Fund, including the prospectus and financial reports, is available free of charge on request from: Amundi Asset Management - 91-93 boulevard Pasteur, 75015 Paris, France.  
The net asset value of the Fund is available on [www.amundi.fr](http://www.amundi.fr).

**Depository:** CACEIS Bank.

## What are the risks and what could I get in return?

### RISK INDICATOR



The risk indicator assumes you keep the product for more than 1 month.

The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movement in the markets or because we are not able to pay you.

We have classified this product as 1 out of 7, which is the lowest risk class. This rates the potential losses from future performance at a very low level, and poor market conditions are very unlikely to impact our capacity to pay you.

**Additional risks:** Market liquidity risk could amplify the variation of product performances.

The use of complex products such as derivatives can lead to increased movement of securities in your portfolio.

Beside the risks included in the risk indicator, other risks may affect the Fund's performance. Please refer to the Amundi Euro Liquidity SRI prospectus.

### PERFORMANCE SCENARIOS

The unfavourable, moderate, and favourable scenarios shown are illustrations using the worst, average, and best performance of the Fund over the last ten years. Markets could develop very differently in the future. The stress scenario shows what you might get back in extreme market circumstances.

**What you get from this product depends on future market performance. Market developments in the future are uncertain and cannot be accurately predicted.**

Recommended holding period: more than 1 month		
Investment EUR 10,000		
Scenarios		If you exit after more than 1 month
Minimum	There is no minimum guaranteed return if you exit before more than 1 month. You could lose some or all of your investment.	
Stress Scenario	What you might get back after costs	€9,860
	Average return each year	-1.4%
Unfavourable Scenario	What you might get back after costs	€9,890
	Average return each year	-1.1%
Moderate Scenario	What you might get back after costs	€9,900
	Average return each year	-1.0%
Favourable Scenario	What you might get back after costs	€9,940
	Average return each year	-0.6%

The figures shown include all the costs of the product itself, but may or may not include all the costs that you pay to your advisor or distributor. The figures do not take into account your personal tax situation, which may also affect how much you get back.

Unfavourable Scenario: This type of scenario occurred for an investment made between 28/02/2022 and 31/03/2022.

Moderate scenario: This type of scenario occurred for an investment made between 29/06/2017 and 31/07/2017.

Favourable scenario: This type of scenario occurred for an investment made between 28/12/2023 and 31/01/2024

### What happens if Amundi Asset Management is unable to pay out?

The product is a co-ownership of financial instruments and deposits separate from the Management Company. In the event of default by the Management Company, the assets of the product held by the depositary will not be affected. In the event of default by the depositary, the risk of financial loss to the product is mitigated due to the legal segregation of the depositary's assets from those of the product.

### What are the costs?

The person advising on or selling you this product may charge you other costs. If so, this person will provide you with information about these costs and how they affect your investment.

### COSTS OVER TIME

The tables show the amounts that are taken from your investment to cover different types of costs. These amounts depend on how much you invest, how long you hold the product, and how well the product does. The amounts shown here are illustrations based on an example investment amount and different possible investment periods.

We have assumed:

- in the first year you would get back the amount that you invested (0% annual return). For the other holding periods we have assumed the product performs as shown in the moderate scenario.

- EUR 10,000 is invested.

Investment EUR 10,000	
Scenarios	If you exit after more than 1 month*
Total costs	€101
Cost impact**	1.0%

\* Recommended holding period.

\*\* This illustrates the effect of costs over a holding period of less than one year. This percentage cannot be directly compared to the cost impact figures provided for other products. These figures include the maximum distribution fee that the person selling you the product may charge (1.00% of amount invested/EUR 100). This person will inform you of the actual distribution fee.

## COMPOSITION OF COSTS

One-off costs upon entry or exit		If you exit after more than 1 month
Entry costs	This includes distribution costs of 1.00% of the amount invested. This is the most you will be charged. The person selling you the product will inform you of the actual charge.	Up to EUR 100
Exit costs	We do not charge an exit fee for this product, but the person selling you the product may do so.	EUR 0.00
Ongoing costs taken each year		
Management fees and other administrative or operating costs	0.08% of the value of your investment per year. This percentage is based on the actual costs over the last year.	EUR 0.65
Transaction costs	0.06% of the value of your investment per year. This is an estimate of the costs incurred when we buy and sell the underlying investments for the product. The actual amount will vary depending on the volume of our purchases and sales.	EUR 0.46
Incidental costs taken under specific conditions		
Performance fees	30.00% of the annual outperformance of the reference asset. The calculation applies on each Net Asset Value calculation date in accordance with the terms described in the prospectus. Past underperformances over the last five years must be recovered before any new performance fee accrual. The actual amount will vary depending on how well your investment performs. The aforementioned estimate of total costs includes the average over the past five years. <b>The performance fee is paid even if the performance of the unit over the observation period is negative, while remaining higher than the performance of the Reference Asset.</b>	EUR 0.02

## How long should I hold it and can I take money out early?

**Recommended holding period:** more than 1 month. This period is based on our assessment of the risk and reward characteristics and costs of the Fund. This product is designed for short-term investment; you should be prepared to stay invested for at least 1 month. You can redeem your investment at any time, or hold the investment longer.

**Order schedule:** Redemption orders must be received before 14:00 (Paris time) on the net asset value calculation date. Please refer to the Amundi Euro Liquidity SRI prospectus for more information about redemptions.

## How can I complain?

If you have any complaints, you may:

- Mail Amundi Asset Management at 91-93 boulevard Pasteur, 75015 Paris, France
- E-mail to [complaints@amundi.com](mailto:complaints@amundi.com)

In the case of a complaint you must clearly indicate your contact details (name, address, phone number or email address) and provide a brief explanation of your complaint. More information is available on our website [www.amundi.fr](http://www.amundi.fr).

If you have a complaint about the person that advised you about this product, or who sold it to you, they will tell you where to complain.

## Other relevant information

You may find the prospectus, key information documents, notices to investors, financial reports, and further information documents relating to the product including various published policies of the product on our website [www.amundi.fr](http://www.amundi.fr). You may also request a copy of such documents at the registered office of the Management Company.

When this product is used as a unit-linked vehicle in a life insurance or capitalisation contract, additional information about this contract, such as the costs of the contract, which are not included in the costs mentioned in this document, the contact details for complaints and the procedures in the event of default of the insurance company are provided in the key information document of the contract, which must be provided to you by your insurer or broker or any other insurance intermediary in compliance with their legal obligation.

**Past performance:** You can download the past performance of the Fund over the last ten years at [www.amundi.fr](http://www.amundi.fr).

**Performance scenarios:** You can find previous performance scenarios updated on a monthly basis at [www.amundi.fr](http://www.amundi.fr).



## Product

# AMUNDI EURO LIQUIDITY SRI - M (C)

*Management Company: Amundi Asset Management (hereinafter: "we" or the "Management Company"), a member of the Amundi Group of companies. FR0013221199 - Currency: EUR*

*Management Company's website: [www.amundi.fr](http://www.amundi.fr)*

*Call +33 143233030 for more information.*

*The AMF ("Autorité des Marchés Financiers") is responsible for supervising Amundi Asset Management in relation to this Key Information Document.*

*Amundi Asset Management is authorised in France under number GP-04000036 and regulated by the AMF.*

*Key Information Document production date: 07/06/2024.*

## What is this product?

**Type:** Units of AMUNDI EURO LIQUIDITY SRI, a UCITS (Undertaking for Collective Investment in Transferable Securities), established in the form of an FCP.

**Term:** The Fund has an unlimited duration. The Management Company may dissolve the Fund by means of liquidation or merger with another fund in accordance with legal requirements.

**AMF Classification ("Autorité des Marchés Financiers"):** Standard Variable Net Asset Value Money Market UCI

**Objectives:** By subscribing to AMUNDI EURO LIQUIDITY SRI, you are investing in money market instruments with a maximum maturity of two years.

The management objective of the Fund is to outperform its capitalised €STR Benchmark Index, the representative index of the Eurozone currency rate, less ongoing charges, while incorporating ESG criteria into the selection process and analysis of the Fund's securities. However, in periods of negative returns on the money market, the Fund's return may be negatively affected. In addition, after deducting ongoing charges, the performance of the Fund may be less than that of the capitalised €STR. The Fund incorporates ESG (Environmental, Social and Governance) criteria when analysing and selecting securities as a complement to financial criteria (liquidity, maturity, profitability and quality). The non-financial analysis results in an ESG rating for each issuer on a scale ranging from A (highest rating) to G (lowest rating). At least 90% of securities in the portfolio have an ESG rating.

In addition, the Fund implements an SRI strategy based on a combination of approaches:

- "rating improvement" approach (the portfolio's average ESG rating must be higher than the ESG rating of the investment universe after eliminating at least 20% of the lowest-rated securities);

- regulatory and sector exclusion approach: exclusion of issuers rated F and G; exclusions of controversial weapons; exclusion of businesses that severely and repeatedly violate one or more of the ten principles of the United Nations Global Compact; and sector exclusions for coal and tobacco according to the current Amundi exclusion policy.

- Best-in-Class which aims to give priority to issuers that are leaders in their business sectors based on ESG criteria identified by the Management Company's team of non-financial analysts.

The Best-in-Class approach does not exclude any business sectors a priori; the Fund may therefore be exposed to certain controversial sectors. To limit the potential non-financial risks of these sectors, the Fund applies the exclusions set out above, coupled with a commitment policy that aims to promote dialogue with issuers and support them in improving their ESG practices. In order to achieve this, the management team selects high-quality money market instruments in euro or other currencies in consideration of their residual life. These securities are selected from within a previously determined investment universe according to an internal risk assessment and monitoring process. In order to assess the credit quality of these instruments, the management company may refer to investment grade ratings from recognised ratings agencies it deems the most relevant, on a non-exclusive basis, when purchasing an instrument; it shall however endeavour to avoid any mechanical dependence on these ratings throughout the period of time in which the securities are held. Securities held in other currencies shall be fully hedged against currency risk. By way of derogation, the 5% limit of the UCI assets may be increased to 100% of its assets when the Fund invests in money market instruments issued or guaranteed individually or jointly by certain sovereign, quasi-sovereign or supranational entities of the European Union as outlined by European Regulation (EU) 2017/1131 of the European Parliament and Council of 14 June 2017. The fund may make temporary purchases and sales of securities. Eligible forward financial instruments may be used for hedging purposes. The UCI is actively managed. The index is used a posteriori as a performance comparison indicator. The management strategy is discretionary and has no index-related constraints. The mutual fund is classified under article 8 of Regulation (EU) 2019/2088 on the publication of sustainability information in the financial services sector (the "Disclosure Regulation").

**Intended retail investors:** This product is intended for investors with a basic knowledge and little or no experience of investing in funds, who are seeking to increase the value of their investment while preserving all or part of their invested capital over the recommended holding period and who are prepared to assume a medium level of risk on their initial capital.

The product is not open to residents of the United States of America/"U.S. Person" (the definition of "U.S. Person" is available on the Management Company's website [www.amundi.com](http://www.amundi.com) and/or in the prospectus).

**Redemption and transaction:** Units may be sold (redeemed) daily as stated in the prospectus at the respective dealing price (net asset value). Further details are provided in the Amundi Euro Liquidity SRI prospectus.

**Distribution Policy:** As this is a non-distributing unit class, investment income is reinvested.

**More information:** Further information regarding this Fund, including the prospectus and financial reports, is available free of charge on request from:

Amundi Asset Management - 91-93 boulevard Pasteur, 75015 Paris, France.

The net asset value of the Fund is available on [www.amundi.fr](http://www.amundi.fr).

**Depository:** CACEIS Bank.

## What are the risks and what could I get in return?

### RISK INDICATOR



The risk indicator assumes you keep the product for more than 1 month. You may not be able to sell your product easily or you may have to sell at a price that significantly impacts on how much you get back.

The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movement in the markets or because we are not able to pay you.

We have classified this product as 1 out of 7, which is the lowest risk class. This rates the potential losses from future performance at a very low level, and poor market conditions are very unlikely to impact our capacity to pay you.

