

SEMI-ANNUAL  
REPORT  
SEPTEMBER 2022

## AMUNDI EURO LIQUIDITY-RATED SRI

UCITS

Fund manager

**Amundi Asset Management**

Delegated fund accountant

**CACEIS Fund Administration France**

Custodian

**CACEIS BANK**

Auditors

**PRICEWATERHOUSECOOPERS AUDIT**

# UCITS AMUNDI EURO LIQUIDITY-RATED SRI

## 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 | 19,327,686,927.00           |
| b) Cash at banks and liquidities  | 4,033,393,961.56            |
| c) Other Assets held by the UCITS   | 1,348,076,008.01            |
| d) Total of Assets held by the UCITS (lines a+b+c)  | 24,709,156,896.57           |
| e) Liabilities  | -25,886,044.60              |
| f) Net Asset Value (lines d+e= net asset of the UCITS)  | 24,683,270,851.97           |

\* 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-RATED SRI DP in EUR | C         | 331,274,525.24      | 446.452                     | 742,015.9955             |
| AMUNDI EURO LIQUIDITY-RATED SRI E in EUR  | C         | 424,557,961.30      | 43,256.483                  | 9,814.8978               |
| AMUNDI EURO LIQUIDITY-RATED SRI I in EUR  | C         | 3,658,246,195.14    | 3,522.721                   | 1,038,471.7368           |
| AMUNDI EURO LIQUIDITY-RATED SRI I2 in EUR | C         | 12,403,441,641.87   | 1,263,694.652               | 9,815.2204               |
| AMUNDI EURO LIQUIDITY-RATED SRI M in EUR  | C         | 369,892,799.11      | 504.066                     | 733,818.1887             |
| AMUNDI EURO LIQUIDITY-RATED SRI P in EUR  | C         | 144,139,112.74      | 1,488,839.172               | 96.8130                  |
| AMUNDI EURO LIQUIDITY-RATED SRI R1 in EUR | C         | 57,570,563.20       | 5,786.009                   | 9,949.9608               |
| AMUNDI EURO LIQUIDITY-RATED SRI Z in EUR  | C         | 3,291,964,983.90    | 3,305.205                   | 995,994.1921             |
| AMUNDI EURO LIQUIDITY-RATED SRI R in EUR  | C         | 287,469,470.14      | 2,938,166.432               | 97.8397                  |
| AMUNDI EURO LIQUIDITY-RATED SRI R2 in EUR | C         | 1,782,126,339.61    | 17,985.646                  | 99,086.0344              |
| AMUNDI EURO LIQUIDITY-RATED SRI S in EUR  | C         | 1,663,603,011.30    | 1,693,343.330               | 982.4369                 |
| AMUNDI EURO LIQUIDITY-RATED SRI U in EUR  | C         | 268,984,248.42      | 13,723.000                  | 19,600.9799              |

## 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.<br>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.              | 61.51                   | 61.44                         |
| 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. | 16.79                   | 16.78                         |
| 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.  | 1.62                    | 1.62                          |

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

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

# UCITS AMUNDI EURO LIQUIDITY-RATED 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      | 19,327,686,927.00 | 78.30                      | 78.22                         |
| TOTAL      |          | 19,327,686,927.00 | 78.30                      | 78.22                         |

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

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

# UCITS AMUNDI EURO LIQUIDITY-RATED 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                   | 31.15                      | 31.12                         |
| UNITED KINGDOM           | 12.54                      | 12.52                         |
| SWEDEN                   | 5.76                       | 5.75                          |
| LUXEMBOURG               | 5.40                       | 5.39                          |
| NETHERLANDS              | 4.16                       | 4.15                          |
| ITALY                    | 4.01                       | 4.00                          |
| IRELAND                  | 2.76                       | 2.76                          |
| FINLAND                  | 2.56                       | 2.56                          |
| UNITED STATES OF AMERICA | 2.27                       | 2.27                          |
| BELGIUM                  | 1.97                       | 1.97                          |
| SPAIN                    | 1.79                       | 1.78                          |
| CANADA                   | 1.58                       | 1.58                          |
| NORWAY                   | 1.11                       | 1.11                          |
| GERMANY                  | 0.56                       | 0.56                          |
| JAPAN                    | 0.41                       | 0.40                          |
| AUSTRIA                  | 0.14                       | 0.14                          |
| DENMARK                  | 0.14                       | 0.14                          |
| TOTAL                    | 78.30                      | 78.22                         |

