

SEMI-ANNUAL  
REPORT  
FEBRUARY 2023

# AMUNDI EURO LIQUIDITY SRI

UCITS

Fund manager

**AMUNDI**

Delegated fund accountant

**CACEIS Fund Administration France**

Custodian

**CACEIS BANK FRANCE**

Auditors

**DELOITTE & ASSOCIES**

## Statement of Net Assets in EUR

Elements of Statement of Net Assets	Semi-Annual Report Amounts*
a) Eligible financial securities mentioned in paragraph 1 of section I of Article L. 214-20 of the French Monetary and Financial Code	35,004,616,401.85
b) Cash at banks and liquidities	10,429,825,778.50
c) Other Assets held by the UCITS	7,267,272,275.74
d) Total of Assets held by the UCITS (lines a+b+c)	52,701,714,456.09
e) Liabilities	-47,836,124.54
f) Net Asset Value (lines d+e= net asset of the UCITS)	52,653,878,331.55

\* Amounts are signed

## Number of units outstanding and net asset values per unit

Unit	Unit type	Net Assets per unit	Number of units outstanding	Net asset value per unit
AMUNDI EURO LIQUIDITY SRI BDF-D in EUR	D	25,954,183.51	258,931.338	100.2357
AMUNDI EURO LIQUIDITY SRI E-C in EUR	C	6,632,164.22	337.090	19,674.7581
AMUNDI EURO LIQUIDITY SRI I2-C in EUR	C	39,626,778,314.33	4,009,953.875	9,882.1032
AMUNDI EURO LIQUIDITY SRI IC-C in EUR	C	8,572,826,573.64	36,970.882	231,880.4991
AMUNDI EURO LIQUIDITY SRI M-C in EUR	C	210,579,689.49	1,069.640	196,869.6846
AMUNDI EURO LIQUIDITY SRI P-C in EUR	C	253,953,071.98	26,055.194	9,746.7350
AMUNDI EURO LIQUIDITY SRI R1-C in EUR	C	5,893,174.04	58.620	100,531.7987
AMUNDI EURO LIQUIDITY SRI R-C in EUR	C	25,840,988.19	2,621.225	9,858.3632
AMUNDI EURO LIQUIDITY SRI S-C in EUR	C	997.04	1.000	997.0400
AMUNDI EURO LIQUIDITY SRI Z-C in EUR	C	3,925,419,175.11	3,913.946	1,002,931.3575

## Items of securities portfolio

Items of securities portfolio	Percentage Net Assets *	Total Percentage of Assets **
A) Eligible financial securities and money market instruments admitted for trading on a regulated market pursuant to Article L. 422-1 of the French Monetary and Financial Code. and B) Eligible financial securities and money market instruments admitted for trading on another regulated market that is operating regularly, recognised, open to the public and whose registered offices are located in a European Union member state or in another state party to the agreement on the European Economic Area.	57.26	57.21
C) Eligible financial securities and money market instruments officially listed on a stock exchange in a non-member state or traded on another regulated market in a non-member state that is operating regularly, recognised and open to the public, provided that this exchange or market does not appear on a list drawn up by the AMF or that the choice of this exchange or market is established by law, regulations, or the articles of association of the undertaking for collective investment in transferable securities.	9.22	9.21
D) Recently issued financial securities mentioned in paragraph 4 of section I of Article R. 214-11 of the French Monetary and Financial Code.		
E) Other assets.	5.66	5.65

\* Please see point f) in the statement of assets

\*\* Please see point d) in the statement of assets

# UCITS AMUNDI EURO LIQUIDITY SRI

## Breakdown of assets in A), B), C), D) of the securities portfolio, by currency

Securities	Currency	In amount (EUR)	Percentage of Net Assets *	Percentage of Total Assets **
Euro	EUR	35,004,616,401.85	66.48	66.42
TOTAL		35,004,616,401.85	66.48	66.42

\* Please see point f) in the statement of assets

\*\* Please see point d) in the statement of assets

# UCITS AMUNDI EURO LIQUIDITY SRI

## Breakdown of assets in A), B), C), D) of the securities portfolio, by country of residence of issuer

Country	Percentage of Net Assets *	Percentage of Total Assets **
FRANCE	32.90	32.87
UNITED KINGDOM	5.90	5.90
SWEDEN	4.09	4.09
NETHERLANDS	3.87	3.87
LUXEMBOURG	3.03	3.03
FINLAND	2.61	2.61
ITALY	2.51	2.51
IRELAND	2.23	2.23
CANADA	1.84	1.84
GERMANY	1.75	1.75
SPAIN	1.53	1.52
UNITED STATES OF AMERICA	1.48	1.48
BELGIUM	1.45	1.45
NORWAY	1.27	1.27
TOTAL	66.48	66.42

\* Please see point f) in the statement of assets

\*\* Please see point d) in the statement of assets

## Breakdown of other assets in E) of the securities portfolio, by nature

Type of assets	Percentage of Net Assets *	Percentage of Total Assets **
<b>Collective investment undertakings</b>		
General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries	5.66	5.65
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 non-listed securitisation entities		
Other non-European entities		
<b>Other Assets</b>		
Other		
<b>TOTAL</b>	<b>5.66</b>	<b>5.65</b>

\* Please see point f) in the statement of assets

\*\* Please see point d) in the statement of assets

## Movements in securities portfolio during the period in EUR

Items of securities portfolio	Movements (in amount)	
	Acquisitions	Cessions
A) Eligible financial securities and money market instruments admitted for trading on a regulated market pursuant to Article L. 422-1 of the French Monetary and Financial Code. and B) Eligible financial securities and money market instruments admitted for trading on another regulated market that is operating regularly, recognised, open to the public and whose registered offices are located in a European Union member state or in another state party to the agreement on the European Economic Area	54,272,735,870.75	43,582,630,821.76
C) Eligible financial securities and money market instruments officially listed on a stock exchange in a non-member state or traded on another regulated market in a non-member state that is operating regularly, recognised and open to the public, provided that this exchange or market does not appear on a list drawn up by the AMF or that the choice of this exchange or market is established by law, regulations, or the articles of association of the undertaking for collective investment in transferable securities.	7,033,550,676.35	9,455,000,000.00
D) Recently issued financial securities mentioned in paragraph 4 of section I of Article R. 214-11 of the French Monetary and Financial Code.		
E) Other assets.	1,599,999,990.29	474,972,710.58

## Distribution during the financial period

Unit	Net unit amount EUR	Tax credit (1) EUR	Unit gross amount (2) EUR
<b>Dividends paid</b>			
AMUNDI EURO LIQUIDITY SRI BDF-D			
<b>Dividends to be paid</b>			
AMUNDI EURO LIQUIDITY SRI BDF-D			

(1) The tax credit per share will be determined on the distribution date in accordance with the current tax provisions.

(2) The gross unit amount will not be determined until the date of distribution in accordance with the current tax provisions.

## Information on performance fees (In EUR)

	28/02/2023
<b>Units AMUNDI EURO LIQUIDITY SRI BDF-D</b> Provision for variable management fees Percentage of provision for variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	
<b>Units AMUNDI EURO LIQUIDITY SRI E-C</b> Provision for variable management fees Percentage of provision for variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	-0.01
<b>Units AMUNDI EURO LIQUIDITY SRI I2-C</b> Provision for variable management fees Percentage of provision for variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	1,012,984.69 0.003 1,743,195.40 0.005
<b>Units AMUNDI EURO LIQUIDITY SRI IC-C</b> Provision for variable management fees Percentage of provision for variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	197,591.32 0.002 196,981.98 0.003
<b>Units AMUNDI EURO LIQUIDITY SRI M-C</b> Provision for variable management fees Percentage of provision for variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	
<b>Units AMUNDI EURO LIQUIDITY SRI P-C</b> Provision for variable management fees Percentage of provision for variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	
<b>Units AMUNDI EURO LIQUIDITY SRI R1-C</b> Provision for variable management fees Percentage of provision for variable management fees (1) Earned variable management fees (due to redemptions) Percentage of earned variable management fees (due to redemptions) (2)	



## Information on performance fees (In EUR) (next)

	28/02/2023
<b>Units AMUNDI EURO LIQUIDITY SRI R-C</b>	
Provision for variable management fees	696.54
Percentage of provision for variable management fees (1)	0.003
Earned variable management fees (due to redemptions)	77.55
Percentage of earned variable management fees (due to redemptions) (2)	0.00
<b>Units AMUNDI EURO LIQUIDITY SRI S-C</b>	
Provision for variable management fees	0.08
Percentage of provision for variable management fees (1)	0.008
Earned variable management fees (due to redemptions)	
Percentage of earned variable management fees (due to redemptions) (2)	
<b>Units AMUNDI EURO LIQUIDITY SRI Z-C</b>	
Provision for variable management fees	115,619.65
Percentage of provision for variable management fees (1)	0.003
Earned variable management fees (due to redemptions)	181,173.73
Percentage of earned variable management fees (due to redemptions) (2)	0.005

(1) in relation to net assets of the closing.