**Additional risks:** Market liquidity risk could amplify the variation of product performances.

The use of complex products such as derivatives can lead to increased movement of securities in your portfolio.

Beside the risks included in the risk indicator, other risks may affect the Fund's performance. Please refer to the Amundi Euro Liquidity SRI prospectus.

### PERFORMANCE SCENARIOS

The unfavourable, moderate, and favourable scenarios shown are illustrations using the worst, average, and best performance of the Fund over the last ten years. Markets could develop very differently in the future. The stress scenario shows what you might get back in extreme market circumstances.

**What you get from this product depends on future market performance. Market developments in the future are uncertain and cannot be accurately predicted.**

Recommended holding period: more than 1 month		
Investment EUR 10,000		
Scenarios		If you exit after more than 1 month
Minimum	There is no minimum guaranteed return if you exit before more than 1 month. You could lose some or all of your investment.	
Stress Scenario	What you might get back after costs	€9,860
	Average return each year	-1.4%
Unfavourable Scenario	What you might get back after costs	€9,890
	Average return each year	-1.1%
Moderate Scenario	What you might get back after costs	€9,900
	Average return each year	-1.0%
Favourable Scenario	What you might get back after costs	€9,940
	Average return each year	-0.6%

The figures shown include all the costs of the product itself, but may or may not include all the costs that you pay to your advisor or distributor. The figures do not take into account your personal tax situation, which may also affect how much you get back.

Unfavourable Scenario: This type of scenario occurred for an investment made between 28/02/2022 and 31/03/2022.

Moderate scenario: This type of scenario occurred for an investment made between 29/06/2017 and 31/07/2017.

Favourable scenario: This type of scenario occurred for an investment made between 28/12/2023 and 31/01/2024

### What happens if Amundi Asset Management is unable to pay out?

The product is a co-ownership of financial instruments and deposits separate from the Management Company. In the event of default by the Management Company, the assets of the product held by the depositary will not be affected. In the event of default by the depositary, the risk of financial loss to the product is mitigated due to the legal segregation of the depositary's assets from those of the product.

### What are the costs?

The person advising on or selling you this product may charge you other costs. If so, this person will provide you with information about these costs and how they affect your investment.

### COSTS OVER TIME

The tables show the amounts that are taken from your investment to cover different types of costs. These amounts depend on how much you invest, how long you hold the product, and how well the product does. The amounts shown here are illustrations based on an example investment amount and different possible investment periods.

We have assumed:

- in the first year you would get back the amount that you invested (0% annual return). For the other holding periods we have assumed the product performs as shown in the moderate scenario.

- EUR 10,000 is invested.



	Investment EUR 10,000
Scenarios	If you exit after more than 1 month*
Total costs	€101
Cost impact**	1.0%

\* Recommended holding period.

\*\* This illustrates the effect of costs over a holding period of less than one year. This percentage cannot be directly compared to the cost impact figures provided for other products. These figures include the maximum distribution fee that the person selling you the product may charge (1.00% of amount invested/EUR 100). This person will inform you of the actual distribution fee.

## COMPOSITION OF COSTS

	One-off costs upon entry or exit	If you exit after more than 1 month
Entry costs	This includes distribution costs of 1.00% of the amount invested. This is the most you will be charged. The person selling you the product will inform you of the actual charge.	Up to EUR 100
Exit costs	We do not charge an exit fee for this product, but the person selling you the product may do so.	EUR 0.00
	Ongoing costs taken each year	
Management fees and other administrative or operating costs	0.14% of the value of your investment per year. This percentage is based on the actual costs over the last year.	EUR 1.19
Transaction costs	0.06% of the value of your investment per year. This is an estimate of the costs incurred when we buy and sell the underlying investments for the product. The actual amount will vary depending on the volume of our purchases and sales.	EUR 0.46
	Incidental costs taken under specific conditions	
Performance fees	30.00% of the annual outperformance of the reference asset. The calculation applies on each Net Asset Value calculation date in accordance with the terms described in the prospectus. Past underperformances over the last five years must be recovered before any new performance fee accrual. The actual amount will vary depending on how well your investment performs. The aforementioned estimate of total costs includes the average over the past five years. <b>The performance fee is paid even if the performance of the unit over the observation period is negative, while remaining higher than the performance of the Reference Asset.</b>	EUR 0.00

## How long should I hold it and can I take money out early?

**Recommended holding period:** more than 1 month. This period is based on our assessment of the risk and reward characteristics and costs of the Fund. This product is designed for short-term investment; you should be prepared to stay invested for at least 1 month. You can redeem your investment at any time, or hold the investment longer.

**Order schedule:** Redemption orders must be received before 14:00 (Paris time) on the net asset value calculation date. Please refer to the Amundi Euro Liquidity SRI prospectus for more information about redemptions.

## How can I complain?

If you have any complaints, you may:

- Mail Amundi Asset Management at 91-93 boulevard Pasteur, 75015 Paris, France
- E-mail to [complaints@amundi.com](mailto:complaints@amundi.com)

In the case of a complaint you must clearly indicate your contact details (name, address, phone number or email address) and provide a brief explanation of your complaint. More information is available on our website [www.amundi.fr](http://www.amundi.fr).

If you have a complaint about the person that advised you about this product, or who sold it to you, they will tell you where to complain.

## Other relevant information

You may find the prospectus, key information documents, notices to investors, financial reports, and further information documents relating to the product including various published policies of the product on our website [www.amundi.fr](http://www.amundi.fr). You may also request a copy of such documents at the registered office of the Management Company.

When this product is used as a unit-linked vehicle in a life insurance or capitalisation contract, additional information about this contract, such as the costs of the contract, which are not included in the costs mentioned in this document, the contact details for complaints and the procedures in the event of default of the insurance company are provided in the key information document of the contract, which must be provided to you by your insurer or broker or any other insurance intermediary in compliance with their legal obligation.

**Past performance:** You can download the past performance of the Fund over the last ten years at [www.amundi.fr](http://www.amundi.fr).

**Performance scenarios:** You can find previous performance scenarios updated on a monthly basis at [www.amundi.fr](http://www.amundi.fr).

## Product

# AMUNDI EURO LIQUIDITY SRI - R (C)

*Management Company: Amundi Asset Management (hereinafter: "we" or the "Management Company"), a member of the Amundi Group of companies. FR0013297561 - Currency: EUR*

*Management Company's website: [www.amundi.fr](http://www.amundi.fr)*

*Call +33 143233030 for more information.*

*The AMF ("Autorité des Marchés Financiers") is responsible for supervising Amundi Asset Management in relation to this Key Information Document.*

*Amundi Asset Management is authorised in France under number GP-04000036 and regulated by the AMF.*

*Key Information Document production date: 07/06/2024.*

## What is this product?

**Type:** Units of AMUNDI EURO LIQUIDITY SRI, a UCITS (Undertaking for Collective Investment in Transferable Securities), established in the form of an FCP.

**Term:** The Fund has an unlimited duration. The Management Company may dissolve the Fund by means of liquidation or merger with another fund in accordance with legal requirements.

**AMF Classification ("Autorité des Marchés Financiers"):** Standard Variable Net Asset Value Money Market UCI

**Objectives:** By subscribing to AMUNDI EURO LIQUIDITY SRI, you are investing in money market instruments with a maximum maturity of two years.

The management objective of the Fund is to outperform its capitalised €STR Benchmark Index, the representative index of the Eurozone currency rate, less ongoing charges, while incorporating ESG criteria into the selection process and analysis of the Fund's securities. However, in periods of negative returns on the money market, the Fund's return may be negatively affected. In addition, after deducting ongoing charges, the performance of the Fund may be less than that of the capitalised €STR. The Fund incorporates ESG (Environmental, Social and Governance) criteria when analysing and selecting securities as a complement to financial criteria (liquidity, maturity, profitability and quality). The non-financial analysis results in an ESG rating for each issuer on a scale ranging from A (highest rating) to G (lowest rating). At least 90% of securities in the portfolio have an ESG rating.

In addition, the Fund implements an SRI strategy based on a combination of approaches:

- "rating improvement" approach (the portfolio's average ESG rating must be higher than the ESG rating of the investment universe after eliminating at least 20% of the lowest-rated securities);

- regulatory and sector exclusion approach: exclusion of issuers rated F and G; exclusions of controversial weapons; exclusion of businesses that severely and repeatedly violate one or more of the ten principles of the United Nations Global Compact; and sector exclusions for coal and tobacco according to the current Amundi exclusion policy.

- Best-in-Class which aims to give priority to issuers that are leaders in their business sectors based on ESG criteria identified by the Management Company's team of non-financial analysts.

The Best-in-Class approach does not exclude any business sectors a priori; the Fund may therefore be exposed to certain controversial sectors. To limit the potential non-financial risks of these sectors, the Fund applies the exclusions set out above, coupled with a commitment policy that aims to promote dialogue with issuers and support them in improving their ESG practices. In order to achieve this, the management team selects high-quality money market instruments in euro or other currencies in consideration of their residual life. These securities are selected from within a previously determined investment universe according to an internal risk assessment and monitoring process. In order to assess the credit quality of these instruments, the management company may refer to investment grade ratings from recognised ratings agencies it deems the most relevant, on a non-exclusive basis, when purchasing an instrument; it shall however endeavour to avoid any mechanical dependence on these ratings throughout the period of time in which the securities are held. Securities held in other currencies shall be fully hedged against currency risk. By way of derogation, the 5% limit of the UCI assets may be increased to 100% of its assets when the Fund invests in money market instruments issued or guaranteed individually or jointly by certain sovereign, quasi-sovereign or supranational entities of the European Union as outlined by European Regulation (EU) 2017/1131 of the European Parliament and Council of 14 June 2017. The fund may make temporary purchases and sales of securities. Eligible forward financial instruments may be used for hedging purposes. The UCI is actively managed. The index is used a posteriori as a performance comparison indicator. The management strategy is discretionary and has no index-related constraints. The mutual fund is classified under article 8 of Regulation (EU) 2019/2088 on the publication of sustainability information in the financial services sector (the "Disclosure Regulation").

**Intended retail investors:** This product is intended for investors with a basic knowledge and little or no experience of investing in funds, who are seeking to increase the value of their investment while preserving all or part of their invested capital over the recommended holding period and who are prepared to assume a medium level of risk on their initial capital.

The product is not open to residents of the United States of America/"U.S. Person" (the definition of "U.S. Person" is available on the Management Company's website [www.amundi.com](http://www.amundi.com) and/or in the prospectus).

**Redemption and transaction:** Units may be sold (redeemed) daily as stated in the prospectus at the respective dealing price (net asset value). Further details are provided in the Amundi Euro Liquidity SRI prospectus.

**Distribution Policy:** As this is a non-distributing unit class, investment income is reinvested.

**More information:** Further information regarding this Fund, including the prospectus and financial reports, is available free of charge on request from:

Amundi Asset Management - 91-93 boulevard Pasteur, 75015 Paris, France.

The net asset value of the Fund is available on [www.amundi.fr](http://www.amundi.fr).

**Depository:** CACEIS Bank.

## What are the risks and what could I get in return?

### RISK INDICATOR



The risk indicator assumes you keep the product for more than 1 month. You may not be able to sell your product easily or you may have to sell at a price that significantly impacts on how much you get back.

The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movement in the markets or because we are not able to pay you.

We have classified this product as 1 out of 7, which is the lowest risk class. This rates the potential losses from future performance at a very low level, and poor market conditions are very unlikely to impact our capacity to pay you.

**Additional risks:** Market liquidity risk could amplify the variation of product performances.

The use of complex products such as derivatives can lead to increased movement of securities in your portfolio.

Beside the risks included in the risk indicator, other risks may affect the Fund's performance. Please refer to the Amundi Euro Liquidity SRI prospectus.

### PERFORMANCE SCENARIOS

The unfavourable, moderate, and favourable scenarios shown are illustrations using the worst, average, and best performance of the Fund over the last ten years. Markets could develop very differently in the future. The stress scenario shows what you might get back in extreme market circumstances.