\* 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 | 1.62                       | 1.62                          |
| 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>1.62</b>                | <b>1.62</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.<br>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               | 25,556,736,860.39     | 25,321,767,922.90 |
| 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. | 3,212,182,010.27      | 4,894,303,561.68  |
| 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.  | 699,999,982.41        | 419,621,476.07    |

# UCITS AMUNDI EURO LIQUIDITY-RATED SRI

## Information on performance fees (In EUR)

|  | 30/09/2022 |
|--|------------|
| <b>Units AMUNDI EURO LIQUIDITY-RATED SRI DP</b>                        |            |
| Provision for variable management fees                                 | 5,722.36   |
| Percentage of provision for variable management fees (1)               | 0.002      |
| Earned variable management fees (due to redemptions)                   | 3,835.94   |
| Percentage of earned variable management fees (due to redemptions) (2) | 0.001      |
| <b>Units AMUNDI EURO LIQUIDITY-RATED SRI E</b>                         |            |
| Provision for variable management fees                                 | 0.02       |
| Percentage of provision for variable management fees (1)               |            |
| Earned variable management fees (due to redemptions)                   | 187.23     |
| Percentage of earned variable management fees (due to redemptions) (2) | 0.00       |
| <b>Units AMUNDI EURO LIQUIDITY-RATED SRI I</b>                         |            |
| Provision for variable management fees                                 | 62,483.15  |
| Percentage of provision for variable management fees (1)               | 0.002      |
| Earned variable management fees (due to redemptions)                   | 72,130.54  |
| Percentage of earned variable management fees (due to redemptions) (2) | 0.002      |
| <b>Units AMUNDI EURO LIQUIDITY-RATED SRI I2</b>                        |            |
| Provision for variable management fees                                 | 339,644.43 |
| Percentage of provision for variable management fees (1)               | 0.003      |
| Earned variable management fees (due to redemptions)                   | 307,203.18 |
| Percentage of earned variable management fees (due to redemptions) (2) | 0.002      |
| <b>Units AMUNDI EURO LIQUIDITY-RATED SRI M</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-RATED SRI P</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-RATED SRI R1</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)

|  | 30/09/2022 |
|--|------------|
| <b>Units AMUNDI EURO LIQUIDITY-RATED SRI Z</b>                         |            |
| Provision for variable management fees                                 | 64,233.30  |
| Percentage of provision for variable management fees (1)               | 0.002      |
| Earned variable management fees (due to redemptions)                   | 58,411.87  |
| Percentage of earned variable management fees (due to redemptions) (2) | 0.002      |
| <b>Units AMUNDI EURO LIQUIDITY-RATED SRI R</b>                         |            |
| Provision for variable management fees                                 |            |
| Percentage of provision for variable management fees (1)               |            |
| Earned variable management fees (due to redemptions)                   | 0.52       |
| Percentage of earned variable management fees (due to redemptions) (2) |            |
| <b>Units AMUNDI EURO LIQUIDITY-RATED SRI R2</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-RATED SRI S</b>                         |            |
| Provision for variable management fees                                 | 34,376.72  |
| Percentage of provision for variable management fees (1)               | 0.002      |
| Earned variable management fees (due to redemptions)                   | 1,213.72   |
| Percentage of earned variable management fees (due to redemptions) (2) | 0.00       |
| <b>Units AMUNDI EURO LIQUIDITY-RATED SRI U</b>                         |            |
| Provision for variable management fees                                 | 1,728.20   |
| Percentage of provision for variable management fees (1)               | 0.001      |
| Earned variable management fees (due to redemptions)                   | 7,958.58   |
| Percentage of earned variable management fees (due to redemptions) (2) | 0.001      |