(2) in relation to average net assets.

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

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

### a) Securities and commodities on loan

Amount					
% of Net Assets*					

\*% excluding cash and cash equivalent

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

Amount				1,445,411,518.80	
% of Net Assets				2.75%	

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

ITALY GOVERNMENT INTERNATIONAL BOND ITALY				672,149,483.50	
ITALY BUONI POLIENNALI DEL TESORO ITALY				373,206,035.96	
ITALY BUONI ORDINARI DEL TESORO BOT ITALY				149,353,064.76	
ITALY BUONI POLIENNALI TES HYBRID STRIP ITALY				146,281,800.00	
PORTUGAL OBRIGACOES DO TESOURO OT PORTUGAL				67,999,999.34	
SPAIN GOVERNMENT BOND SPAIN				35,999,200.00	

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

UNICREDIT SPA ITALY				942,633,219.50	
COMMERZBANK AG GERMANY				398,779,099.96	
LA BANQUE POSTALE FRANCE				103,999,199.34	

# UCITS AMUNDI EURO LIQUIDITY SRI

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

## e) Type and quality of collateral

Type					
- Equities					
- Bonds				1,171,434,582.80	
- UCITS					
- Notes				149,353,064.76	
- Cash					
<b>Rating</b>					
<b>Collateral currency</b>					
Euro				1,444,989,583.56	

## f) Settlement and clearing

Tri-party				X	
Central Counterparty					
Bilateral	X			X	

## g) Maturity tenor of the collateral broken down in maturity buckets

< 1 day					
[1 day - 1 week]					
]1 week - 1 month]					
]1 month - 3 months]				149,353,064.76	
]3 months - 1 year]					
> 1 year				590,006,800.00	
Open				705,629,718.80	

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

< 1 day					
[1 day - 1 week]					
]1 week - 1 month]				1,445,411,518.80	
]1 month - 3 months]					
]3 months - 1 year]					
> 1 year					
Open					

# UCITS AMUNDI EURO LIQUIDITY SRI

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

## i) 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 FRANCE					
Securities				1,444,989,583.56	
Cash					

## k) Custody of collateral provided by the UCI

Securities					
Cash					

## l) Breakdown of revenue and expenses

<b>Incomes</b>					
- UCITS				12,619,389.23	
- Manager					
- Third parties					
<b>Cost</b>					
- UCITS				30,801.30	
- Manager					
- Third parties					

## e) Type and quality of collateral

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

### i) Reuse of collateral

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

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

# UCITS AMUNDI EURO LIQUIDITY SRI

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

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

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

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

## **l) Breakdown of revenue and expenses**

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

## Securities portfolio on 28/02/2023 in EUR

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
<b>Deposits</b>				
BRED EST0.15 030423	EUR	165,000,000	165,841,220.42	0.31
CMB 12/23 ESTR 0.27	EUR	96,000,000	96,517,917.33	0.19
CMB EST0.27 131223	EUR	45,000,000	45,219,807.50	0.09
DAT BBVA 230224 ESTR	EUR	646,000,000	646,220,537.22	1.23
DAT BRED 070823 ESTR	EUR	630,000,000	630,984,410.00	1.19
DAT BRED 140323 EST	EUR	220,000,000	220,989,120.00	0.42
DAT CM ARKEA20/10/23	EUR	43,000,000	43,303,603.89	0.08
DAT CRED MUT 1/8/23	EUR	59,000,000	59,474,423.92	0.11
DAT ESTR CM 08/23	EUR	100,000,000	100,803,316.67	0.19
DAT NATEXIS 25/04/23	EUR	200,000,000	201,205,905.56	0.39
DAT NAT FIX 2.38	EUR	600,000,000	600,039,666.67	1.14
<b>TOTAL Deposits</b>			<b>2,810,599,929.18</b>	<b>5.34</b>
<b>Bonds and similar securities</b>				
<b>Listed bonds and similar securities</b>				
<b>CANADA</b>				
Bank of Nova Scotia OISEST+1.0% 20-12-23	EUR	176,000,000	177,845,731.85	0.33
BANK OF NOVA SCOTIA TORONTO E3R+0.75% 01-02-24	EUR	126,000,000	126,927,836.00	0.25
CAN IMP BK E3R+0.75% 21-06-23	EUR	154,500,000	155,527,382.08	0.29
ROYAL BANK OF CANADA TORONTO E3R+0.75% 31-01-24	EUR	115,000,000	115,886,835.28	0.22
TORONTO DOMINION BANK THE E3R+0.45% 20-01-25	EUR	124,010,000	124,775,417.28	0.24
<b>TOTAL CANADA</b>			<b>700,963,202.49</b>	<b>1.33</b>
<b>FRANCE</b>				
ALD E3R+0.55% 21-02-25 EMTN	EUR	44,800,000	44,970,011.02	0.08
BNP PAR E3R+0.3% 24-02-25 EMTN	EUR	124,500,000	124,490,576.04	0.24
SG OISEST+0.075% 12-12-23 EMTN	EUR	353,000,000	354,592,835.72	0.67
VILOGIA STE ANONYME D HLM E3R+0.75% 27-07-23	EUR	126,000,000	126,323,904.00	0.24
<b>TOTAL FRANCE</b>			<b>650,377,326.78</b>	<b>1.23</b>
<b>GERMANY</b>				
VOLKSWAGEN FINANCIAL SERVICES AG E3R+0.7% 06-04-23	EUR	67,000,000	67,322,605.00	0.13
VOLKSWAGEN FINANCIAL SERVICES AG E3R+0.7% 10-04-24	EUR	130,000,000	130,788,161.11	0.25
<b>TOTAL GERMANY</b>			<b>198,110,766.11</b>	<b>0.38</b>
<b>LUXEMBOURG</b>				
SG LUXEMBOURG OISEST+0.075% 14-02-24	EUR	159,000,000	159,163,972.73	0.30
TRATON FINANCE LUXEMBOURG E3R+0.7% 21-07-23	EUR	44,000,000	44,122,272.33	0.09
TRATON FINANCE LUXEMBOURG E3R+0.75% 27-08-23	EUR	119,000,000	118,970,402.06	0.23
<b>TOTAL LUXEMBOURG</b>			<b>322,256,647.12</b>	<b>0.62</b>
<b>NETHERLANDS</b>				
THERMO FISHER SCIENTIFIC FINANCE I BV E3R+0.2% 18-11-23	EUR	215,000,000	215,055,260.97	0.41
TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.75% 23-06-23	EUR	201,000,000	202,438,579.33	0.39
VOLKSWAGEN FINANCIAL SERVICES NV E3R+0.7% 17-01-24	EUR	100,000,000	100,424,677.78	0.19
VOLKSWAGEN FINANCIAL SERVICES NV E3R+0.7% 26-11-23	EUR	61,700,000	61,759,756.45	0.11
<b>TOTAL NETHERLANDS</b>			<b>579,678,274.53</b>	<b>1.10</b>