**What you get from this product depends on future market performance. Market developments in the future are uncertain and cannot be accurately predicted.**

Recommended holding period: more than 1 month		
Investment EUR 10,000		
Scenarios		If you exit after more than 1 month
Minimum	There is no minimum guaranteed return if you exit before more than 1 month. You could lose some or all of your investment.	
Stress Scenario	What you might get back after costs	€9,860
	Average return each year	-1.4%
Unfavourable Scenario	What you might get back after costs	€9,890
	Average return each year	-1.1%
Moderate Scenario	What you might get back after costs	€9,900
	Average return each year	-1.0%
Favourable Scenario	What you might get back after costs	€9,940
	Average return each year	-0.6%

The figures shown include all the costs of the product itself, but may or may not include all the costs that you pay to your advisor or distributor. The figures do not take into account your personal tax situation, which may also affect how much you get back.

Unfavourable Scenario: This type of scenario occurred for an investment made between 28/02/2022 and 31/03/2022.

Moderate scenario: This type of scenario occurred for an investment made between 29/06/2017 and 31/07/2017.

Favourable scenario: This type of scenario occurred for an investment made between 28/12/2023 and 31/01/2024

### What happens if Amundi Asset Management is unable to pay out?

The product is a co-ownership of financial instruments and deposits separate from the Management Company. In the event of default by the Management Company, the assets of the product held by the depositary will not be affected. In the event of default by the depositary, the risk of financial loss to the product is mitigated due to the legal segregation of the depositary's assets from those of the product.

### What are the costs?

The person advising on or selling you this product may charge you other costs. If so, this person will provide you with information about these costs and how they affect your investment.

### COSTS OVER TIME

The tables show the amounts that are taken from your investment to cover different types of costs. These amounts depend on how much you invest, how long you hold the product, and how well the product does. The amounts shown here are illustrations based on an example investment amount and different possible investment periods.

We have assumed:

- in the first year you would get back the amount that you invested (0% annual return). For the other holding periods we have assumed the product performs as shown in the moderate scenario.

- EUR 10,000 is invested.

Investment EUR 10,000	
Scenarios	If you exit after more than 1 month*
Total costs	€101
Cost impact**	1.0%

\* Recommended holding period.

\*\* This illustrates the effect of costs over a holding period of less than one year. This percentage cannot be directly compared to the cost impact figures provided for other products. These figures include the maximum distribution fee that the person selling you the product may charge (1.00% of amount invested/EUR 100). This person will inform you of the actual distribution fee.

## COMPOSITION OF COSTS

One-off costs upon entry or exit		If you exit after more than 1 month
Entry costs	This includes distribution costs of 1.00% of the amount invested. This is the most you will be charged. The person selling you the product will inform you of the actual charge.	Up to EUR 100
Exit costs	We do not charge an exit fee for this product, but the person selling you the product may do so.	EUR 0.00
Ongoing costs taken each year		
Management fees and other administrative or operating costs	0.17% of the value of your investment per year. This percentage is based on the actual costs over the last year.	EUR 1.44
Transaction costs	0.06% of the value of your investment per year. This is an estimate of the costs incurred when we buy and sell the underlying investments for the product. The actual amount will vary depending on the volume of our purchases and sales.	EUR 0.46
Incidental costs taken under specific conditions		
Performance fees	30.00% of the annual outperformance of the reference asset. The calculation applies on each Net Asset Value calculation date in accordance with the terms described in the prospectus. Past underperformances over the last five years must be recovered before any new performance fee accrual. The actual amount will vary depending on how well your investment performs. The aforementioned estimate of total costs includes the average over the past five years. <b>The performance fee is paid even if the performance of the unit over the observation period is negative, while remaining higher than the performance of the Reference Asset.</b>	EUR 0.02

## How long should I hold it and can I take money out early?

**Recommended holding period:** more than 1 month. This period is based on our assessment of the risk and reward characteristics and costs of the Fund. This product is designed for short-term investment; you should be prepared to stay invested for at least 1 month. You can redeem your investment at any time, or hold the investment longer.

**Order schedule:** Redemption orders must be received before 14:00 (Paris time) on the net asset value calculation date. Please refer to the Amundi Euro Liquidity SRI prospectus for more information about redemptions.

## How can I complain?

If you have any complaints, you may:

- Mail Amundi Asset Management at 91-93 boulevard Pasteur, 75015 Paris, France
- E-mail to [complaints@amundi.com](mailto:complaints@amundi.com)

In the case of a complaint you must clearly indicate your contact details (name, address, phone number or email address) and provide a brief explanation of your complaint. More information is available on our website [www.amundi.fr](http://www.amundi.fr).

If you have a complaint about the person that advised you about this product, or who sold it to you, they will tell you where to complain.

## Other relevant information

You may find the prospectus, key information documents, notices to investors, financial reports, and further information documents relating to the product including various published policies of the product on our website [www.amundi.fr](http://www.amundi.fr). You may also request a copy of such documents at the registered office of the Management Company.

When this product is used as a unit-linked vehicle in a life insurance or capitalisation contract, additional information about this contract, such as the costs of the contract, which are not included in the costs mentioned in this document, the contact details for complaints and the procedures in the event of default of the insurance company are provided in the key information document of the contract, which must be provided to you by your insurer or broker or any other insurance intermediary in compliance with their legal obligation.

**Past performance:** You can download the past performance of the Fund over the last ten years at [www.amundi.fr](http://www.amundi.fr).

**Performance scenarios:** You can find previous performance scenarios updated on a monthly basis at [www.amundi.fr](http://www.amundi.fr).

## Product

# AMUNDI EURO LIQUIDITY SRI - S (C)

*Management Company: Amundi Asset Management (hereinafter: "we" or the "Management Company"), a member of the Amundi Group of companies. FR0013518610 - Currency: EUR*

*Management Company's website: [www.amundi.fr](http://www.amundi.fr)*

*Call +33 143233030 for more information.*

*The AMF ("Autorité des Marchés Financiers") is responsible for supervising Amundi Asset Management in relation to this Key Information Document.*

*Amundi Asset Management is authorised in France under number GP-04000036 and regulated by the AMF.*

*Key Information Document production date: 07/06/2024.*

## What is this product?

**Type:** Units of AMUNDI EURO LIQUIDITY SRI, a UCITS (Undertaking for Collective Investment in Transferable Securities), established in the form of an FCP.

**Term:** The Fund has an unlimited duration. The Management Company may dissolve the Fund by means of liquidation or merger with another fund in accordance with legal requirements.

**AMF Classification ("Autorité des Marchés Financiers"):** Standard Variable Net Asset Value Money Market UCI

**Objectives:** By subscribing to AMUNDI EURO LIQUIDITY SRI, you are investing in money market instruments with a maximum maturity of two years.

The management objective of the Fund is to outperform its capitalised €STR Benchmark Index, the representative index of the Eurozone currency rate, less ongoing charges, while incorporating ESG criteria into the selection process and analysis of the Fund's securities. However, in periods of negative returns on the money market, the Fund's return may be negatively affected. In addition, after deducting ongoing charges, the performance of the Fund may be less than that of the capitalised €STR. The Fund incorporates ESG (Environmental, Social and Governance) criteria when analysing and selecting securities as a complement to financial criteria (liquidity, maturity, profitability and quality). The non-financial analysis results in an ESG rating for each issuer on a scale ranging from A (highest rating) to G (lowest rating). At least 90% of securities in the portfolio have an ESG rating.

In addition, the Fund implements an SRI strategy based on a combination of approaches:

- "rating improvement" approach (the portfolio's average ESG rating must be higher than the ESG rating of the investment universe after eliminating at least 20% of the lowest-rated securities);

- regulatory and sector exclusion approach: exclusion of issuers rated F and G; exclusions of controversial weapons; exclusion of businesses that severely and repeatedly violate one or more of the ten principles of the United Nations Global Compact; and sector exclusions for coal and tobacco according to the current Amundi exclusion policy.

- Best-in-Class which aims to give priority to issuers that are leaders in their business sectors based on ESG criteria identified by the Management Company's team of non-financial analysts.

The Best-in-Class approach does not exclude any business sectors a priori; the Fund may therefore be exposed to certain controversial sectors. To limit the potential non-financial risks of these sectors, the Fund applies the exclusions set out above, coupled with a commitment policy that aims to promote dialogue with issuers and support them in improving their ESG practices. In order to achieve this, the management team selects high-quality money market instruments in euro or other currencies in consideration of their residual life. These securities are selected from within a previously determined investment universe according to an internal risk assessment and monitoring process. In order to assess the credit quality of these instruments, the management company may refer to investment grade ratings from recognised ratings agencies it deems the most relevant, on a non-exclusive basis, when purchasing an instrument; it shall however endeavour to avoid any mechanical dependence on these ratings throughout the period of time in which the securities are held. Securities held in other currencies shall be fully hedged against currency risk. By way of derogation, the 5% limit of the UCI assets may be increased to 100% of its assets when the Fund invests in money market instruments issued or guaranteed individually or jointly by certain sovereign, quasi-sovereign or supranational entities of the European Union as outlined by European Regulation (EU) 2017/1131 of the European Parliament and Council of 14 June 2017. The fund may make temporary purchases and sales of securities. Eligible forward financial instruments may be used for hedging purposes. The UCI is actively managed. The index is used a posteriori as a performance comparison indicator. The management strategy is discretionary and has no index-related constraints. The mutual fund is classified under article 8 of Regulation (EU) 2019/2088 on the publication of sustainability information in the financial services sector (the "Disclosure Regulation").

**Intended retail investors:** This product is intended for investors with a basic knowledge and little or no experience of investing in funds, who are seeking to increase the value of their investment while preserving all or part of their invested capital over the recommended holding period and who are prepared to assume a medium level of risk on their initial capital.

The product is not open to residents of the United States of America/"U.S. Person" (the definition of "U.S. Person" is available on the Management Company's website [www.amundi.com](http://www.amundi.com) and/or in the prospectus).

**Redemption and transaction:** Units may be sold (redeemed) daily as stated in the prospectus at the respective dealing price (net asset value). Further details are provided in the Amundi Euro Liquidity SRI prospectus.

**Distribution Policy:** As this is a non-distributing unit class, investment income is reinvested.

**More information:** Further information regarding this Fund, including the prospectus and financial reports, is available free of charge on request from:

Amundi Asset Management - 91-93 boulevard Pasteur, 75015 Paris, France.

The net asset value of the Fund is available on [www.amundi.fr](http://www.amundi.fr).

**Depository:** CACEIS Bank.

## What are the risks and what could I get in return?

### RISK INDICATOR



The risk indicator assumes you keep the product for more than 1 month. You may not be able to sell your product easily or you may have to sell at a price that significantly impacts on how much you get back.

The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movement in the markets or because we are not able to pay you.

We have classified this product as 1 out of 7, which is the lowest risk class. This rates the potential losses from future performance at a very low level, and poor market conditions are very unlikely to impact our capacity to pay you.

**Additional risks:** Market liquidity risk could amplify the variation of product performances.

The use of complex products such as derivatives can lead to increased movement of securities in your portfolio.

Beside the risks included in the risk indicator, other risks may affect the Fund's performance. Please refer to the Amundi Euro Liquidity SRI prospectus.

### PERFORMANCE SCENARIOS

The unfavourable, moderate, and favourable scenarios shown are illustrations using the worst, average, and best performance of the Fund over the last ten years. Markets could develop very differently in the future. The stress scenario shows what you might get back in extreme market circumstances.

**What you get from this product depends on future market performance. Market developments in the future are uncertain and cannot be accurately predicted.**

Recommended holding period: more than 1 month Investment EUR 10,000		
Scenarios		If you exit after more than 1 month
Minimum	There is no minimum guaranteed return if you exit before more than 1 month. You could lose some or all of your investment.	
Stress Scenario	What you might get back after costs	€8,960
	Average return each year	-10.4%
Unfavourable Scenario	What you might get back after costs	€8,990
	Average return each year	-10.1%
Moderate Scenario	What you might get back after costs	€9,000
	Average return each year	-10.0%
Favourable Scenario	What you might get back after costs	€9,030
	Average return each year	-9.7%

The figures shown include all the costs of the product itself, but may or may not include all the costs that you pay to your advisor or distributor. The figures do not take into account your personal tax situation, which may also affect how much you get back.