(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          |  |  |  | 150,000,000.00 |  |
| % of Net Assets |  |  |  | 0.61%          |  |

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

|                                  |  |  |  |                |  |
|----------------------------------|--|--|--|----------------|--|
| SPAIN LETRAS DEL TESORO<br>SPAIN |  |  |  | 149,464,622.10 |  |
|----------------------------------|--|--|--|----------------|--|

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

|  |  |  |  |                |  |
|--|--|--|--|----------------|--|
| BCO SANTANDER CENTRAL HIS<br>MADRID<br>SPAIN |  |  |  | 150,000,000.00 |  |
|--|--|--|--|----------------|--|

### e) Type and quality of collateral

| Type          |  |  |  |  |  |
|---------------|--|--|--|--|--|
| - Equities    |  |  |  |  |  |
| - Bonds       |  |  |  |  |  |
| - UCITS       |  |  |  |  |  |
| - Notes       |  |  |  |  |  |
| - Cash        |  |  |  |  |  |
| <b>Rating</b> |  |  |  |  |  |

| Collateral currency |  |  |  |  |  |
|---------------------|--|--|--|--|--|
| Euro                |  |  |  |  |  |

### f) Settlement and clearing

|                      |   |  |  |   |  |
|----------------------|---|--|--|---|--|
| Tri-party            |   |  |  | X |  |
| Central Counterparty |   |  |  |   |  |
| Bilateral            | X |  |  | X |  |

# UCITS AMUNDI EURO LIQUIDITY-RATED SRI

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

## 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] |  |  |                |  |
| ]3 months - 1 year]  |  |  | 149,464,622.10 |  |
| > 1 year             |  |  |                |  |
| Open                 |  |  |                |  |

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

|                      |  |  |                |  |
|----------------------|--|--|----------------|--|
| < 1 day              |  |  |                |  |
| [1 day - 1 week]     |  |  |                |  |
| ]1 week - 1 month]   |  |  | 150,000,000.00 |  |
| ]1 month - 3 months] |  |  |                |  |
| ]3 months - 1 year]  |  |  |                |  |
| > 1 year             |  |  |                |  |
| Open                 |  |  |                |  |

## 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 |  |  |                |  |
| Securities  |  |  | 149,464,622.10 |  |
| Cash        |  |  |                |  |

## k) Custody of collateral provided by the UCI

|            |  |  |  |  |
|------------|--|--|--|--|
| Securities |  |  |  |  |
| Cash       |  |  |  |  |

# UCITS AMUNDI EURO LIQUIDITY-RATED SRI

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

## I) Breakdown of revenue and expenses

| Incomes         |  |  |  |            |  |
|-----------------|--|--|--|------------|--|
| - UCITS         |  |  |  | 78,130.41  |  |
| - Manager       |  |  |  |            |  |
| - Third parties |  |  |  |            |  |
| Cost            |  |  |  |            |  |
| - UCITS         |  |  |  | 686,006.82 |  |
| - Manager       |  |  |  |            |  |
| - Third parties |  |  |  |            |  |