# UCITS AMUNDI EURO LIQUIDITY SRI

## Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
<b>SPAIN</b>				
BANCO NTANDER E3R+0.55% 16-01-25	EUR	127,500,000	128,342,605.00	0.24
<b>TOTAL SPAIN</b>			<b>128,342,605.00</b>	<b>0.24</b>
<b>SWEDEN</b>				
VOLVO TREASURY AB E3R+0.75% 11-01-24	EUR	41,200,000	41,453,402.89	0.09
VOLVO TREASURY AB E3R+0.75% 13-09-23	EUR	105,300,000	106,233,923.25	0.20
VOLVO TREASURY AB E3R+0.75% 15-11-23	EUR	64,000,000	64,260,081.78	0.12
<b>TOTAL SWEDEN</b>			<b>211,947,407.92</b>	<b>0.41</b>
<b>UNITED STATES OF AMERICA</b>				
GEN MILLS E3R+0.29% 27-07-23	EUR	215,000,000	215,477,085.00	0.41
GEN MILLS E3R+0.3% 16-05-23	EUR	110,000,000	110,153,877.78	0.21
GEN MILLS E3R+0.4% 16-05-23	EUR	100,000,000	100,013,500.00	0.19
PROLOGIS EURO FINANCE LLC E3R+0.2% 08-02-24	EUR	49,200,000	49,267,547.50	0.09
<b>TOTAL UNITED STATES OF AMERICA</b>			<b>474,912,010.28</b>	<b>0.90</b>
<b>TOTAL Listed bonds and similar securities</b>			<b>3,266,588,240.23</b>	<b>6.21</b>
<b>TOTAL Bonds and similar securities</b>			<b>3,266,588,240.23</b>	<b>6.21</b>
<b>Credit instruments</b>				
<b>Credit instruments traded in a regulated market or equivalent</b>				
<b>CANADA</b>				
BANK O OISEST+0.4% 03-11-23	EUR	120,000,000	121,174,189.47	0.23
<b>TOTAL CANADA</b>			<b>121,174,189.47</b>	<b>0.23</b>
<b>FINLAND</b>				
NORDEA BKP ZCP 05-10-23	EUR	87,000,000	85,288,226.69	0.16
<b>TOTAL FINLAND</b>			<b>85,288,226.69</b>	<b>0.16</b>
<b>GERMANY</b>				
CONTINENTAL AG 220323 FIX 2.59	EUR	60,000,000	59,912,419.53	0.11
CONTINENTAL AG 310323 FIX 2.59	EUR	40,000,000	39,912,832.84	0.08
<b>TOTAL GERMANY</b>			<b>99,825,252.37</b>	<b>0.19</b>
<b>IRELAND</b>				
INTESA SANPAOLO BANK IRELAND PLC 090523 FIX 2.81	EUR	100,000,000	99,444,599.95	0.19
JOHNSON CONTROLS INTERNATIONAL PLC 080523 FIX 2.74	EUR	29,000,000	28,843,561.39	0.05
JOHNSON CONTROLS INTERNATIONAL PLC 080523 FIX 2.75	EUR	12,500,000	12,432,569.56	0.03
<b>TOTAL IRELAND</b>			<b>140,720,730.90</b>	<b>0.27</b>
<b>LUXEMBOURG</b>				
INTESA SANPAOLO 170523 FIX 2.705	EUR	92,000,000	91,420,584.96	0.17
<b>TOTAL LUXEMBOURG</b>			<b>91,420,584.96</b>	<b>0.17</b>
<b>NETHERLANDS</b>				
NATWEST MKTS NV ZCP 11-04-23	EUR	60,000,000	59,826,622.33	0.12
<b>TOTAL NETHERLANDS</b>			<b>59,826,622.33</b>	<b>0.12</b>
<b>SPAIN</b>				
ENDESA SA 130423 FIX 2.685	EUR	50,000,000	49,831,942.81	0.09
<b>TOTAL SPAIN</b>			<b>49,831,942.81</b>	<b>0.09</b>
<b>SWEDEN</b>				
SKAN ENSK BANK AB ZCP 03-11-23	EUR	150,000,000	146,572,586.36	0.28

# UCITS AMUNDI EURO LIQUIDITY SRI

## Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
SVEN HAND AB ZCP 05-10-23	EUR	150,000,000	146,986,016.24	0.28
<b>TOTAL SWEDEN</b>			<b>293,558,602.60</b>	<b>0.56</b>
<b>UNITED KINGDOM</b>				
AMCOR UK FINANCE PLC 130323 FIX 2.6	EUR	20,000,000	19,982,853.76	0.04
BARC B OISEST+0.21% 27-03-23	EUR	69,000,000	69,524,170.48	0.13
BARCLAYS BANK PLC 100823 OISEST 0.2	EUR	135,000,000	135,241,435.01	0.26
BARCLAYS BANK PLC 210823 OISEST 0.23	EUR	233,000,000	233,254,921.22	0.44
<b>TOTAL UNITED KINGDOM</b>			<b>458,003,380.47</b>	<b>0.87</b>
<b>UNITED STATES OF AMERICA</b>				
FISERV INC 130423 FIX 2.68	EUR	50,000,000	49,837,128.04	0.10
FISERV INC 300323 FIX 2.44	EUR	27,500,000	27,440,950.71	0.05
FISERV INC 300323 FIX 2.44	EUR	21,000,000	20,954,907.81	0.04
NATIONAL GRID NORTH AMERICA 090323 FIX 2.51	EUR	16,500,000	16,490,067.43	0.03
<b>TOTAL UNITED STATES OF AMERICA</b>			<b>114,723,053.99</b>	<b>0.22</b>
<b>TOTAL Credit instruments traded in a regulated market or equivalent</b>			<b>1,514,372,586.59</b>	<b>2.88</b>
<b>Credit instruments traded in a regulated market or equivalent</b>				
<b>BELGIUM</b>				
BNP PARIBAS FORTIS SA 081123 FIX 3.35	EUR	145,000,000	141,450,223.59	0.27
BNP PARIBAS FORTIS SA 090523 FIX 1.605	EUR	100,000,000	99,459,822.63	0.19
BNP PARIBAS FORTIS SA 110423 FIX 1.515	EUR	100,000,000	99,694,553.41	0.18
SUMI MITS BANK COR ZCP 09-03-23	EUR	100,000,000	99,948,226.50	0.19
SUMI MITS BANK COR ZCP 10-03-23	EUR	250,000,000	249,845,366.24	0.48
SUMITOMO MITSUI 070323 FIX 2.44	EUR	75,000,000	74,970,801.37	0.14
<b>TOTAL BELGIUM</b>			<b>765,368,993.74</b>	<b>1.45</b>
<b>CANADA</b>				
THE TORONTO-DOM 120623 FIX 2.51	EUR	150,000,000	148,779,727.51	0.28
<b>TOTAL CANADA</b>			<b>148,779,727.51</b>	<b>0.28</b>
<b>FINLAND</b>				
NORDEA BANK ABP. 051023 FIX 2.47	EUR	113,500,000	111,266,824.47	0.21
NORDEA BANK ABP. 160224 OISEST 0.25	EUR	130,000,000	130,252,711.19	0.25
NORDEA BANK ABP. 280423 FIX 2.11	EUR	150,000,000	149,355,453.22	0.29
NORDEA BKP ZCP 24-07-23	EUR	215,000,000	212,394,894.03	0.40
OP CORPORATE BANK PLC 070323 FIX 1.4	EUR	300,000,000	299,879,458.45	0.57
OP CORPORATE BANK PLC 090323 FIX 1.43	EUR	130,000,000	129,930,512.75	0.24
OP CORPORATE BANK PLC 120124 FIX 3.37	EUR	148,000,000	143,526,575.58	0.27
OP CORPORATE BANK PLC 280923 FIX 2.6	EUR	116,000,000	113,810,587.17	0.22
<b>TOTAL FINLAND</b>			<b>1,290,417,016.86</b>	<b>2.45</b>
<b>FRANCE</b>				
ARVAL SERVICE LEASE SA 100323 FIX 2.3	EUR	32,000,000	31,977,756.50	0.06
ARVAL SERVICE LEASE SA 130723 FIX 3.02	EUR	85,000,000	83,944,000.56	0.16
ARVAL SERVICE LEASE SA 220823 FIX 3.35	EUR	30,000,000	29,496,197.52	0.05
ARVA SERV LEAS ZCP 13-07-23	EUR	30,000,000	29,627,294.32	0.06
BFCM (BANQUE FEDE 030723 OISEST 0.2	EUR	165,000,000	165,901,215.06	0.32
BFCM (BANQUE FEDE 070723 OISEST 0.2	EUR	180,000,000	181,399,768.00	0.35



## Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
BFCM (BANQUE FEDE 140823 OISEST 0.3	EUR	222,000,000	223,218,768.22	0.43
BFCM (BANQUE FEDE 140923 OISEST 0.2	EUR	85,000,000	85,098,318.32	0.16
BFCM (BANQUE FEDE 150923 OISEST 0.3	EUR	215,000,000	216,178,986.90	0.42
BFCM (BANQUE FEDER 030423 OISEST 0.15	EUR	111,000,000	111,796,626.46	0.21
BFCM (BANQUE FEDER 081223 OISEST 0.34	EUR	150,000,000	150,897,519.83	0.29
BFCM (BANQUE FEDER 111223 OISEST 0.28	EUR	80,000,000	80,281,702.15	0.15
BFCM (BANQUE FEDER 130323 OISEST 0.17	EUR	188,000,000	189,439,195.88	0.36
BFCM (BANQUE FEDER 141123 OISEST 0.22	EUR	140,000,000	140,145,412.16	0.27
BFCM (BANQUE FEDER 141123 OISEST 0.34	EUR	200,000,000	201,160,754.94	0.38
BFCM (BANQUE FEDER 271023 OISEST 0.24	EUR	140,500,000	141,483,180.13	0.26
BFCM B OISEST+0.18% 12-04-23	EUR	188,000,000	189,466,879.92	0.36
BFCM B OISEST+0.2% 07-08-23	EUR	41,500,000	41,806,507.21	0.08
BFCM B OISEST+0.23% 03-10-23	EUR	40,000,000	40,301,378.71	0.08
BNP PA OISEST+0.16% 09-06-23	EUR	327,000,000	329,077,701.32	0.62
BNP PA OISEST+0.18% 04-05-23	EUR	70,000,000	70,559,413.30	0.13
BNP PA OISEST+0.19% 05-07-23	EUR	165,000,000	166,234,509.24	0.32
BNP PA OISEST+0.2% 04-08-23	EUR	422,000,000	424,860,244.96	0.80
BNP PA OISEST+0.2% 10-07-23	EUR	323,000,000	325,607,425.93	0.62
BNP PA OISEST+0.21% 03-11-23	EUR	35,000,000	35,062,399.96	0.07
BNP PARIBAS 081223 OISEST 0.27	EUR	180,000,000	180,653,050.00	0.34
BNP PARIBAS 101023 OISEST 0.22	EUR	7,000,000	7,023,626.13	0.02
BNP PARIBAS 311023 OISEST 0.24	EUR	180,000,000	181,249,276.35	0.35
BPCE OISEST+0.14% 03-03-23	EUR	150,000,000	150,983,915.05	0.29
BPCE OISEST+0.2% 02-05-23	EUR	90,000,000	90,718,875.00	0.17
BPCE OISEST+0.2% 27-06-23	EUR	250,000,000	251,716,007.98	0.47
BPCE OISEST+0.25% 07-09-23	EUR	100,000,000	100,748,600.69	0.19
BPCE OISEST+0.27% 07-11-23	EUR	250,000,000	251,637,962.22	0.47
BPCE OISEST+0.27% 10-10-23	EUR	94,000,000	94,704,495.38	0.18
BPCE OISEST+0.27% 22-09-23	EUR	150,000,000	151,198,999.30	0.29
BPCE SA 080124 OISEST 0.31	EUR	55,000,000	55,089,502.39	0.10
BPCE SA 080224 OISEST 0.32	EUR	140,000,000	140,199,343.08	0.27
BPCE SA 081223 OISEST 0.31	EUR	130,000,000	130,689,944.52	0.25
BPCE SA 091023 OISEST 0.27	EUR	82,000,000	82,424,638.73	0.15
BPCE SA 150523 OISEST 0.2	EUR	115,000,000	115,914,936.17	0.22
BPCE SA 200224 OISEST 0.32	EUR	140,000,000	140,069,692.27	0.27
BPCE SA 240723 OISEST 0.23	EUR	168,500,000	169,819,948.63	0.32
BPCE SA 260523 OISEST 0.19	EUR	50,000,000	50,344,034.89	0.10
BPCE SA 310823 OISEST 0.22	EUR	93,000,000	93,617,997.06	0.18
BRED BANQUE POPULAIRE 130323 OISEST 0.11	EUR	298,000,000	299,362,972.54	0.57
CAIS R OISEST+0.21% 29-05-23	EUR	20,000,000	20,153,592.20	0.04
CAISSE CENTRALE DU 220523 OISEST 0.18	EUR	80,000,000	80,559,648.60	0.15
CA OISEST+0.15% 11-04-23	EUR	100,000,000	100,708,343.75	0.19
CA OISEST+0.25% 21-07-23	EUR	215,000,000	216,748,564.19	0.41
CA OISEST+0.28% 06-10-23	EUR	148,500,000	149,651,421.36	0.29

## Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
CA OISEST+0.3% 04-08-23	EUR	200,000,000	201,795,300.00	0.38
CA OISEST+0.3% 11-08-23	EUR	220,000,000	221,966,880.55	0.42
CIC OISEST+0.1% 07-03-23	EUR	267,000,000	268,613,948.69	0.51
CRCA A OISEST+0.3% 26-10-23	EUR	20,000,000	20,146,747.46	0.04
CRCAM AQUITAINE 180723 OISEST 0.21	EUR	20,000,000	20,121,143.37	0.04
CRCAM AQUITAINE 220823 OISEST 0.3	EUR	30,000,000	30,266,098.15	0.06
CRCAM SUD RHONE ALPES 150523 OISEST 0.14	EUR	20,000,000	20,091,862.31	0.04
CRCA N OISEST+0.27% 28-07-23	EUR	71,000,000	71,577,511.34	0.13
CRCA N OISEST+0.3% 06-10-23	EUR	50,000,000	50,400,454.54	0.09
CRCA N OISEST+0.3% 29-09-23	EUR	17,000,000	17,140,337.76	0.03
CREDIT AGRICOLE SA 090623 OISEST 0.15	EUR	240,000,000	240,777,431.33	0.45
CREDIT AGRICOLE SA 091023 OISEST 0.28	EUR	240,000,000	240,865,186.00	0.46
CREDIT AGRICOLE SA 091123 OISEST 0.31	EUR	235,000,000	235,858,242.20	0.45
CREDIT AGRICOLE SA 150923 OISEST 0.28	EUR	172,000,000	173,450,270.56	0.33
CREDIT AGRICOLE SA 220323 OISEST 0.11	EUR	90,000,000	90,377,027.33	0.17
CREDIT AGRICOLE SA 220923 OISEST 0.28	EUR	134,000,000	134,641,442.48	0.26
CREDIT AGRICOLE SA 221223 OISEST 0.34	EUR	445,000,000	447,113,653.95	0.85
CREDIT AGRICOLE SA 280623 OISEST 0.2	EUR	195,000,000	196,336,967.34	0.37
CREDIT INDUSTRIEL ET COMMERCIAL 140823 OISEST 0.21	EUR	34,500,000	34,714,962.69	0.06
CREDIT INDUSTRIEL ET COMMERCIAL 180923 O	EUR	215,000,000	216,322,512.60	0.41
CREDIT INDUSTRIEL ET COMMERCIAL 180923 OISEST 0.24	EUR	119,500,000	120,246,017.09	0.23
CREDIT INDUSTRIEL ET COMMERCIAL 290523 OISEST 0.18	EUR	120,500,000	121,322,309.54	0.23
CREDIT LYONNAIS 020523 OISEST 0.15	EUR	90,000,000	90,585,216.08	0.17
CREDIT LYONNAIS 150923 OISEST 0.29	EUR	88,000,000	88,750,921.11	0.17
CREDIT LYONNAIS 200323 OISEST 0.11	EUR	341,000,000	342,461,123.99	0.65
CREDIT MUTUEL ARKEA 150523 OISEST 0.2	EUR	50,000,000	50,399,637.75	0.09
CRED L OISEST+0.23% 10-07-23	EUR	135,000,000	136,012,117.28	0.26
CRED L OISEST+0.29% 05-10-23	EUR	80,000,000	80,633,018.38	0.15
CRED M OISEST+0.2% 10-07-23	EUR	34,000,000	34,249,593.57	0.07
CRED M OISEST+0.27% 10-10-23	EUR	56,000,000	56,427,816.57	0.10
EDF ZCP 24-04-23	EUR	200,000,000	199,151,664.02	0.38
ELECTRICITE DE FRANCE EDF 080323 FIX 2.51	EUR	290,000,000	289,852,772.50	0.55
ELECTRICITE DE FRANCE EDF 130423 FIX 2.4	EUR	180,000,000	179,399,671.13	0.34
ELECTRICITE DE FRANCE EDF 140323 FIX 2.2	EUR	63,000,000	62,940,705.66	0.12
ELECTRICITE DE FRANCE EDF 140323 FIX 2.5	EUR	294,000,000	293,723,293.08	0.56
ELECTRICITE DE FRANCE EDF 260523 FIX 2.7	EUR	200,000,000	198,602,545.03	0.38
ENGIE SA 020523 OISEST 0.1	EUR	70,000,000	70,125,045.22	0.13
ENGIE SA 060323 OISEST 0.08	EUR	60,000,000	60,092,617.59	0.11
ENGIE SA 090323 OISEST 0.08	EUR	90,000,000	90,121,761.00	0.17
FINA E3R+0.22% 07-02-24	EUR	40,000,000	40,059,588.89	0.08
ITM ENTREPRISES 050523 FIX 3.04	EUR	21,000,000	20,880,758.24	0.04
ITM ENTREPRISES 190423 FIX 2.83	EUR	21,000,000	20,911,304.18	0.04
LA BANQUE POSTALE 201223 OISEST 0.27	EUR	112,000,000	112,342,165.60	0.22
LA BANQUE POSTALE 240423 OISEST 0.1	EUR	170,000,000	170,524,366.42	0.33