Unfavourable Scenario: This type of scenario occurred for an investment made between 28/02/2022 and 31/03/2022.

Moderate scenario: This type of scenario occurred for an investment made between 29/06/2017 and 31/07/2017.

Favourable scenario: This type of scenario occurred for an investment made between 28/12/2023 and 31/01/2024

### What happens if Amundi Asset Management is unable to pay out?

The product is a co-ownership of financial instruments and deposits separate from the Management Company. In the event of default by the Management Company, the assets of the product held by the depositary will not be affected. In the event of default by the depositary, the risk of financial loss to the product is mitigated due to the legal segregation of the depositary's assets from those of the product.

### What are the costs?

The person advising on or selling you this product may charge you other costs. If so, this person will provide you with information about these costs and how they affect your investment.

### COSTS OVER TIME

The tables show the amounts that are taken from your investment to cover different types of costs. These amounts depend on how much you invest, how long you hold the product, and how well the product does. The amounts shown here are illustrations based on an example investment amount and different possible investment periods.

We have assumed:

- in the first year you would get back the amount that you invested (0% annual return). For the other holding periods we have assumed the product performs as shown in the moderate scenario.

- EUR 10,000 is invested.



	Investment EUR 10,000
Scenarios	If you exit after more than 1 month*
Total costs	€1,001
Cost impact**	10.0%

\* Recommended holding period.

\*\* This illustrates the effect of costs over a holding period of less than one year. This percentage cannot be directly compared to the cost impact figures provided for other products. These figures include the maximum distribution fee that the person selling you the product may charge (10.00% of amount invested/EUR 1,000). This person will inform you of the actual distribution fee.

## COMPOSITION OF COSTS

	One-off costs upon entry or exit	If you exit after more than 1 month
Entry costs	This includes distribution costs of 10.00% of the amount invested. This is the most you will be charged. The person selling you the product will inform you of the actual charge.	Up to EUR 1,000
Exit costs	We do not charge an exit fee for this product, but the person selling you the product may do so.	EUR 0.00
	Ongoing costs taken each year	
Management fees and other administrative or operating costs	0.10% of the value of your investment per year. This percentage is based on the actual costs over the last year.	EUR 0.77
Transaction costs	0.06% of the value of your investment per year. This is an estimate of the costs incurred when we buy and sell the underlying investments for the product. The actual amount will vary depending on the volume of our purchases and sales.	EUR 0.41
	Incidental costs taken under specific conditions	
Performance fees	30.00% of the annual outperformance of the reference asset. The calculation applies on each Net Asset Value calculation date in accordance with the terms described in the prospectus. Past underperformances over the last five years must be recovered before any new performance fee accrual. The actual amount will vary depending on how well your investment performs. The aforementioned estimate of total costs includes the average over the past five years. <b>The performance fee is paid even if the performance of the unit over the observation period is negative, while remaining higher than the performance of the Reference Asset.</b>	EUR 0.09

## How long should I hold it and can I take money out early?

**Recommended holding period:** more than 1 month. This period is based on our assessment of the risk and reward characteristics and costs of the Fund. This product is designed for short-term investment; you should be prepared to stay invested for at least 1 month. You can redeem your investment at any time, or hold the investment longer.

**Order schedule:** Redemption orders must be received before 14:00 (Paris time) on the net asset value calculation date. Please refer to the Amundi Euro Liquidity SRI prospectus for more information about redemptions.

## How can I complain?

If you have any complaints, you may:

- Mail Amundi Asset Management at 91-93 boulevard Pasteur, 75015 Paris, France
- E-mail to [complaints@amundi.com](mailto:complaints@amundi.com)

In the case of a complaint you must clearly indicate your contact details (name, address, phone number or email address) and provide a brief explanation of your complaint. More information is available on our website [www.amundi.fr](http://www.amundi.fr).

If you have a complaint about the person that advised you about this product, or who sold it to you, they will tell you where to complain.

## Other relevant information

You may find the prospectus, key information documents, notices to investors, financial reports, and further information documents relating to the product including various published policies of the product on our website [www.amundi.fr](http://www.amundi.fr). You may also request a copy of such documents at the registered office of the Management Company.

When this product is used as a unit-linked vehicle in a life insurance or capitalisation contract, additional information about this contract, such as the costs of the contract, which are not included in the costs mentioned in this document, the contact details for complaints and the procedures in the event of default of the insurance company are provided in the key information document of the contract, which must be provided to you by your insurer or broker or any other insurance intermediary in compliance with their legal obligation.

**Past performance:** You can download the past performance of the Fund over the last five years at [www.amundi.fr](http://www.amundi.fr).

**Performance scenarios:** You can find previous performance scenarios updated on a monthly basis at [www.amundi.fr](http://www.amundi.fr).

## Product

# AMUNDI EURO LIQUIDITY SRI - BdF (D)

Management Company: Amundi Asset Management (hereinafter: "we" or the "Management Company"), a member of the Amundi Group of companies.

FR0014004TR0 - Currency: EUR

Management Company's website: [www.amundi.fr](http://www.amundi.fr)

Call +33 143233030 for more information.

The AMF ("Autorité des Marchés Financiers") is responsible for supervising Amundi Asset Management in relation to this Key Information Document.

Amundi Asset Management is authorised in France under number GP-04000036 and regulated by the AMF.

Key Information Document production date: 07/06/2024.

## What is this product?

**Type:** Units of AMUNDI EURO LIQUIDITY SRI, a UCITS (Undertaking for Collective Investment in Transferable Securities), established in the form of an FCP.

**Term:** The Fund has an unlimited duration. The Management Company may dissolve the Fund by means of liquidation or merger with another fund in accordance with legal requirements.

**AMF Classification ("Autorité des Marchés Financiers"):** Standard Variable Net Asset Value Money Market UCI

**Objectives:** By subscribing to AMUNDI EURO LIQUIDITY SRI, you are investing in money market instruments with a maximum maturity of two years.

The management objective of the Fund is to outperform its capitalised €STR Benchmark Index, the representative index of the Eurozone currency rate, less ongoing charges, while incorporating ESG criteria into the selection process and analysis of the Fund's securities. However, in periods of negative returns on the money market, the Fund's return may be negatively affected. In addition, after deducting ongoing charges, the performance of the Fund may be less than that of the capitalised €STR. The Fund incorporates ESG (Environmental, Social and Governance) criteria when analysing and selecting securities as a complement to financial criteria (liquidity, maturity, profitability and quality). The non-financial analysis results in an ESG rating for each issuer on a scale ranging from A (highest rating) to G (lowest rating). At least 90% of securities in the portfolio have an ESG rating.

In addition, the Fund implements an SRI strategy based on a combination of approaches:

- "rating improvement" approach (the portfolio's average ESG rating must be higher than the ESG rating of the investment universe after eliminating at least 20% of the lowest-rated securities);

- regulatory and sector exclusion approach: exclusion of issuers rated F and G; exclusions of controversial weapons; exclusion of businesses that severely and repeatedly violate one or more of the ten principles of the United Nations Global Compact; and sector exclusions for coal and tobacco according to the current Amundi exclusion policy.

- Best-in-Class which aims to give priority to issuers that are leaders in their business sectors based on ESG criteria identified by the Management Company's team of non-financial analysts.

The Best-in-Class approach does not exclude any business sectors a priori; the Fund may therefore be exposed to certain controversial sectors. To limit the potential non-financial risks of these sectors, the Fund applies the exclusions set out above, coupled with a commitment policy that aims to promote dialogue with issuers and support them in improving their ESG practices. In order to achieve this, the management team selects high-quality money market instruments in euro or other currencies in consideration of their residual life. These securities are selected from within a previously determined investment universe according to an internal risk assessment and monitoring process. In order to assess the credit quality of these instruments, the management company may refer to investment grade ratings from recognised ratings agencies it deems the most relevant, on a non-exclusive basis, when purchasing an instrument; it shall however endeavour to avoid any mechanical dependence on these ratings throughout the period of time in which the securities are held. Securities held in other currencies shall be fully hedged against currency risk. By way of derogation, the 5% limit of the UCI assets may be increased to 100% of its assets when the Fund invests in money market instruments issued or guaranteed individually or jointly by certain sovereign, quasi-sovereign or supranational entities of the European Union as outlined by European Regulation (EU) 2017/1131 of the European Parliament and Council of 14 June 2017. The fund may make temporary purchases and sales of securities. Eligible forward financial instruments may be used for hedging purposes. The UCI is actively managed. The index is used a posteriori as a performance comparison indicator. The management strategy is discretionary and has no index-related constraints. The mutual fund is classified under article 8 of Regulation (EU) 2019/2088 on the publication of sustainability information in the financial services sector (the "Disclosure Regulation").

**Intended retail investors:** This product is intended for investors, with a basic knowledge of and no or limited experience of investing in funds, seeking to increase the value of their investment and to receive income while preserving some or all of the capital invested over the recommended holding period and who are prepared to take on a medium level of risk to their original capital.

The product is not open to residents of the United States of America/"U.S. Person" (the definition of "U.S. Person" is available on the Management Company's website [www.amundi.com](http://www.amundi.com) and/or in the prospectus).

**Redemption and transaction:** Units may be sold (redeemed) daily as stated in the prospectus at the respective dealing price (net asset value). Further details are provided in the Amundi Euro Liquidity SRI prospectus.

**Distribution Policy:** As this is a distributing unit class, investment income is distributed.

**More information:** Further information regarding this Fund, including the prospectus and financial reports, is available free of charge on request from:

Amundi Asset Management - 91-93 boulevard Pasteur, 75015 Paris, France.

The net asset value of the Fund is available on [www.amundi.fr](http://www.amundi.fr).

**Depository:** CACEIS Bank.



## What are the risks and what could I get in return?

### RISK INDICATOR



The risk indicator assumes you keep the product for more than 1 month. You may not be able to sell your product easily or you may have to sell at a price that significantly impacts on how much you get back.

The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movement in the markets or because we are not able to pay you.

We have classified this product as 1 out of 7, which is the lowest risk class. This rates the potential losses from future performance at a very low level, and poor market conditions are very unlikely to impact our capacity to pay you.

**Additional risks:** Market liquidity risk could amplify the variation of product performances.

The use of complex products such as derivatives can lead to increased movement of securities in your portfolio.

Beside the risks included in the risk indicator, other risks may affect the Fund's performance. Please refer to the Amundi Euro Liquidity SRI prospectus.

### PERFORMANCE SCENARIOS

The unfavourable, moderate, and favourable scenarios shown are illustrations using the worst, average, and best performance of the Fund over the last ten years. Markets could develop very differently in the future. The stress scenario shows what you might get back in extreme market circumstances.

**What you get from this product depends on future market performance. Market developments in the future are uncertain and cannot be accurately predicted.**

Recommended holding period: more than 1 month Investment EUR 10,000		
Scenarios		If you exit after more than 1 month
Minimum	There is no minimum guaranteed return if you exit before more than 1 month. You could lose some or all of your investment.	
Stress Scenario	What you might get back after costs	€9,960
	Average return each year	-0.4%
Unfavourable Scenario	What you might get back after costs	€9,990
	Average return each year	-0.1%
Moderate Scenario	What you might get back after costs	€10,000
	Average return each year	0.0%
Favourable Scenario	What you might get back after costs	€10,040
	Average return each year	0.4%

The figures shown include all the costs of the product itself, but may or may not include all the costs that you pay to your advisor or distributor. The figures do not take into account your personal tax situation, which may also affect how much you get back.

Unfavourable Scenario: This type of scenario occurred for an investment made between 30/11/2021 and 30/12/2021.

Moderate scenario: This type of scenario occurred for an investment made between 29/06/2017 and 31/07/2017.