## e) Type and quality of collateral

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

### i) Reuse of collateral

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

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

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

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

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

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

## I) Breakdown of revenue and expenses

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

## Securities portfolio on 30/09/2022 in EUR

| Name of security  | Currency | Quantity or Nominal | Market value          | % Net Assets |
|---|----------|---------------------|-----------------------|--------------|
| <b>Deposits</b>   |          |                     |                       |              |
| DAT 01/08/23 ESTR 23                                    | EUR      | 60,000,000          | 60,035,916.67         | 0.24         |
| DAT BRED ESTR 7/12/2                                    | EUR      | 386,000,000         | 386,094,237.61        | 1.57         |
| DAT CM ESTR 03/08/23                                    | EUR      | 85,000,000          | 85,050,209.03         | 0.34         |
| DAT CREDI MUT 211022                                    | EUR      | 35,000,000          | 34,870,190.40         | 0.14         |
| DAT CRED MUT 021222                                     | EUR      | 30,000,000          | 29,906,840.00         | 0.12         |
| DAT CRED MUT 131222                                     | EUR      | 30,000,000          | 29,911,152.50         | 0.12         |
| DAT NATX 25/04/23                                       | EUR      | 100,000,000         | 99,913,233.33         | 0.40         |
| DAT SWISSLIFE 27123                                     | EUR      | 50,000,000          | 50,071,775.00         | 0.21         |
| <b>TOTAL Deposits</b>                                   |          |                     | <b>775,853,554.54</b> | <b>3.14</b>  |
| <b>Bonds and similar securities</b>                     |          |                     |                       |              |
| <b>Listed bonds and similar securities</b>              |          |                     |                       |              |
| <b>CANADA</b>   |          |                     |                       |              |
| BANK OF NOVA SCOTIA TORONTO E3R+0.75% 01-02-24          | EUR      | 76,000,000          | 76,646,380.00         | 0.31         |
| CAN IMP BK E3R+0.75% 21-06-23                           | EUR      | 80,000,000          | 80,307,520.00         | 0.33         |
| ROYAL BANK OF CANADA TORONTO E3R+0.75% 31-01-24         | EUR      | 113,000,000         | 113,992,027.00        | 0.46         |
| <b>TOTAL CANADA</b>                                     |          |                     | <b>270,945,927.00</b> | <b>1.10</b>  |
| <b>FRANCE</b>   |          |                     |                       |              |
| VILOGIA STE ANONYME D HLM E3R+0.75% 27-07-23            | EUR      | 75,000,000          | 75,160,114.58         | 0.30         |
| VILOGIA STE ANONYME D HLM E3R+0.8% 21-10-22             | EUR      | 33,000,000          | 33,034,340.17         | 0.14         |
| <b>TOTAL FRANCE</b>                                     |          |                     | <b>108,194,454.75</b> | <b>0.44</b>  |
| <b>GERMANY</b>  |          |                     |                       |              |
| VOLKSWAGEN FINANCIAL SERVICES AG E3R+0.7% 06-04-23      | EUR      | 100,000,000         | 100,282,805.56        | 0.41         |
| <b>TOTAL GERMANY</b>                                    |          |                     | <b>100,282,805.56</b> | <b>0.41</b>  |
| <b>ITALY</b>  |          |                     |                       |              |
| MEDIOBANCABCA CREDITO FINANZ 0.0% 06-12-23              | EUR      | 74,000,000          | 73,578,940.00         | 0.30         |
| <b>TOTAL ITALY</b>                                      |          |                     | <b>73,578,940.00</b>  | <b>0.30</b>  |
| <b>LUXEMBOURG</b>                                       |          |                     |                       |              |
| PURPLE PROTECTED ASSET OISEST+0.0% 12-04-23             | EUR      | 200,000,000         | 199,704,000.00        | 0.81         |
| SG ISSUER OISEST+0.075% 08-02-23                        | EUR      | 100,000,000         | 99,805,174.00         | 0.41         |
| SG ISSUER OISEST+0.075% 12-12-22                        | EUR      | 147,000,000         | 146,578,708.54        | 0.59         |
| TRATON FINANCE LUXEMBOURG E3R+0.7% 21-07-23             | EUR      | 25,000,000          | 25,023,584.72         | 0.10         |
| TRATON FINANCE LUXEMBOURG E3R+0.75% 27-08-23            | EUR      | 63,500,000          | 63,680,156.56         | 0.26         |
| <b>TOTAL LUXEMBOURG</b>                                 |          |                     | <b>534,791,623.82</b> | <b>2.17</b>  |
| <b>NETHERLANDS</b>                                      |          |                     |                       |              |
| DE VOLKSBANK NV E3R+0.75% 07-10-22                      | EUR      | 15,700,000          | 15,722,113.01         | 0.06         |
| THERMO FISHER SCIENTIFIC FINANCE I BV E3R+0.2% 18-11-23 | EUR      | 121,000,000         | 120,711,613.31        | 0.49         |
| TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.75% 19-01-23  | EUR      | 40,000,000          | 40,106,673.33         | 0.16         |
| TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.75% 23-06-23  | EUR      | 120,000,000         | 120,482,786.67        | 0.49         |
| VOLKSWAGEN FINANCIAL SERVICES NV E3R+0.7% 17-01-24      | EUR      | 68,000,000          | 68,179,724.00         | 0.28         |
| VOLKSWAGEN FINANCIAL SERVICES NV E3R+0.7% 26-11-23      | EUR      | 37,400,000          | 37,471,054.81         | 0.15         |
| <b>TOTAL NETHERLANDS</b>                                |          |                     | <b>402,673,965.13</b> | <b>1.63</b>  |