# UCITS AMUNDI EURO LIQUIDITY SRI

## Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
LIXX E3R+0.22% 07-02-24	EUR	40,000,000	40,059,588.89	0.08
NATI OISEST+0.18% 08-05-23	EUR	180,000,000	181,194,062.30	0.34
NATI OISEST+0.22% 07-08-23	EUR	305,000,000	307,270,255.98	0.59
NATIXIS 120124 OISEST 0.33	EUR	315,000,000	316,054,022.02	0.60
NATIXIS 131223 OISEST 0.32	EUR	354,000,000	355,199,537.46	0.67
NATIXIS 170723 OISEST 0.2	EUR	124,000,000	124,741,950.83	0.24
SEB SA 220323 FIX 1.95	EUR	20,000,000	19,970,160.92	0.04
SG OISEST+0.28% 14-08-23	EUR	220,000,000	221,935,515.39	0.42
SG OISEST+0.3% 07-11-23	EUR	175,000,000	176,264,736.96	0.34
SG OISEST+0.3% 10-11-23	EUR	186,000,000	187,343,800.56	0.35
SG OISEST+0.3% 31-10-23	EUR	123,000,000	124,012,886.55	0.23
SOCIETE GENERALE SA 071223 OISEST 0.32	EUR	205,000,000	206,213,522.10	0.40
SOCIETE GENERALE SA 080324 OISEST 0.38	EUR	289,000,000	289,625,748.74	0.55
SOCIETE GENERALE SA 151223 OISEST 0.25	EUR	87,000,000	87,048,180.94	0.16
SOCIETE GENERALE SA 220324 OISEST 0.38	EUR	224,000,000	224,102,309.33	0.42
SOCIETE GENERALE SA 231123 OISEST 0.32	EUR	190,000,000	191,259,694.90	0.36
SOCIETE GENERALE SA 300623 OISEST 0.2	EUR	90,000,000	90,622,414.93	0.18
SOCIETE GENERALE SA 310124 OISEST 0.37	EUR	213,000,000	213,622,256.13	0.41
SOCIETE GENERALE SA 310523 OISEST 0.22	EUR	235,000,000	236,942,482.71	0.45
SOCIETE GENERALE SA 311023 OISEST 0.25	EUR	122,000,000	122,265,431.24	0.23
VEOLIA ENVIRONNEMENT 270323 FIX 2.54	EUR	50,000,000	49,906,181.21	0.09
VINCI SA 200323 FIX 1.78	EUR	54,000,000	53,936,570.08	0.11
<b>TOTAL FRANCE</b>			<b>16,672,997,866.72</b>	<b>31.67</b>
<b>GERMANY</b>				
AAREAL BANK AG 060423 FIX 2.45	EUR	100,000,000	99,729,605.37	0.19
AAREAL BANK AG 060423 FIX 2.45	EUR	120,000,000	119,675,526.45	0.23
RWE AG 010323 FIX 2.985	EUR	175,000,000	175,000,000.00	0.33
VOLKSWAGEN FINANCIAL SERVICES AG 160523	EUR	103,000,000	102,266,660.77	0.19
VOLKSWAGEN FINANCIAL SERVICES AG 160623	EUR	130,000,000	128,639,508.45	0.24
<b>TOTAL GERMANY</b>			<b>625,311,301.04</b>	<b>1.18</b>
<b>IRELAND</b>				
BANK OF AMERICA EUROPE DAC 130723 FIX 2.	EUR	80,000,000	79,083,388.60	0.15
BANK OF AMERICA EUROPE DAC 180523 FIX 2.	EUR	40,000,000	39,758,708.16	0.08
BARCLAYS BANK PLC 020523 OISEST 0.22	EUR	70,000,000	70,568,980.22	0.14
BARCLAYS BANK PLC 170523 OISEST 0.22	EUR	101,000,000	101,635,537.39	0.19
INTESA SANPAOLO BANK IRELAND PLC 090323	EUR	90,000,000	89,950,904.51	0.17
INTESA SANPAOLO BANK IRELAND PLC 110423	EUR	206,000,000	205,358,352.29	0.39
INTESA SANPAOLO BANK IRELAND PLC 130623	EUR	218,000,000	216,053,557.39	0.41
INTESA SANPAOLO BANK IRELAND PLC 170423	EUR	68,000,000	67,754,113.32	0.13
JOHNSON CONTROLS INTERNATIONAL PLC 040523 FIX 2.35	EUR	100,000,000	99,495,370.10	0.18
JOHNSON CONTROLS INTERNATIONAL PLC 240523 FIX 2.55	EUR	64,000,000	63,539,762.16	0.12
<b>TOTAL IRELAND</b>			<b>1,033,198,674.14</b>	<b>1.96</b>
<b>ITALY</b>				
CASSA DEPOSITI E PRESTITI SPA 050523 FIX 2.89	EUR	100,000,000	99,465,574.83	0.19