Favourable scenario: This type of scenario occurred for an investment made between 28/12/2023 and 31/01/2024

### What happens if Amundi Asset Management is unable to pay out?

The product is a co-ownership of financial instruments and deposits separate from the Management Company. In the event of default by the Management Company, the assets of the product held by the depositary will not be affected. In the event of default by the depositary, the risk of financial loss to the product is mitigated due to the legal segregation of the depositary's assets from those of the product.

### What are the costs?

The person advising on or selling you this product may charge you other costs. If so, this person will provide you with information about these costs and how they affect your investment.

### COSTS OVER TIME

The tables show the amounts that are taken from your investment to cover different types of costs. These amounts depend on how much you invest, and how long you hold the product. The amounts shown here are illustrations based on an example investment amount and different possible investment periods.

We have assumed:

- in the first year you would get back the amount that you invested (0% annual return). For the other holding periods we have assumed the product performs as shown in the moderate scenario.

- EUR 10,000 is invested.

Investment EUR 10,000	
Scenarios	If you exit after more than 1 month*
Total costs	€1
Cost impact**	0.0%

\* Recommended holding period.

\*\* This illustrates the effect of costs over a holding period of less than one year. This percentage cannot be directly compared to the cost impact figures provided for other products. We do not charge an entry fee

## COMPOSITION OF COSTS

One-off costs upon entry or exit		If you exit after more than 1 month
Entry costs	We do not charge an entry fee for this product.	Up to EUR 0
Exit costs	We do not charge an exit fee for this product, but the person selling you the product may do so.	EUR 0.00
Ongoing costs taken each year		
Management fees and other administrative or operating costs	0.14% of the value of your investment per year. This percentage is based on the actual costs over the last year.	EUR 1.20
Transaction costs	0.06% of the value of your investment per year. This is an estimate of the costs incurred when we buy and sell the underlying investments for the product. The actual amount will vary depending on the volume of our purchases and sales.	EUR 0.46
Incidental costs taken under specific conditions		
Performance fees	There is no performance fee for this product.	EUR 0.00

## How long should I hold it and can I take money out early?

**Recommended holding period:** more than 1 month. This period is based on our assessment of the risk and reward characteristics and costs of the Fund. This product is designed for short-term investment; you should be prepared to stay invested for at least 1 month. You can redeem your investment at any time, or hold the investment longer.

**Order schedule:** Redemption orders must be received before 14:00 (Paris time) on the net asset value calculation date. Please refer to the Amundi Euro Liquidity SRI prospectus for more information about redemptions.

## How can I complain?

If you have any complaints, you may:

- Mail Amundi Asset Management at 91-93 boulevard Pasteur, 75015 Paris, France
- E-mail to [complaints@amundi.com](mailto:complaints@amundi.com)

In the case of a complaint you must clearly indicate your contact details (name, address, phone number or email address) and provide a brief explanation of your complaint. More information is available on our website [www.amundi.fr](http://www.amundi.fr).

If you have a complaint about the person that advised you about this product, or who sold it to you, they will tell you where to complain.

## Other relevant information

You may find the prospectus, key information documents, notices to investors, financial reports, and further information documents relating to the product including various published policies of the product on our website [www.amundi.fr](http://www.amundi.fr). You may also request a copy of such documents at the registered office of the Management Company.

When this product is used as a unit-linked vehicle in a life insurance or capitalisation contract, additional information about this contract, such as the costs of the contract, which are not included in the costs mentioned in this document, the contact details for complaints and the procedures in the event of default of the insurance company are provided in the key information document of the contract, which must be provided to you by your insurer or broker or any other insurance intermediary in compliance with their legal obligation.

**Past performance:** You can download the past performance of the Fund over the last five years at [www.amundi.fr](http://www.amundi.fr).

**Performance scenarios:** You can find previous performance scenarios updated on a monthly basis at [www.amundi.fr](http://www.amundi.fr).

## Product

# AMUNDI EURO LIQUIDITY SRI - R1 (C)

Management Company: Amundi Asset Management (hereinafter: "we" or the "Management Company"), a member of the Amundi Group of companies.

FR0014005U84 - Currency: EUR

Management Company's website: [www.amundi.fr](http://www.amundi.fr)

Call +33 143233030 for more information.

The AMF ("Autorité des Marchés Financiers") is responsible for supervising Amundi Asset Management in relation to this Key Information Document.

Amundi Asset Management is authorised in France under number GP-04000036 and regulated by the AMF.

Key Information Document production date: 07/06/2024.

## What is this product?

**Type:** Units of AMUNDI EURO LIQUIDITY SRI, a UCITS (Undertaking for Collective Investment in Transferable Securities), established in the form of an FCP.

**Term:** The Fund has an unlimited duration. The Management Company may dissolve the Fund by means of liquidation or merger with another fund in accordance with legal requirements.

**AMF Classification ("Autorité des Marchés Financiers"):** Standard Variable Net Asset Value Money Market UCI

**Objectives:** By subscribing to AMUNDI EURO LIQUIDITY SRI, you are investing in money market instruments with a maximum maturity of two years.

The management objective of the Fund is to outperform its capitalised €STR Benchmark Index, the representative index of the Eurozone currency rate, less ongoing charges, while incorporating ESG criteria into the selection process and analysis of the Fund's securities. However, in periods of negative returns on the money market, the Fund's return may be negatively affected. In addition, after deducting ongoing charges, the performance of the Fund may be less than that of the capitalised €STR. The Fund incorporates ESG (Environmental, Social and Governance) criteria when analysing and selecting securities as a complement to financial criteria (liquidity, maturity, profitability and quality). The non-financial analysis results in an ESG rating for each issuer on a scale ranging from A (highest rating) to G (lowest rating). At least 90% of securities in the portfolio have an ESG rating.

In addition, the Fund implements an SRI strategy based on a combination of approaches:

- "rating improvement" approach (the portfolio's average ESG rating must be higher than the ESG rating of the investment universe after eliminating at least 20% of the lowest-rated securities);

- regulatory and sector exclusion approach: exclusion of issuers rated F and G; exclusions of controversial weapons; exclusion of businesses that severely and repeatedly violate one or more of the ten principles of the United Nations Global Compact; and sector exclusions for coal and tobacco according to the current Amundi exclusion policy.

- Best-in-Class which aims to give priority to issuers that are leaders in their business sectors based on ESG criteria identified by the Management Company's team of non-financial analysts.

The Best-in-Class approach does not exclude any business sectors a priori; the Fund may therefore be exposed to certain controversial sectors. To limit the potential non-financial risks of these sectors, the Fund applies the exclusions set out above, coupled with a commitment policy that aims to promote dialogue with issuers and support them in improving their ESG practices. In order to achieve this, the management team selects high-quality money market instruments in euro or other currencies in consideration of their residual life. These securities are selected from within a previously determined investment universe according to an internal risk assessment and monitoring process. In order to assess the credit quality of these instruments, the management company may refer to investment grade ratings from recognised ratings agencies it deems the most relevant, on a non-exclusive basis, when purchasing an instrument; it shall however endeavour to avoid any mechanical dependence on these ratings throughout the period of time in which the securities are held. Securities held in other currencies shall be fully hedged against currency risk. By way of derogation, the 5% limit of the UCI assets may be increased to 100% of its assets when the Fund invests in money market instruments issued or guaranteed individually or jointly by certain sovereign, quasi-sovereign or supranational entities of the European Union as outlined by European Regulation (EU) 2017/1131 of the European Parliament and Council of 14 June 2017. The fund may make temporary purchases and sales of securities. Eligible forward financial instruments may be used for hedging purposes. The UCI is actively managed. The index is used a posteriori as a performance comparison indicator. The management strategy is discretionary and has no index-related constraints. The mutual fund is classified under article 8 of Regulation (EU) 2019/2088 on the publication of sustainability information in the financial services sector (the "Disclosure Regulation").

**Intended retail investors:** This product is intended for investors, with a basic knowledge of and no or limited experience of investing in funds, seeking to increase the value of their investment and to receive income while preserving some or all of the capital invested over the recommended holding period and who are prepared to take on a medium level of risk to their original capital.

The product is not open to residents of the United States of America/"U.S. Person" (the definition of "U.S. Person" is available on the Management Company's website [www.amundi.com](http://www.amundi.com) and/or in the prospectus).

**Redemption and transaction:** Units may be sold (redeemed) daily as stated in the prospectus at the respective dealing price (net asset value). Further details are provided in the Amundi Euro Liquidity SRI prospectus.

**Distribution Policy:** As this is a non-distributing unit class, investment income is reinvested.

**More information:** Further information regarding this Fund, including the prospectus and financial reports, is available free of charge on request from:

Amundi Asset Management - 91-93 boulevard Pasteur, 75015 Paris, France.

The net asset value of the Fund is available on [www.amundi.fr](http://www.amundi.fr).

**Depository:** CACEIS Bank.

## What are the risks and what could I get in return?

### RISK INDICATOR



The risk indicator assumes you keep the product for more than 1 month. You may not be able to sell your product easily or you may have to sell at a price that significantly impacts on how much you get back.

The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movement in the markets or because we are not able to pay you.

We have classified this product as 1 out of 7, which is the lowest risk class. This rates the potential losses from future performance at a very low level, and poor market conditions are very unlikely to impact our capacity to pay you.

**Additional risks:** Market liquidity risk could amplify the variation of product performances.

The use of complex products such as derivatives can lead to increased movement of securities in your portfolio.

Beside the risks included in the risk indicator, other risks may affect the Fund's performance. Please refer to the Amundi Euro Liquidity SRI prospectus.

### PERFORMANCE SCENARIOS

The unfavourable, moderate, and favourable scenarios shown are illustrations using the worst, average, and best performance of the Fund over the last ten years. Markets could develop very differently in the future. The stress scenario shows what you might get back in extreme market circumstances.

**What you get from this product depends on future market performance. Market developments in the future are uncertain and cannot be accurately predicted.**

Recommended holding period: more than 1 month		
Investment EUR 10,000		
Scenarios		If you exit after more than 1 month
Minimum	There is no minimum guaranteed return if you exit before more than 1 month. You could lose some or all of your investment.	
Stress Scenario	What you might get back after costs	€9,960
	Average return each year	-0.4%
Unfavourable Scenario	What you might get back after costs	€9,990
	Average return each year	-0.1%
Moderate Scenario	What you might get back after costs	€10,000
	Average return each year	0.0%
Favourable Scenario	What you might get back after costs	€10,040
	Average return each year	0.4%

The figures shown include all the costs of the product itself, but may or may not include all the costs that you pay to your advisor or distributor. The figures do not take into account your personal tax situation, which may also affect how much you get back.

Unfavourable Scenario: This type of scenario occurred for an investment made between 28/02/2022 and 31/03/2022.

Moderate scenario: This type of scenario occurred for an investment made between 29/06/2017 and 31/07/2017.

Favourable scenario: This type of scenario occurred for an investment made between 28/12/2023 and 31/01/2024

### What happens if Amundi Asset Management is unable to pay out?

The product is a co-ownership of financial instruments and deposits separate from the Management Company. In the event of default by the Management Company, the assets of the product held by the depositary will not be affected. In the event of default by the depositary, the risk of financial loss to the product is mitigated due to the legal segregation of the depositary's assets from those of the product.

### What are the costs?

The person advising on or selling you this product may charge you other costs. If so, this person will provide you with information about these costs and how they affect your investment.

### COSTS OVER TIME

The tables show the amounts that are taken from your investment to cover different types of costs. These amounts depend on how much you invest, and how long you hold the product. The amounts shown here are illustrations based on an example investment amount and different possible investment periods.

We have assumed:

- in the first year you would get back the amount that you invested (0% annual return). For the other holding periods we have assumed the product performs as shown in the moderate scenario.

- EUR 10,000 is invested.

Investment EUR 10,000	
Scenarios	If you exit after more than 1 month*
Total costs	€1
Cost impact**	0.0%

\* Recommended holding period.