# UCITS AMUNDI EURO LIQUIDITY-RATED SRI

## Securities portfolio on 30/09/2022 in EUR (next)

| Name of security   | Currency | Quantity or Nominal | Market value            | % Net Assets |
|--|----------|---------------------|-------------------------|--------------|
| <b>SWEDEN</b>  |          |                     |                         |              |
| VOLVO TREASURY AB E3R+0.75% 11-01-24                                 | EUR      | 41,200,000          | 41,406,834.30           | 0.17         |
| VOLVO TREASURY AB E3R+0.75% 13-09-23                                 | EUR      | 58,500,000          | 58,746,590.50           | 0.23         |
| VOLVO TREASURY AB E3R+0.75% 15-11-23                                 | EUR      | 36,000,000          | 36,190,386.00           | 0.15         |
| <b>TOTAL SWEDEN</b>  |          |                     | <b>136,343,810.80</b>   | <b>0.55</b>  |
| <b>UNITED KINGDOM</b>  |          |                     |                         |              |
| BARCLAYS BK ZCP 01-12-22   | EUR      | 81,000,000          | 81,069,660.00           | 0.32         |
| <b>TOTAL UNITED KINGDOM</b>  |          |                     | <b>81,069,660.00</b>    | <b>0.32</b>  |
| <b>UNITED STATES OF AMERICA</b>                                      |          |                     |                         |              |
| GEN MILLS 0.0% 11-11-22  | EUR      | 55,000,000          | 54,989,000.00           | 0.22         |
| GEN MILLS E3R+0.29% 27-07-23   | EUR      | 120,000,000         | 120,066,516.67          | 0.49         |
| GEN MILLS E3R+0.3% 16-05-23  | EUR      | 65,000,000          | 65,008,531.25           | 0.26         |
| PROLOGIS EURO FINANCE LLC E3R+0.2% 08-02-24                          | EUR      | 48,700,000          | 48,631,356.00           | 0.20         |
| PROLOGIS EURO FINANCE LLC E3R+0.28% 23-12-22                         | EUR      | 64,000,000          | 64,021,877.33           | 0.26         |
| <b>TOTAL UNITED STATES OF AMERICA</b>                                |          |                     | <b>352,717,281.25</b>   | <b>1.43</b>  |
| <b>TOTAL Listed bonds and similar securities</b>                     |          |                     | <b>2,060,598,468.31</b> | <b>8.35</b>  |
| <b>TOTAL Bonds and similar securities</b>                            |          |                     | <b>2,060,598,468.31</b> | <b>8.35</b>  |
| <b>Credit instruments</b>  |          |                     |                         |              |
| <b>Credit instruments traded in a regulated market or equivalent</b> |          |                     |                         |              |
| <b>AUSTRIA</b>   |          |                     |                         |              |