# UCITS AMUNDI EURO LIQUIDITY SRI

## Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
CASSA DEPOSITI E PRESTITI SPA 240323 FIX	EUR	66,000,000	65,868,954.92	0.13
CASSA DEPOSITI E PRESTITI SPA 310523 FIX 3.025	EUR	100,000,000	99,240,638.23	0.19
ENI SPA 160323 FIX 2.5	EUR	10,000,000	9,989,727.47	0.02
UNICREDIT SPA-LONDON BRANCH 100823 FIX 3.21	EUR	185,000,000	182,234,417.83	0.34
UNICREDIT ZCP 06-04-23	EUR	175,000,000	174,530,238.35	0.33
UNICREDIT ZCP 07-03-23	EUR	398,000,000	397,833,692.26	0.75
UNICREDIT ZCP 16-03-23	EUR	294,000,000	293,692,828.77	0.56
<b>TOTAL ITALY</b>			<b>1,322,856,072.66</b>	<b>2.51</b>
<b>LUXEMBOURG</b>				
INTESA SANPAOLO 080823 FIX 3.235	EUR	302,000,000	297,529,280.25	0.57
INTESA SANPAOLO 090323 FIX 2.075	EUR	100,000,000	99,945,449.46	0.19
INTESA SANPAOLO 100723 FIX 3.105	EUR	180,000,000	177,894,595.72	0.34
INTESA SANPAOLO 160523 FIX 2.455	EUR	80,000,000	79,503,690.44	0.15
INTESA SANPAOLO 170423 FIX 2.305	EUR	26,000,000	25,905,984.51	0.05
INTESA SANPAOLO BANK LUXEMBOURG SA 120523 FIX 2.47	EUR	75,000,000	74,562,705.64	0.14
INTESA SANPAOLO BANK LUXEMBOURG SA 140323 FIX 1.91	EUR	197,000,000	196,825,096.85	0.37
INTESA SANPAOLO BANK LUXEMBOURG SA 170423 FIX 2.56	EUR	36,000,000	35,869,824.70	0.07
MEDI INTL LUX ZCP 31-05-23	EUR	110,000,000	109,176,560.99	0.21
MEDIOBANCA INTERNATIONAL 310723 FIX 3.205	EUR	88,000,000	86,799,398.99	0.16
<b>TOTAL LUXEMBOURG</b>			<b>1,184,012,587.55</b>	<b>2.25</b>
<b>NETHERLANDS</b>				
ABN AMRO BK ZCP 22-01-24	EUR	111,000,000	107,439,031.39	0.21
AKZO NOBEL NV 110423 FIX 2.48	EUR	75,000,000	74,756,256.46	0.14
AKZO NOBEL NV 170423 FIX 2.45	EUR	60,000,000	59,774,713.39	0.11
AVERY DENNISON 020323 FIX 2.2	EUR	19,000,000	18,998,647.27	0.04
ENEL FINANCE INTERNATIONAL NV 050423 FIX	EUR	200,000,000	199,452,752.94	0.38
ENEL FINANCE INTERNATIONAL NV 150323 FIX	EUR	50,000,000	49,949,321.42	0.09
ENEL FINANCE INTERNATIONAL NV 220523 FIX 2.95	EUR	110,000,000	109,254,136.82	0.21
ENEL FINANCE INTERNATIONAL NV 290323 FIX	EUR	30,000,000	29,934,944.73	0.06
ENEL FINANCE INTERNATIONAL NV 290323 FIX 2.46	EUR	60,000,000	59,869,889.47	0.11
ING BANK N.V. 011223 FIX 2.87	EUR	56,000,000	54,504,186.72	0.10
ING BANK N.V. 101123 FIX 2.89	EUR	36,300,000	35,429,186.60	0.07
ING BANK N.V. 110523 FIX 2.35	EUR	36,300,000	36,109,338.88	0.07
ING BANK N.V. 210723 FIX 1.16	EUR	20,000,000	19,762,353.15	0.04
ING BANK N.V. 260124 FIX 3.365	EUR	147,000,000	142,131,952.86	0.26
ING BANK N.V. 271023 OISEST 0.31	EUR	30,000,000	30,254,165.03	0.06
ING BA OISEST+0.14% 14-04-23	EUR	102,000,000	102,721,004.51	0.20
TELEFONICA EUROPE BV 120423 FIX 2.43	EUR	150,000,000	149,532,126.36	0.28
THERMO FISHER SCIENTIFIC (IVGN) BV 220523 FIX 2.57	EUR	60,000,000	59,602,037.99	0.12
THERMO FISHER SCIENTIFIC (IVGN) BV 240523 FIX 2.57	EUR	60,000,000	59,592,575.23	0.11
<b>TOTAL NETHERLANDS</b>			<b>1,399,068,621.22</b>	<b>2.66</b>
<b>NORWAY</b>				
DNB BANK ASA 010823 FIX 2.34	EUR	130,000,000	128,307,636.55	0.24
DNB BANK ASA 020823 FIX 1.05	EUR	200,000,000	197,375,631.81	0.38

## Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
DNB BANK ASA 070623 FIX 2.45	EUR	200,000,000	198,477,158.74	0.38
DNB BANK ASA 171123 FIX 2.88	EUR	150,000,000	146,387,808.80	0.27
<b>TOTAL NORWAY</b>			<b>670,548,235.90</b>	<b>1.27</b>
<b>SPAIN</b>				
BANCO SANTANDER SA 100823 FIX 2.95	EUR	178,000,000	175,460,159.85	0.34
ENDESA SA 100323 FIX 2.575	EUR	60,000,000	59,959,628.11	0.11
ENDESA SA 100523 FIX 2.795	EUR	60,000,000	59,662,862.40	0.11
ENDESA SA 130323 FIX 2.595	EUR	75,000,000	74,933,146.07	0.14
ENDE ZCP 21-04-23	EUR	128,000,000	127,485,834.65	0.25
ENDE ZCP 24-03-23	EUR	128,000,000	127,779,403.26	0.24
<b>TOTAL SPAIN</b>			<b>625,281,034.34</b>	<b>1.19</b>
<b>SWEDEN</b>				
ESSITY AB 060423 FIX 2.44	EUR	30,000,000	29,916,649.90	0.06
SKANDINAVISKA ENSKILDA BANKEN AB 201023	EUR	100,000,000	97,877,330.81	0.18
SKANDINAVISKA ENSKILDA BANKEN AB 280423	EUR	200,000,000	199,153,223.73	0.38
SVEN HAND AB ZCP 19-01-24	EUR	80,000,000	77,462,445.00	0.14
SVENSKA HANDELSBANKEN AB 131023 FIX 2.68	EUR	300,000,000	293,696,547.64	0.56
SVENSKA HANDELSBANKEN AB 180124 FIX 3.295	EUR	70,000,000	67,787,778.44	0.13
SVENSKA HANDELSBANKEN AB 260423 FIX 2.085	EUR	150,000,000	149,406,259.10	0.29
SVENSKA HANDELSBANKEN AB 280423 FIX 2.1	EUR	90,000,000	89,629,648.80	0.17
SVENSKA HANDELSBANKEN AB 290923 FIX 2.6	EUR	150,000,000	147,088,120.77	0.28
SWEDBANK AB 120623 FIX 2.465	EUR	150,000,000	148,765,500.32	0.28
SWEDBANK AB 260723 FIX 2.43	EUR	150,000,000	148,116,205.03	0.28
SWEDBANK AB 280423 FIX 2.22	EUR	200,000,000	199,149,837.09	0.38
<b>TOTAL SWEDEN</b>			<b>1,648,049,546.63</b>	<b>3.13</b>
<b>UNITED KINGDOM</b>				
AMCOR UK FINANCE PLC 150323 FIX 2.22	EUR	50,000,000	49,950,153.91	0.09
AMCOR UK FINANCE PLC 210323 FIX 2.28	EUR	28,000,000	27,960,493.38	0.06
BARC B OISEST+0.22% 10-05-23	EUR	370,000,000	372,435,693.86	0.70
BARCLAYS BANK PLC 010623 OISEST 0.22	EUR	105,000,000	105,597,837.05	0.20
BARCLAYS BANK PLC 110423 OISEST 0.22	EUR	126,000,000	126,815,374.11	0.25
BARCLAYS BANK PLC 250723 OISEST 0.21	EUR	135,000,000	135,376,608.94	0.25
LLOY B OISEST+0.17% 06-04-23	EUR	142,000,000	143,014,068.54	0.27
LLOY B OISEST+0.17% 27-03-23	EUR	32,000,000	32,235,301.15	0.07
LLOYDS BANK CORPORATE MARKETS PLC 170423	EUR	104,000,000	103,623,574.07	0.19
MIZUHO BANK LTD (GB) 100323 FIX 2.215	EUR	400,000,000	399,752,086.60	0.76
MIZUHO BANK LTD (GB) 150323 FIX 2.255	EUR	200,000,000	199,824,153.63	0.38
NORD BKP LOND BRAN ZCP 04-10-23	EUR	151,500,000	148,535,391.53	0.28
NORD BKP LOND BRAN ZCP 17-01-24	EUR	250,000,000	242,225,404.32	0.46
ROYA BANK OF CANA ZCP 24-11-23	EUR	200,000,000	194,788,517.97	0.37
SSE PLC. 110423 FIX 2.48	EUR	62,000,000	61,800,960.79	0.12
SSE PLC. 150323 FIX 2.32	EUR	111,000,000	110,885,869.49	0.21
THE TORONTO-DOM 111023 FIX 2.66	EUR	150,000,000	146,920,925.70	0.28
TORONTO DOMINION BANK, THE 250523 FIX 2.	EUR	43,000,000	43,256,773.03	0.08