\*\* This illustrates the effect of costs over a holding period of less than one year. This percentage cannot be directly compared to the cost impact figures provided for other products. We do not charge an entry fee

## COMPOSITION OF COSTS

One-off costs upon entry or exit		If you exit after more than 1 month
Entry costs	We do not charge an entry fee for this product.	Up to EUR 0
Exit costs	We do not charge an exit fee for this product, but the person selling you the product may do so.	EUR 0.00
Ongoing costs taken each year		
Management fees and other administrative or operating costs	0.13% of the value of your investment per year. This percentage is based on the actual costs over the last year.	EUR 1.12
Transaction costs	0.06% of the value of your investment per year. This is an estimate of the costs incurred when we buy and sell the underlying investments for the product. The actual amount will vary depending on the volume of our purchases and sales.	EUR 0.46
Incidental costs taken under specific conditions		
Performance fees	There is no performance fee for this product.	EUR 0.00

## How long should I hold it and can I take money out early?

**Recommended holding period:** more than 1 month. This period is based on our assessment of the risk and reward characteristics and costs of the Fund. This product is designed for short-term investment; you should be prepared to stay invested for at least 1 month. You can redeem your investment at any time, or hold the investment longer.

**Order schedule:** Redemption orders must be received before 14:00 (Paris time) on the net asset value calculation date. Please refer to the Amundi Euro Liquidity SRI prospectus for more information about redemptions.

## How can I complain?

If you have any complaints, you may:

- Mail Amundi Asset Management at 91-93 boulevard Pasteur, 75015 Paris, France
- E-mail to [complaints@amundi.com](mailto:complaints@amundi.com)

In the case of a complaint you must clearly indicate your contact details (name, address, phone number or email address) and provide a brief explanation of your complaint. More information is available on our website [www.amundi.fr](http://www.amundi.fr).

If you have a complaint about the person that advised you about this product, or who sold it to you, they will tell you where to complain.

## Other relevant information

You may find the prospectus, key information documents, notices to investors, financial reports, and further information documents relating to the product including various published policies of the product on our website [www.amundi.fr](http://www.amundi.fr). You may also request a copy of such documents at the registered office of the Management Company.

When this product is used as a unit-linked vehicle in a life insurance or capitalisation contract, additional information about this contract, such as the costs of the contract, which are not included in the costs mentioned in this document, the contact details for complaints and the procedures in the event of default of the insurance company are provided in the key information document of the contract, which must be provided to you by your insurer or broker or any other insurance intermediary in compliance with their legal obligation.

**Past performance:** You can download the past performance of the Fund over the last five years at [www.amundi.fr](http://www.amundi.fr).

**Performance scenarios:** You can find previous performance scenarios updated on a monthly basis at [www.amundi.fr](http://www.amundi.fr).

## Product

# AMUNDI EURO LIQUIDITY SRI - Z (C)

*Management Company: Amundi Asset Management (hereinafter: "we" or the "Management Company"), a member of the Amundi Group of companies.*

*FR0014005XM0 - Currency: EUR*

*Management Company's website: [www.amundi.fr](http://www.amundi.fr)*

*Call +33 143233030 for more information.*

*The AMF ("Autorité des Marchés Financiers") is responsible for supervising Amundi Asset Management in relation to this Key Information Document.*

*Amundi Asset Management is authorised in France under number GP-04000036 and regulated by the AMF.*

*Key Information Document production date: 07/06/2024.*

## What is this product?

**Type:** Units of AMUNDI EURO LIQUIDITY SRI, a UCITS (Undertaking for Collective Investment in Transferable Securities), established in the form of an FCP.

**Term:** The Fund has an unlimited duration. The Management Company may dissolve the Fund by means of liquidation or merger with another fund in accordance with legal requirements.

**AMF Classification ("Autorité des Marchés Financiers"):** Standard Variable Net Asset Value Money Market UCI

**Objectives:** By subscribing to AMUNDI EURO LIQUIDITY SRI, you are investing in money market instruments with a maximum maturity of two years.

The management objective of the Fund is to outperform its capitalised €STR Benchmark Index, the representative index of the Eurozone currency rate, less ongoing charges, while incorporating ESG criteria into the selection process and analysis of the Fund's securities. However, in periods of negative returns on the money market, the Fund's return may be negatively affected. In addition, after deducting ongoing charges, the performance of the Fund may be less than that of the capitalised €STR. The Fund incorporates ESG (Environmental, Social and Governance) criteria when analysing and selecting securities as a complement to financial criteria (liquidity, maturity, profitability and quality). The non-financial analysis results in an ESG rating for each issuer on a scale ranging from A (highest rating) to G (lowest rating). At least 90% of securities in the portfolio have an ESG rating.

In addition, the Fund implements an SRI strategy based on a combination of approaches:

- "rating improvement" approach (the portfolio's average ESG rating must be higher than the ESG rating of the investment universe after eliminating at least 20% of the lowest-rated securities);

- regulatory and sector exclusion approach: exclusion of issuers rated F and G; exclusions of controversial weapons; exclusion of businesses that severely and repeatedly violate one or more of the ten principles of the United Nations Global Compact; and sector exclusions for coal and tobacco according to the current Amundi exclusion policy.

- Best-in-Class which aims to give priority to issuers that are leaders in their business sectors based on ESG criteria identified by the Management Company's team of non-financial analysts.

The Best-in-Class approach does not exclude any business sectors a priori; the Fund may therefore be exposed to certain controversial sectors. To limit the potential non-financial risks of these sectors, the Fund applies the exclusions set out above, coupled with a commitment policy that aims to promote dialogue with issuers and support them in improving their ESG practices. In order to achieve this, the management team selects high-quality money market instruments in euro or other currencies in consideration of their residual life. These securities are selected from within a previously determined investment universe according to an internal risk assessment and monitoring process. In order to assess the credit quality of these instruments, the management company may refer to investment grade ratings from recognised ratings agencies it deems the most relevant, on a non-exclusive basis, when purchasing an instrument; it shall however endeavour to avoid any mechanical dependence on these ratings throughout the period of time in which the securities are held. Securities held in other currencies shall be fully hedged against currency risk. By way of derogation, the 5% limit of the UCI assets may be increased to 100% of its assets when the Fund invests in money market instruments issued or guaranteed individually or jointly by certain sovereign, quasi-sovereign or supranational entities of the European Union as outlined by European Regulation (EU) 2017/1131 of the European Parliament and Council of 14 June 2017. The fund may make temporary purchases and sales of securities. Eligible forward financial instruments may be used for hedging purposes. The UCI is actively managed. The index is used a posteriori as a performance comparison indicator. The management strategy is discretionary and has no index-related constraints. The mutual fund is classified under article 8 of Regulation (EU) 2019/2088 on the publication of sustainability information in the financial services sector (the "Disclosure Regulation").

**Intended retail investors:** This product is intended for investors, with a basic knowledge of and no or limited experience of investing in funds, seeking to increase the value of their investment and to receive income while preserving some or all of the capital invested over the recommended holding period and who are prepared to take on a medium level of risk to their original capital.

The product is not open to residents of the United States of America/"U.S. Person" (the definition of "U.S. Person" is available on the Management Company's website [www.amundi.com](http://www.amundi.com) and/or in the prospectus).

**Redemption and transaction:** Units may be sold (redeemed) daily as stated in the prospectus at the respective dealing price (net asset value). Further details are provided in the Amundi Euro Liquidity SRI prospectus.

**Distribution Policy:** As this is a non-distributing unit class, investment income is reinvested.

**More information:** Further information regarding this Fund, including the prospectus and financial reports, is available free of charge on request from:

Amundi Asset Management - 91-93 boulevard Pasteur, 75015 Paris, France.

The net asset value of the Fund is available on [www.amundi.fr](http://www.amundi.fr).

**Depository:** CACEIS Bank.



## What are the risks and what could I get in return?

### RISK INDICATOR



The risk indicator assumes you keep the product for more than 1 month. You may not be able to sell your product easily or you may have to sell at a price that significantly impacts on how much you get back.

The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movement in the markets or because we are not able to pay you.

We have classified this product as 1 out of 7, which is the lowest risk class. This rates the potential losses from future performance at a very low level, and poor market conditions are very unlikely to impact our capacity to pay you.

**Additional risks:** Market liquidity risk could amplify the variation of product performances.

The use of complex products such as derivatives can lead to increased movement of securities in your portfolio.

Beside the risks included in the risk indicator, other risks may affect the Fund's performance. Please refer to the Amundi Euro Liquidity SRI prospectus.

### PERFORMANCE SCENARIOS

The unfavourable, moderate, and favourable scenarios shown are illustrations using the worst, average, and best performance of the Fund over the last ten years. Markets could develop very differently in the future. The stress scenario shows what you might get back in extreme market circumstances.

**What you get from this product depends on future market performance. Market developments in the future are uncertain and cannot be accurately predicted.**

Recommended holding period: more than 1 month Investment EUR 10,000		
Scenarios		If you exit after more than 1 month
Minimum	There is no minimum guaranteed return if you exit before more than 1 month. You could lose some or all of your investment.	
Stress Scenario	What you might get back after costs	€9,370
	Average return each year	-6.3%
Unfavourable Scenario	What you might get back after costs	€9,400
	Average return each year	-6.0%
Moderate Scenario	What you might get back after costs	€9,410
	Average return each year	-5.9%
Favourable Scenario	What you might get back after costs	€9,440
	Average return each year	-5.6%

The figures shown include all the costs of the product itself, but may or may not include all the costs that you pay to your advisor or distributor. The figures do not take into account your personal tax situation, which may also affect how much you get back.

Unfavourable Scenario: This type of scenario occurred for an investment made between 28/02/2022 and 31/03/2022.

Moderate scenario: This type of scenario occurred for an investment made between 29/06/2017 and 31/07/2017.

Favourable scenario: This type of scenario occurred for an investment made between 28/12/2023 and 31/01/2024

### What happens if Amundi Asset Management is unable to pay out?

The product is a co-ownership of financial instruments and deposits separate from the Management Company. In the event of default by the Management Company, the assets of the product held by the depositary will not be affected. In the event of default by the depositary, the risk of financial loss to the product is mitigated due to the legal segregation of the depositary's assets from those of the product.

### What are the costs?

The person advising on or selling you this product may charge you other costs. If so, this person will provide you with information about these costs and how they affect your investment.

### COSTS OVER TIME

The tables show the amounts that are taken from your investment to cover different types of costs. These amounts depend on how much you invest, how long you hold the product, and how well the product does. The amounts shown here are illustrations based on an example investment amount and different possible investment periods.

We have assumed:

- in the first year you would get back the amount that you invested (0% annual return). For the other holding periods we have assumed the product performs as shown in the moderate scenario.

- EUR 10,000 is invested.

Investment EUR 10,000	
Scenarios	If you exit after more than 1 month*
Total costs	€592
Cost impact**	5.9%

\* Recommended holding period.

\*\* This illustrates the effect of costs over a holding period of less than one year. This percentage cannot be directly compared to the cost impact figures provided for other products. These figures include the maximum distribution fee that the person selling you the product may charge (3.00% of amount invested/EUR 300). This person will inform you of the actual distribution fee.

## COMPOSITION OF COSTS

One-off costs upon entry or exit		If you exit after more than 1 month
Entry costs	This includes distribution costs of 3.00% of the amount invested. This is the most you will be charged. The person selling you the product will inform you of the actual charge.	Up to EUR 300
Exit costs	You may be charged up to a maximum of 3.00% of your investment before it is paid out to you. The person selling you the product will inform you of the actual charges.	EUR 291.00
Ongoing costs taken each year		
Management fees and other administrative or operating costs	0.08% of the value of your investment per year. This percentage is based on the actual costs over the last year.	EUR 0.64
Transaction costs	0.06% of the value of your investment per year. This is an estimate of the costs incurred when we buy and sell the underlying investments for the product. The actual amount will vary depending on the volume of our purchases and sales.	EUR 0.45
Incidental costs taken under specific conditions		
Performance fees	30.00% of the annual outperformance of the reference asset. The calculation applies on each Net Asset Value calculation date in accordance with the terms described in the prospectus. Past underperformances over the last five years must be recovered before any new performance fee accrual. The actual amount will vary depending on how well your investment performs. The aforementioned estimate of total costs includes the average over the past five years. <b>The performance fee is paid even if the performance of the unit over the observation period is negative, while remaining higher than the performance of the Reference Asset.</b>	EUR 0.02

## How long should I hold it and can I take money out early?

**Recommended holding period:** more than 1 month. This period is based on our assessment of the risk and reward characteristics and costs of the Fund. This product is designed for short-term investment; you should be prepared to stay invested for at least 1 month. You can redeem your investment at any time, or hold the investment longer.