| OESTERREICHISCHE KONTROLLBANK AG 171022                              | EUR      | 35,000,000          | 34,986,759.65           | 0.14         |
| <b>TOTAL AUSTRIA</b>   |          |                     | <b>34,986,759.65</b>    | <b>0.14</b>  |
| <b>BELGIUM</b>   |          |                     |                         |              |
| BNP PAR FORTIS ZCP 09-05-23  | EUR      | 79,000,000          | 78,007,853.22           | 0.32         |
| BNP PARIBAS FORTIS SA 080223 FIX 0.37                                | EUR      | 150,000,000         | 149,137,712.89          | 0.60         |
| BNP PARIBAS FORTIS SA 110423 FIX 1.515                               | EUR      | 80,000,000          | 79,174,515.95           | 0.32         |
| SUMI MITS BANK COR ZCP 10-10-22                                      | EUR      | 180,000,000         | 179,979,727.28          | 0.73         |
| <b>TOTAL BELGIUM</b>   |          |                     | <b>486,299,809.34</b>   | <b>1.97</b>  |
| <b>DENMARK</b>   |          |                     |                         |              |
| JYSKE BANK DNK ZCP 19-10-22  | EUR      | 35,000,000          | 34,987,973.18           | 0.15         |
| <b>TOTAL DENMARK</b>   |          |                     | <b>34,987,973.18</b>    | <b>0.15</b>  |
| <b>FINLAND</b>   |          |                     |                         |              |
| NORDEA BKP ZCP 05-10-22  | EUR      | 132,000,000         | 131,987,370.76          | 0.53         |
| OP CORPORATE BANK PLC 060323 FIX 1.4                                 | EUR      | 50,000,000          | 49,629,468.35           | 0.20         |
| OP CORPORATE BANK PLC 070323 FIX 1.4                                 | EUR      | 200,000,000         | 198,503,352.69          | 0.80         |
| OP CORPORATE BANK PLC 090323 FIX 1.43                                | EUR      | 80,000,000          | 79,389,648.85           | 0.33         |
| OP CORPORATE BANK PLC 280923 FIX 2.6                                 | EUR      | 76,000,000          | 74,082,953.85           | 0.30         |
| <b>TOTAL FINLAND</b>   |          |                     | <b>533,592,794.50</b>   | <b>2.16</b>  |
| <b>FRANCE</b>  |          |                     |                         |              |
| ALLIANZ BANQUE SA 251122 OISEST 0.04                                 | EUR      | 10,000,000          | 9,968,981.21            | 0.04         |
| ARVAL SERVICE LEASE SA 130123 FIX 1.37                               | EUR      | 55,000,000          | 54,775,882.93           | 0.22         |
| ARVAL SERVICE LEASE SA 220223 FIX 1.75                               | EUR      | 40,000,000          | 39,727,629.03           | 0.17         |
| ARVAL SERVICE LEASE SA 230123 FIX 1.53                               | EUR      | 20,000,000          | 19,904,317.08           | 0.08         |