# UCITS AMUNDI EURO LIQUIDITY SRI

## Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
TORONTO DOMINION BANK, THE 250523 FIX 2.	EUR	5,000,000	5,029,857.33	0.01
<b>TOTAL UNITED KINGDOM</b>			<b>2,650,029,045.40</b>	<b>5.03</b>
<b>UNITED STATES OF AMERICA</b>				
FISERV INC 160323 FIX 2.29	EUR	30,000,000	29,969,206.11	0.06
FISERV INC 160323 FIX 2.35	EUR	22,000,000	21,977,417.81	0.04
FISERV INC 230323 FIX 2.35	EUR	81,000,000	80,875,273.45	0.15
NATIONAL GRID E 230323 FIX 2.56	EUR	55,000,000	54,914,953.95	0.11
<b>TOTAL UNITED STATES OF AMERICA</b>			<b>187,736,851.32</b>	<b>0.36</b>
<b>TOTAL Credit instruments traded in a regulated market or equivalent</b>			<b>30,223,655,575.03</b>	<b>57.39</b>
<b>TOTAL Credit instruments</b>			<b>31,738,028,161.62</b>	<b>60.27</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	131,107.645	1,295,606,324.76	2.46
AMUNDI EURO LIQUIDITY SHORT TERM GOVIES - I C	EUR	324.849	75,308,637.30	0.15
AMUNDI EURO LIQUIDITY SHORT TERM SRI PART Z C	EUR	3,005.401	300,966,049.47	0.58
BFT AUREUS ISR I2 C	EUR	91,542.868	904,495,123.91	1.71
CPR MONETAIRE ISR Z FCP	EUR	0.209	4,194.41	
SG MONETAIRE PLUS I2	EUR	4,071.749	402,342,830.46	0.76
<b>TOTAL FRANCE</b>			<b>2,978,723,160.31</b>	<b>5.66</b>
<b>TOTAL General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries</b>			<b>2,978,723,160.31</b>	<b>5.66</b>
<b>TOTAL Collective investment undertakings</b>			<b>2,978,723,160.31</b>	<b>5.66</b>
<b>Securities purchased under agreement to resell</b>				
<b>ITALY</b>				
BTPSH 0 11/01/27	EUR	174,000,000	146,281,800.00	0.27
INFRASTRUCTURE 5.125%04-24	EUR	100,000,000	105,050,000.00	0.20
ITAL BUON ORDI DEL ZCP 28-04-23	EUR	150,000,000	149,775,000.00	0.29
ITALIE 5.75% 02-33	EUR	189,199,000	209,999,999.96	0.40
ITALY BUONI POLIENNALI DEL TESORO 0.0% 01-08-26	EUR	37,000,000	33,004,000.00	0.06
ITALY BUONI POLIENNALI DEL TESORO 1.6% 22-11-28	EUR	122,246,000	124,201,936.00	0.23
ITALY BUONI POLIENNALI DEL TESORO 4.4% 01-05-33	EUR	5,800,000	6,000,100.00	0.01
ITALY GOVERNMENT INTL BOND 1.448% 17-04-27	EUR	168,500,000	156,485,950.00	0.30
ITALY GOVERNMENT INTL BOND 1.666% 06-05-28	EUR	58,148,233.5	58,148,233.50	0.11
ITALY GOVERNMENT INTL BOND 1.771% 05-03-29	EUR	1,500,000	1,326,750.00	0.01
ITALY GOVERNMENT INTL BOND 1.862% 02-02-28	EUR	22,500,000	20,506,500.00	0.04
ITALY GOVERNMENT INTL BOND 1.913% 18-05-29	EUR	173,764,500	173,764,500.00	0.33
ITALY GOVERNMENT INTL BOND 2.0% 05-09-32	EUR	35,000,000	28,189,000.00	0.06
ITALY GOVERNMENT INTL BOND 2.127% 22-05-27	EUR	136,500,000	128,678,550.00	0.24
<b>TOTAL ITALY</b>			<b>1,341,412,319.46</b>	<b>2.55</b>
<b>PORTUGAL</b>				
PORTUGAL OBRIGACOES DO TESOURO OT 2.25% 18-04-34	EUR	74,725,274	67,999,999.34	0.12
<b>TOTAL PORTUGAL</b>			<b>67,999,999.34</b>	<b>0.12</b>

## Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
<b>SPAIN</b>				
SPAIN GOVERNMENT BOND 1.85% 30-07-35	EUR	42,352,000	35,999,200.00	0.07
<b>TOTAL SPAIN</b>			<b>35,999,200.00</b>	<b>0.07</b>
<b>TOTAL Securities purchased under agreement to resell</b>			<b>1,445,411,518.80</b>	<b>2.74</b>
<b>Compensations for securities taken in repo</b>			<b>785,934.04</b>	
<b>Hedges</b>				
<b>Other hedges</b>				
<b>Interest rate swaps</b>				
OISEST/0.0/FIX/0.727	EUR	197,898,972	2,489,508.43	0.01
OISEST/0.0/FIX/0.865	EUR	19,768,141	196,119.33	
OISEST/0.0/FIX/0.904	EUR	212,443,828	2,096,959.58	
OISEST/0.0/FIX/1.223	EUR	129,072,008	153,070.59	
OISEST/0.0/FIX/1.237	EUR	297,903,093	291,259.78	0.01
OISEST/0.0/FIX/1.331	EUR	99,107,454	187,923.95	
OISEST/0.0/FIX/1.41	EUR	98,932,599	260,619.98	
OISEST/0.0/FIX/1.582	EUR	53,518,393	-725.20	
OISEST/0.0/FIX/1.648	EUR	19,805,820	-4,082.66	
OISEST/0.0/FIX/1.729	EUR	195,434,299	-24,228.35	
OISEST/0.0/FIX/1.738	EUR	59,334,139	-12.42	
OISEST/0.0/FIX/1.889	EUR	395,318,423	-70,649.79	
OISEST/0.0/FIX/1.924	EUR	89,381,776	-21,477.88	
OISEST/0.0/FIX/1.924	EUR	99,313,084	-23,864.30	
OISEST/0.0/FIX/1.925	EUR	102,884,305	-4,032.45	
OISEST/0.0/FIX/2.003	EUR	89,054,537	23,491.35	
OISEST/0.0/FIX/2.003	EUR	148,416,804	39,150.29	
OISEST/0.0/FIX/2.003	EUR	148,435,367	19,995.40	
OISEST/0.0/FIX/2.007	EUR	197,816,436	70,393.78	
OISEST/0.0/FIX/2.011	EUR	197,790,134	44,185.93	
OISEST/0.0/FIX/2.063	EUR	62,653,058	-1,393.52	
OISEST/0.0/FIX/2.069	EUR	49,724,031	-419.31	
OISEST/0.0/FIX/2.072	EUR	49,705,494	-791.89	
OISEST/0.0/FIX/2.074	EUR	204,044,488	-33,807.56	
OISEST/0.0/FIX/2.075	EUR	110,359,912	-2,723.72	
OISEST/0.0/FIX/2.077	EUR	292,415,110	-265.71	
OISEST/0.0/FIX/2.081	EUR	84,993,354	441,450.97	
OISEST/0.0/FIX/2.082	EUR	65,503,212	-12,749.67	
OISEST/0.0/FIX/2.084	EUR	18,931,740	203.90	
OISEST/0.0/FIX/2.094	EUR	98,832,269	19,498.47	
OISEST/0.0/FIX/2.11	EUR	154,500,000	8,395.16	
OISEST/0.0/FIX/2.111	EUR	27,841,304	1,443.25	
OISEST/0.0/FIX/2.113	EUR	25,749,401	-1,790.27	
OISEST/0.0/FIX/2.113	EUR	67,344,587	-4,682.24	
OISEST/0.0/FIX/2.115	EUR	173,707,519	26,112.24	
OISEST/0.0/FIX/2.119	EUR	146,352,330	705,305.21	

## Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
OISEST/0.0/FIX/2.143	EUR	201,000,000	6,032.24	
OISEST/0.0/FIX/2.154	EUR	199,278,225	1,130.92	
OISEST/0.0/FIX/2.154	EUR	398,553,196	2,261.82	
OISEST/0.0/FIX/2.154	EUR	49,819,556	282.73	
OISEST/0.0/FIX/2.156	EUR	31,879,830	102.55	
OISEST/0.0/FIX/2.162	EUR	127,741,529	355,255.16	
OISEST/0.0/FIX/2.183	EUR	199,226,282	790.45	
OISEST/0.0/FIX/2.187	EUR	29,880,254	63.52	
OISEST/0.0/FIX/2.2	EUR	35,876,113	-272.71	
OISEST/0.0/FIX/2.21	EUR	110,727,056	428,151.39	
OISEST/0.0/FIX/2.214	EUR	79,024,584	12,927.52	
OISEST/0.0/FIX/2.216	EUR	39,525,051	9,962.50	
OISEST/0.0/FIX/2.22	EUR	74,113,904	272,885.22	
OISEST/0.0/FIX/2.225	EUR	21,919,870	-32.08	
OISEST/0.0/FIX/2.25	EUR	63,189,853	24,211.44	
OISEST/0.0/FIX/2.251	EUR	37,844,365	683.10	
OISEST/0.0/FIX/2.251	EUR	42,823,886	772.97	
OISEST/0.0/FIX/2.254	EUR	59,242,957	18,268.26	
OISEST/0.0/FIX/2.256	EUR	59,234,606	20,914.54	
OISEST/0.0/FIX/2.258	EUR	73,626,312	243,051.96	
OISEST/0.0/FIX/2.27	EUR	198,752,826	13,513.64	
OISEST/0.0/FIX/2.277	EUR	74,230,946	27,879.88	
OISEST/0.0/FIX/2.279	EUR	147,285,889	202,166.57	
OISEST/0.0/FIX/2.292	EUR	127,491,221	2,598.96	
OISEST/0.0/FIX/2.295	EUR	29,824,137	1,866.04	
OISEST/0.0/FIX/2.303	EUR	99,411,401	4,300.14	
OISEST/0.0/FIX/2.306	EUR	29,861,806	1,766.34	
OISEST/0.0/FIX/2.306	EUR	113,028,603	266,618.16	
OISEST/0.0/FIX/2.309	EUR	119,309,825	6,106.51	
OISEST/0.0/FIX/2.32	EUR	146,157,677	336,568.42	0.01
OISEST/0.0/FIX/2.326	EUR	59,734,678	3,363.33	
OISEST/0.0/FIX/2.327	EUR	98,776,542	68,617.77	
OISEST/0.0/FIX/2.338	EUR	74,532,762	2,739.09	
OISEST/0.0/FIX/2.340	EUR	61,617,968	2,620.11	
OISEST/0.0/FIX/2.344	EUR	148,069,462	110,614.13	
OISEST/0.0/FIX/2.345	EUR	98,776,542	59,915.82	
OISEST/0.0/FIX/2.35	EUR	149,094,252	6,679.66	
OISEST/0.0/FIX/2.359	EUR	27,383,074	1,216.05	
OISEST/0.0/FIX/2.359	EUR	20,910,711	928.62	
OISEST/0.0/FIX/2.366	EUR	148,153,716	113,964.39	
OISEST/0.0/FIX/2.366	EUR	178,895,321	5,567.62	
OISEST/0.0/FIX/2.373	EUR	146,060,820	400,876.89	
OISEST/0.0/FIX/2.378	EUR	128,252,594	118,960.88	
OISEST/0.0/FIX/2.388	EUR	74,857,936	-216.80	



## Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
OISEST/0.0/FIX/2.396	EUR	127,500,000	6,405.77	
OISEST/0.0/FIX/2.396	EUR	59,630,703	2,995.93	
OISEST/0.0/FIX/2.401	EUR	35,771,065	1,836.80	
OISEST/0.0/FIX/2.402	EUR	100,000,000	4,885.33	
OISEST/0.0/FIX/2.405	EUR	9,980,593	-37.22	
OISEST/0.0/FIX/2.407	EUR	59,827,828	469.92	
OISEST/0.0/FIX/2.407	EUR	292,085,141	766,386.36	
OISEST/0.0/FIX/2.427	EUR	20,852,468	872.52	
OISEST/0.0/FIX/2.457	EUR	44,000,000	2,317.64	
OISEST/0.0/FIX/2.464	EUR	127,192,507	6,653.91	
OISEST/0.0/FIX/2.469	EUR	198,701,622	12,783.62	
OISEST/0.0/FIX/2.486	EUR	145,870,251	525,716.52	
OISEST/0.0/FIX/2.487	EUR	5,012,030	841.33	
OISEST/0.0/FIX/2.487	EUR	43,106,926	7,236.09	
OISEST/0.0/FIX/2.49	EUR	49,901,416	2,009.72	
OISEST/0.0/FIX/2.501	EUR	97,237,272	222,095.67	
OISEST/0.0/FIX/2.501	EUR	39,868,058	1,247.47	
OISEST/0.0/FIX/2.511	EUR	215,000,000	13,773.84	
OISEST/0.0/FIX/2.516	EUR	126,000,000	6,501.40	
OISEST/0.0/FIX/2.52	EUR	102,084,641	15,556.15	
OISEST/0.0/FIX/2.524	EUR	91,177,879	15,758.09	
OISEST/0.0/FIX/2.548	EUR	115,000,000	6,345.75	
OISEST/0.0/FIX/2.574	EUR	145,755,597	530,804.84	
OISEST/0.0/FIX/2.575	EUR	126,000,000	7,400.15	
OISEST/0.0/FIX/2.575	EUR	49,766,594	-125.75	
OISEST/0.0/FIX/2.58	EUR	49,769,855	-317.16	
OISEST/0.0/FIX/2.588	EUR	108,888,565	29,717.02	
OISEST/0.0/FIX/2.59	EUR	35,269,389	106,639.46	
OISEST/0.0/FIX/2.59	EUR	54,446,078	250,900.58	
OISEST/0.0/FIX/2.595	EUR	194,153,551	750,116.57	
OISEST/0.0/FIX/2.63	EUR	215,442,636	49,216.67	
OISEST/0.0/FIX/2.631	EUR	198,182,092	33,376.09	
OISEST/0.0/FIX/2.637	EUR	20,846,845	1,260.32	
OISEST/0.0/FIX/2.659	EUR	12,415,591	810.29	
OISEST/0.0/FIX/2.659	EUR	28,804,878	1,879.91	
OISEST/0.0/FIX/2.666	EUR	49,200,000	2,720.94	
OISEST/0.0/FIX/2.668	EUR	99,310,098	6,216.37	
OISEST/0.0/FIX/2.674	EUR	59,588,253	4,027.13	
OISEST/0.0/FIX/2.707	EUR	99,425,321	3,373.40	
OISEST/0.0/FIX/2.724	EUR	64,000,000	3,042.03	
OISEST/0.0/FIX/2.735	EUR	78,859,494	35,394.12	
OISEST/0.0/FIX/2.741	EUR	83,728,673	29,286.34	
OISEST/0.0/FIX/2.768	EUR	29,575,736	13,513.69	
OISEST/0.0/FIX/2.8	EUR	109,203,572	1,814.06	

## Securities portfolio on 28/02/2023 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
OISEST/0.0/FIX/2.803	EUR	174,960,546	99,979.32	
OISEST/0.0/FIX/2.819	EUR	124,500,000	2,115.50	
OISEST/0.0/FIX/2.834	EUR	99,183,253	3,983.15	
OISEST/0.0/FIX/2.837	EUR	61,700,000	1,973.66	
OISEST/0.0/FIX/2.850	EUR	119,000,000	4,236.99	
OISEST/0.0/FIX/2.904	EUR	177,685,863	39,590.61	
OISEST/0.0/FIX/2.975	EUR	86,680,399	24,646.34	
OISEST/0.0/FIX/2.983	EUR	297,192,904	109,929.35	
OISEST/0.0/FIX/2.999	EUR	107,397,904	355,672.14	
OISEST/0.0/FIX/3.0	EUR	67,743,064	215,278.77	
OISEST/0.0/FIX/3.0	EUR	182,061,676	62,120.23	
OISEST/0.0/FIX/3.004	EUR	77,416,857	246,746.26	
OISEST/0.0/FIX/3.073	EUR	241,742,090	565,921.01	
OISEST/0.0/FIX/3.079	EUR	143,123,157	297,543.16	
OISEST/0.0/FIX/3.08	EUR	142,163,059	401,302.23	
OISEST/0.0/FIX/3.13	EUR	29,503,078	3,796.62	
OISEST/0.0/FIX/3.134	EUR	141,407,656	164,101.21	
<b>TOTAL Interest rate swaps</b>			<b>16,106,722.60</b>	<b>0.03</b>
<b>TOTAL Other hedges</b>			<b>16,106,722.60</b>	<b>0.03</b>
<b>TOTAL Hedges</b>			<b>16,106,722.60</b>	<b>0.03</b>
<b>Receivables</b>			<b>15,436,312.15</b>	<b>0.03</b>
<b>Debts</b>			<b>-47,627,425.88</b>	<b>-0.09</b>
<b>Financial accounts</b>			<b>10,429,825,778.50</b>	<b>19.81</b>
<b>Net assets</b>			<b>52,653,878,331.55</b>	<b>100.00</b>

Amundi Asset Management, French "société par actions simplifiée"-SAS. 1 143 615 555 € capital amount.  
Licensed by the French Market Regulator (AMF) as a portfolio management company reg N° GP 04 000 036.  
437 574 452 RCS Paris. Registered Office social : 91-93, boulevard Pasteur 75 015 Paris France - [amundi.com](http://amundi.com) -  
[www.amundi.com](http://www.amundi.com)

**Amundi**  
ASSET MANAGEMENT