**Order schedule:** Redemption orders must be received before 14:00 (Paris time) on the net asset value calculation date. Please refer to the Amundi Euro Liquidity SRI prospectus for more information about redemptions.

## How can I complain?

If you have any complaints, you may:

- Mail Amundi Asset Management at 91-93 boulevard Pasteur, 75015 Paris, France
- E-mail to [complaints@amundi.com](mailto:complaints@amundi.com)

In the case of a complaint you must clearly indicate your contact details (name, address, phone number or email address) and provide a brief explanation of your complaint. More information is available on our website [www.amundi.fr](http://www.amundi.fr).

If you have a complaint about the person that advised you about this product, or who sold it to you, they will tell you where to complain.

## Other relevant information

You may find the prospectus, key information documents, notices to investors, financial reports, and further information documents relating to the product including various published policies of the product on our website [www.amundi.fr](http://www.amundi.fr). You may also request a copy of such documents at the registered office of the Management Company.

When this product is used as a unit-linked vehicle in a life insurance or capitalisation contract, additional information about this contract, such as the costs of the contract, which are not included in the costs mentioned in this document, the contact details for complaints and the procedures in the event of default of the insurance company are provided in the key information document of the contract, which must be provided to you by your insurer or broker or any other insurance intermediary in compliance with their legal obligation.

**Past performance:** You can download the past performance of the Fund over the last five years at [www.amundi.fr](http://www.amundi.fr).

**Performance scenarios:** You can find previous performance scenarios updated on a monthly basis at [www.amundi.fr](http://www.amundi.fr).



## Product

# AMUNDI EURO LIQUIDITY SRI - R4 (C)

Management Company: Amundi Asset Management (hereinafter: "we" or the "Management Company"), a member of the Amundi Group of companies.

FR001400KDY2 - Currency: EUR

Management Company's website: [www.amundi.fr](http://www.amundi.fr)

Call +33 143233030 for more information.

The AMF ("Autorité des Marchés Financiers") is responsible for supervising Amundi Asset Management in relation to this Key Information Document.

Amundi Asset Management is authorised in France under number GP-04000036 and regulated by the AMF.

Key Information Document production date: 07/06/2024.

## What is this product?

**Type:** Units of AMUNDI EURO LIQUIDITY SRI, a UCITS (Undertaking for Collective Investment in Transferable Securities), established in the form of an FCP.

**Term:** The Fund has an unlimited duration. The Management Company may dissolve the Fund by means of liquidation or merger with another fund in accordance with legal requirements.

**AMF Classification ("Autorité des Marchés Financiers"):** Standard Variable Net Asset Value Money Market UCI

**Objectives:** By subscribing to AMUNDI EURO LIQUIDITY SRI, you are investing in money market instruments with a maximum maturity of two years.

The management objective of the Fund is to outperform its capitalised €STR Benchmark Index, the representative index of the Eurozone currency rate, less ongoing charges, while incorporating ESG criteria into the selection process and analysis of the Fund's securities. However, in periods of negative returns on the money market, the Fund's return may be negatively affected. In addition, after deducting ongoing charges, the performance of the Fund may be less than that of the capitalised €STR. The Fund incorporates ESG (Environmental, Social and Governance) criteria when analysing and selecting securities as a complement to financial criteria (liquidity, maturity, profitability and quality). The non-financial analysis results in an ESG rating for each issuer on a scale ranging from A (highest rating) to G (lowest rating). At least 90% of securities in the portfolio have an ESG rating.

In addition, the Fund implements an SRI strategy based on a combination of approaches:

- "rating improvement" approach (the portfolio's average ESG rating must be higher than the ESG rating of the investment universe after eliminating at least 20% of the lowest-rated securities);

- regulatory and sector exclusion approach: exclusion of issuers rated F and G; exclusions of controversial weapons; exclusion of businesses that severely and repeatedly violate one or more of the ten principles of the United Nations Global Compact; and sector exclusions for coal and tobacco according to the current Amundi exclusion policy.

- Best-in-Class which aims to give priority to issuers that are leaders in their business sectors based on ESG criteria identified by the Management Company's team of non-financial analysts.

The Best-in-Class approach does not exclude any business sectors a priori; the Fund may therefore be exposed to certain controversial sectors. To limit the potential non-financial risks of these sectors, the Fund applies the exclusions set out above, coupled with a commitment policy that aims to promote dialogue with issuers and support them in improving their ESG practices. In order to achieve this, the management team selects high-quality money market instruments in euro or other currencies in consideration of their residual life. These securities are selected from within a previously determined investment universe according to an internal risk assessment and monitoring process. In order to assess the credit quality of these instruments, the management company may refer to investment grade ratings from recognised ratings agencies it deems the most relevant, on a non-exclusive basis, when purchasing an instrument; it shall however endeavour to avoid any mechanical dependence on these ratings throughout the period of time in which the securities are held. Securities held in other currencies shall be fully hedged against currency risk. By way of derogation, the 5% limit of the UCI assets may be increased to 100% of its assets when the Fund invests in money market instruments issued or guaranteed individually or jointly by certain sovereign, quasi-sovereign or supranational entities of the European Union as outlined by European Regulation (EU) 2017/1131 of the European Parliament and Council of 14 June 2017. The fund may make temporary purchases and sales of securities. Eligible forward financial instruments may be used for hedging purposes. The UCI is actively managed. The index is used a posteriori as a performance comparison indicator. The management strategy is discretionary and has no index-related constraints. The mutual fund is classified under article 8 of Regulation (EU) 2019/2088 on the publication of sustainability information in the financial services sector (the "Disclosure Regulation").

**Intended retail investors:** This product is intended for investors with a basic knowledge and little or no experience of investing in funds, who are seeking to increase the value of their investment while preserving all or part of their invested capital over the recommended holding period and who are prepared to assume a medium level of risk on their initial capital.

The product is not open to residents of the United States of America/"U.S. Person" (the definition of "U.S. Person" is available on the Management Company's website [www.amundi.com](http://www.amundi.com) and/or in the prospectus).

**Redemption and transaction:** Units may be sold (redeemed) daily as stated in the prospectus at the respective dealing price (net asset value). Further details are provided in the Amundi Euro Liquidity SRI prospectus.

**Distribution Policy:** As this is a non-distributing unit class, investment income is reinvested.

**More information:** Further information regarding this Fund, including the prospectus and financial reports, is available free of charge on request from:

Amundi Asset Management - 91-93 boulevard Pasteur, 75015 Paris, France.

The net asset value of the Fund is available on [www.amundi.fr](http://www.amundi.fr).

**Depository:** CACEIS Bank.

## What are the risks and what could I get in return?

### RISK INDICATOR



The risk indicator assumes you keep the product for more than 1 month.

The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movement in the markets or because we are not able to pay you.

We have classified this product as 1 out of 7, which is the lowest risk class. This rates the potential losses from future performance at a very low level, and poor market conditions are very unlikely to impact our capacity to pay you.

**Additional risks:** Market liquidity risk could amplify the variation of product performances.

The use of complex products such as derivatives can lead to increased movement of securities in your portfolio.

Beside the risks included in the risk indicator, other risks may affect the Fund's performance. Please refer to the Amundi Euro Liquidity SRI prospectus.

### PERFORMANCE SCENARIOS

The unfavourable, moderate, and favourable scenarios shown are illustrations using the worst, average, and best performance of the Fund over the last ten years. Markets could develop very differently in the future. The stress scenario shows what you might get back in extreme market circumstances.

**What you get from this product depends on future market performance. Market developments in the future are uncertain and cannot be accurately predicted.**

Recommended holding period: more than 1 month		
Investment EUR 10,000		
Scenarios		If you exit after more than 1 month
Minimum	There is no minimum guaranteed return if you exit before more than 1 month. You could lose some or all of your investment.	
Stress Scenario	What you might get back after costs	€9,460
	Average return each year	-5.4%
Unfavourable Scenario	What you might get back after costs	€9,490
	Average return each year	-5.1%
Moderate Scenario	What you might get back after costs	€9,500
	Average return each year	-5.0%
Favourable Scenario	What you might get back after costs	€9,540
	Average return each year	-4.6%

The figures shown include all the costs of the product itself, but may or may not include all the costs that you pay to your advisor or distributor. The figures do not take into account your personal tax situation, which may also affect how much you get back.

Unfavourable Scenario: This type of scenario occurred for an investment made between 28/02/2022 and 31/03/2022.

Moderate scenario: This type of scenario occurred for an investment made between 31/05/2017 and 29/06/2017.

Favourable scenario: This type of scenario occurred for an investment made between 28/12/2023 and 31/01/2024

### What happens if Amundi Asset Management is unable to pay out?

The product is a co-ownership of financial instruments and deposits separate from the Management Company. In the event of default by the Management Company, the assets of the product held by the depositary will not be affected. In the event of default by the depositary, the risk of financial loss to the product is mitigated due to the legal segregation of the depositary's assets from those of the product.

### What are the costs?

The person advising on or selling you this product may charge you other costs. If so, this person will provide you with information about these costs and how they affect your investment.

### COSTS OVER TIME

The tables show the amounts that are taken from your investment to cover different types of costs. These amounts depend on how much you invest, how long you hold the product, and how well the product does. The amounts shown here are illustrations based on an example investment amount and different possible investment periods.

We have assumed:

- in the first year you would get back the amount that you invested (0% annual return). For the other holding periods we have assumed the product performs as shown in the moderate scenario.

- EUR 10,000 is invested.

Investment EUR 10,000	
Scenarios	If you exit after more than 1 month*
Total costs	€501
Cost impact**	5.0%

\* Recommended holding period.

\*\* This illustrates the effect of costs over a holding period of less than one year. This percentage cannot be directly compared to the cost impact figures provided for other products. These figures include the maximum distribution fee that the person selling you the product may charge (5.00% of amount invested/EUR 500). This person will inform you of the actual distribution fee.

## COMPOSITION OF COSTS

One-off costs upon entry or exit		If you exit after more than 1 month
Entry costs	This includes distribution costs of 5.00% of the amount invested. This is the most you will be charged. The person selling you the product will inform you of the actual charge.	Up to EUR 500
Exit costs	We do not charge an exit fee for this product, but the person selling you the product may do so.	EUR 0.00
Ongoing costs taken each year		
Management fees and other administrative or operating costs	0.11% of the value of your investment per year. This percentage is an estimate.	EUR 0.87
Transaction costs	0.06% of the value of your investment per year. This is an estimate of the costs incurred when we buy and sell the underlying investments for the product. The actual amount will vary depending on the volume of our purchases and sales.	EUR 0.44
Incidental costs taken under specific conditions		
Performance fees	30.00% of the annual outperformance of the reference asset. The calculation applies on each Net Asset Value calculation date in accordance with the terms described in the prospectus. Past underperformances over the last five years must be recovered before any new performance fee accrual. The actual amount will vary depending on how well your investment performs. The aforementioned estimate of total costs includes the average over the past five years. <b>The performance fee is paid even if the performance of the unit over the observation period is negative, while remaining higher than the performance of the Reference Asset.</b>	EUR 0.00

## How long should I hold it and can I take money out early?

**Recommended holding period:** more than 1 month. This period is based on our assessment of the risk and reward characteristics and costs of the Fund. This product is designed for short-term investment; you should be prepared to stay invested for at least 1 month. You can redeem your investment at any time, or hold the investment longer.

**Order schedule:** Redemption orders must be received before 14:00 (Paris time) on the net asset value calculation date. Please refer to the Amundi Euro Liquidity SRI prospectus for more information about redemptions.

## How can I complain?

If you have any complaints, you may:

- Mail Amundi Asset Management at 91-93 boulevard Pasteur, 75015 Paris, France
- E-mail to [complaints@amundi.com](mailto:complaints@amundi.com)

In the case of a complaint you must clearly indicate your contact details (name, address, phone number or email address) and provide a brief explanation of your complaint. More information is available on our website [www.amundi.fr](http://www.amundi.fr).

If you have a complaint about the person that advised you about this product, or who sold it to you, they will tell you where to complain.

## Other relevant information

You may find the prospectus, key information documents, notices to investors, financial reports, and further information documents relating to the product including various published policies of the product on our website [www.amundi.fr](http://www.amundi.fr). You may also request a copy of such documents at the registered office of the Management Company.

When this product is used as a unit-linked vehicle in a life insurance or capitalisation contract, additional information about this contract, such as the costs of the contract, which are not included in the costs mentioned in this document, the contact details for complaints and the procedures in the event of default of the insurance company are provided in the key information document of the contract, which must be provided to you by your insurer or broker or any other insurance intermediary in compliance with their legal obligation.

**Past performance:** There is insufficient data to provide a useful indication of past performance to retail investors.

**Performance scenarios:** You can find previous performance scenarios updated on a monthly basis at [www.amundi.fr](http://www.amundi.fr).

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

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

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

**Product name:**  
AMUNDI EURO LIQUIDITY SRI

**Legal entity identifier:**  
969500Z9ZORSF5RPWR83

**Environmental and/or social characteristics**

<b>Did this financial product have a sustainable investment objective?</b>	
<div><div><div></div><div></div><div></div></div></div>	<div><div><div></div><div></div><div>X</div></div></div>
<div><div><div></div><div>It made <b>sustainable investments with an environmental objective:</b> ____%</div></div><div><div><div></div><div>in economic activities that qualify as environmentally sustainable under the EU Taxonomy</div></div><div><div><div></div><div>in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</div></div></div><div><div><div></div><div>It made <b>sustainable investments with a social objective:</b> ____%</div></div></div></div></div>	<div><div><div>X</div><div>It promoted <b>Environmental/Social (E/S) characteristics</b> and while it did not have as its objective a sustainable investment, it had a proportion of <b>57.78%</b> of sustainable investments</div></div><div><div><div></div><div>with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy</div></div><div><div><div></div><div>with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</div></div><div><div><div></div><div>with a social objective</div></div><div><div><div></div><div>It promoted E/S characteristics, but <b>did not make any sustainable investments</b></div></div></div></div></div></div></div>



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

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

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

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



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

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

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

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

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

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

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

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

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

At the end of the period:

- The portfolio's weighted average ESG rating is: 0.958 (C).
- The weighted average ESG rating of the reference universe is: 0.059 (D).

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

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

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

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

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

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

At the end of the previous period, the portfolio's weighted average ESG score was (), and that of the investment universe was ().

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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



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

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

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

*The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities. Any other sustainable investments must also not significantly harm any environmental or social objectives.*



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

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

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



This approach applies to all Amundi funds.

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



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

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **from 01/09/2023 to 31/08/2024**

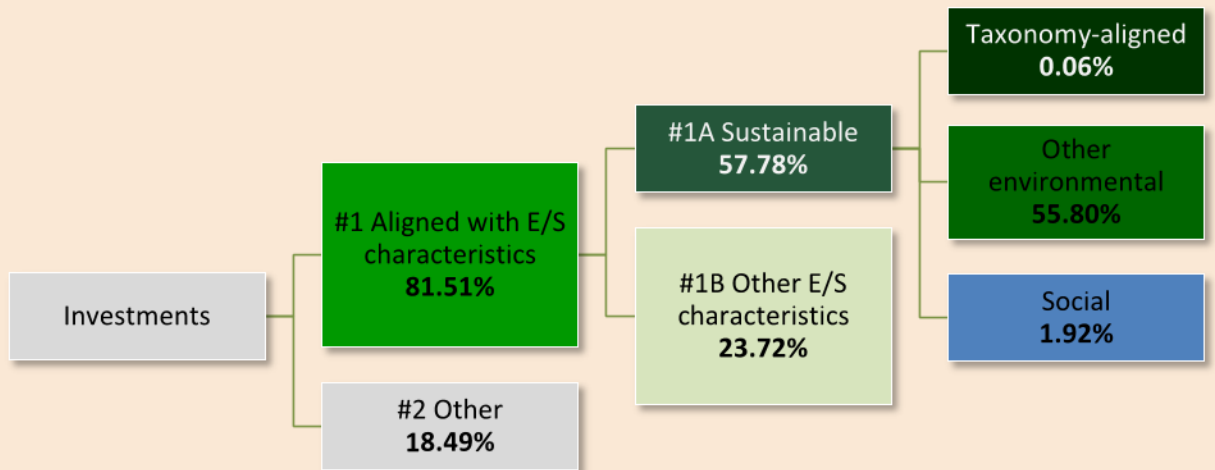
Largest investments	Sector	Sub-sector	Country	% Assets
BFT AUREUS ISR - 12(C)	Finance	Funds	France	2.52%
SG MONET PLUS- 12	Finance	Funds	France	1.75%
AMUNDI EURO LIQUIDITY RATED SRI 12 (C)	Finance	Funds	France	1.28%
EMTN 06/06/25 SGISSUER EUR V ESTR OIS +0	Other	Other	Luxembourg	0.94%
DAT 10/03/25 BRED EUR V ESTR OIS +0.22	Other	Other	France	0.74%
DAT 10/02/25 BRED EUR V ESTR OIS +0.21	Other	Other	France	0.74%
NCP 08/11/24 NATEXS EUR V ESTR OIS +0.34	Corporate	Banking	France	0.67%
RCP 10/10/24 BSCH EUR F 4.2	Corporate	Banking	Spain	0.66%
CCTS FRN 04/26 EU	Government bonds	Government bonds	Italy	0.65%
NCP 13/09/24 CREDAGRI EUR V ESTR OIS +0.	Corporate	Banking	France	0.64%
NCP 22/11/24 CREDAGRI EUR V ESTR OIS +0.	Corporate	Banking	France	0.63%
NCP 09/04/25 CFCICU EUR V ESTR OIS +0.3	Corporate	Banking	France	0.62%
ITALY 1.862% 2/28	Government bonds	Government bonds	Italy	0.61%
NCP 08/04/25 BNPP EUR V ESTR OIS +0.27	Corporate	Banking	France	0.60%
NCP 12/12/24 NATEXS EUR V ESTR OIS +0.33	Corporate	Banking	France	0.59%



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

### What was the asset allocation?

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



**#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product. **#2 Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

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

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

● *In which economic sectors were the investments made?*

<b>Sector</b>	<b>Sub-sector</b>	<b>% Assets</b>
<i>Corporate</i>	<i>Banking</i>	<i>54.62%</i>
<i>Other</i>	<i>Other</i>	<i>10.27%</i>
<i>Finance</i>	<i>Funds</i>	<i>5.76%</i>
<i>Government bonds</i>	<i>Government bonds</i>	<i>3.95%</i>
<i>Corporate</i>	<i>Consumer Discretionary</i>	<i>1.41%</i>
<i>Secured</i>	<i>Mortgage assets</i>	<i>1.12%</i>
<i>Corporate</i>	<i>Capital goods</i>	<i>0.84%</i>
<i>Corporate</i>	<i>Natural gas</i>	<i>0.62%</i>
<i>Corporate</i>	<i>Consumer Staples</i>	<i>0.55%</i>
<i>Corporate</i>	<i>Other utilities</i>	<i>0.51%</i>
<i>Corporate</i>	<i>Communications</i>	<i>0.44%</i>
<i>Corporate</i>	<i>Other financial institutions</i>	<i>0.44%</i>
<i>Corporate</i>	<i>Financial institutions</i>	<i>0.40%</i>
<i>Corporate</i>	<i>Energy</i>	<i>0.26%</i>
<i>Quasi-States</i>	<i>Agencies</i>	<i>0.12%</i>
<i>Corporate</i>	<i>Electricity</i>	<i>0.12%</i>
<i>Corporate</i>	<i>Technology</i>	<i>0.08%</i>
<i>Liquid capital</i>	<i>Liquid capital</i>	<i>18.48%</i>

Taxonomy-aligned activities are expressed as a share of:

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



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

The fund promotes both environmental and social characteristics. Although the fund does not commit to making Taxonomy-aligned investments, it nevertheless invested 0.06% in Taxonomy-aligned sustainable investments during the period under review. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

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

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

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

☐ Yes:

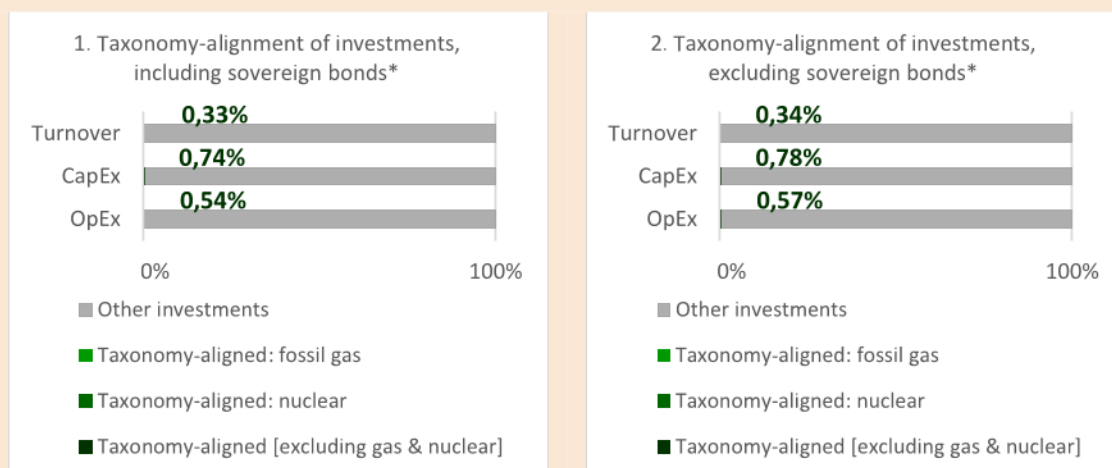
☐ In fossil gas      In n☐ ear energy

☒ No

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

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

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



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

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

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

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

Using data relating to turnover and/or the use of green bond proceeds as an indicator, 0.00% of the fund's investments were in transitional activities and 0.06% were in enabling activities as at 31/08/2024. Neither the fund's auditors nor a third party has verified the percentage alignment of the fund's investments with the EU taxonomy.

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

At the end of the previous period, the percentage of investments aligned with the Taxonomy was 0.79%.



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



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

The share of sustainable investments with an environmental objective not aligned with the Taxonomy was **55.80%** at the end of the period. This is due to the fact that some issuers are considered sustainable investments under the SFDR but some of their activities are not aligned with Taxonomy standards, or data is not yet available for them to perform such an assessment.



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

The portion of socially sustainable investments at the end of the period was **1.92%**.



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

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



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

Sustainability indicators are made available in the portfolio management system, allowing managers to instantly assess the impact of their investment decisions on the portfolio. These indicators are integrated into Amundi's control framework, with responsibilities being divided between the first level of control carried out by the investment teams themselves and the second carried out by the risk teams, which constantly monitor compliance with the environmental or social characteristics promoted by the product. In addition, Amundi's responsible investment policy defines an active engagement approach that promotes dialogue with investee companies, including those in this portfolio. The annual engagement report, available on <https://legroupe.amundi.com/documentation-esg>, provides detailed information on this engagement and its results.



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

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

This product does not have an ESG benchmark.

- ***How does the reference benchmark differ from a broad market index?***

This product does not have an ESG benchmark.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product does not have an ESG benchmark.

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

This product does not have an ESG benchmark.

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

This product does not have an ESG benchmark.

## French Energy Transition for Green Growth Act

*This annual report will be supplemented with the information required pursuant to Decree No. 2021-663 of 27 May 2021 implementing Article 29 of the Energy and Climate Act within 6 months of the end of the financial period.*

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