# UCITS AMUNDI EURO LIQUIDITY-RATED SRI

## Securities portfolio on 30/09/2022 in EUR (next)

| Name of security                      | Currency | Quantity or Nominal | Market value   | % Net Assets |
|---------------------------------------|----------|---------------------|----------------|--------------|
| BFCM (BANQUE FEDE 070723 OISEST 0.2   | EUR      | 120,000,000         | 119,992,275.20 | 0.49         |
| BFCM (BANQUE FEDE 281022 FIX -0.485   | EUR      | 165,000,000         | 164,904,865.77 | 0.67         |
| BFCM (BANQUE FEDER 021222 OISEST 0.04 | EUR      | 53,000,000          | 52,821,794.92  | 0.21         |
| BFCM (BANQUE FEDER 100723 OISEST 0.22 | EUR      | 139,500,000         | 139,542,324.62 | 0.57         |
| BFCM (BANQUE FEDER 110123 OISEST 0.15 | EUR      | 50,000,000          | 50,009,084.60  | 0.21         |
| BFCM (BANQUE FEDER 120423 OISEST 0.18 | EUR      | 70,000,000          | 70,017,935.94  | 0.29         |
| BFCM (BANQUE FEDER 130323 OISEST 0.17 | EUR      | 70,000,000          | 70,020,151.06  | 0.28         |
| BFCM (BANQUE FEDER 141122 OISEST 0.16 | EUR      | 155,000,000         | 155,013,344.29 | 0.63         |
| BFCM 0.07 051022                      | EUR      | 30,000,000          | 29,885,338.00  | 0.12         |
| BFCM B OISEST+0.02% 03-10-22          | EUR      | 300,000,000         | 298,967,508.67 | 1.22         |
| BFCM B OISEST+0.06% 27-01-23          | EUR      | 100,000,000         | 99,738,765.06  | 0.40         |
| BFCM B OISEST+0.15% 01-12-22          | EUR      | 138,000,000         | 137,986,631.25 | 0.56         |
| BNP PA OISEST+0.05% 31-10-22          | EUR      | 56,500,000          | 56,369,111.00  | 0.22         |
| BNP PA OISEST+0.06% 03-02-23          | EUR      | 20,000,000          | 19,951,725.43  | 0.08         |
| BNP PA OISEST+0.13% 04-11-22          | EUR      | 100,000,000         | 99,945,208.50  | 0.40         |
| BNP PA OISEST+0.13% 09-11-22          | EUR      | 100,000,000         | 99,952,172.89  | 0.40         |
| BNP PA OISEST+0.14% 03-10-22          | EUR      | 29,000,000          | 28,993,568.36  | 0.11         |
| BNP PA OISEST+0.15% 03-11-22          | EUR      | 100,000,000         | 99,991,244.05  | 0.41         |
| BNP PA OISEST+0.18% 01-06-23          | EUR      | 110,000,000         | 110,034,806.84 | 0.45         |
| BNP PARIBAS 100723 OISEST 0.2         | EUR      | 199,000,000         | 199,058,824.07 | 0.80         |
| BPCE OISEST+0.06% 01-12-22            | EUR      | 160,000,000         | 159,486,472.22 | 0.64         |
| BPCE OISEST+0.06% 13-01-23            | EUR      | 133,000,000         | 132,633,930.80 | 0.54         |
| BPCE OISEST+0.07% 04-11-22            | EUR      | 32,000,000          | 31,890,838.75  | 0.13         |
| BPCE OISEST+0.07% 25-10-22            | EUR      | 100,000,000         | 99,645,648.61  | 0.40         |
| BPCE OISEST+0.15% 10-10-22            | EUR      | 53,000,000          | 52,956,629.07  | 0.21         |
| BPCE OISEST+0.16% 07-02-23            | EUR      | 45,000,000          | 45,010,028.50  | 0.19         |
| BPCE OISEST+0.17% 05-12-22            | EUR      | 55,000,000          | 55,001,039.90  | 0.22         |
| BPCE OISEST+0.23% 24-07-23            | EUR      | 109,000,000         | 108,994,443.94 | 0.44         |
| BPCE SA 021222 OISEST 0.06            | EUR      | 46,000,000          | 45,854,857.61  | 0.19         |
| BPCE SA 071022 FIX -0.49              | EUR      | 60,000,000          | 59,991,734.14  | 0.24         |
| BPCE SA 071122 OISEST 0.17            | EUR      | 50,000,000          | 49,982,962.55  | 0.20         |
| BPCE SA 150523 OISEST 0.2             | EUR      | 73,000,000          | 73,016,886.69  | 0.30         |
| BPCE SA 220923 OISEST 0.27            | EUR      | 97,500,000          | 97,472,804.46  | 0.39         |
| BQ POS OISEST+0.15% 03-02-23          | EUR      | 78,000,000          | 78,034,258.90  | 0.32         |
| BRED ZCP 05-10-22                     | EUR      | 137,500,000         | 137,486,497.04 | 0.55         |
| BRED ZCP 13-12-22                     | EUR      | 100,000,000         | 99,749,919.76  | 0.40         |
| BRED ZCP 22-11-22                     | EUR      | 30,000,000          | 29,954,590.42  | 0.12         |
| CAIS R OISEST+0.07% 20-10-22          | EUR      | 10,000,000          | 9,963,476.03   | 0.04         |
| CAIS R OISEST+0.21% 29-05-23          | EUR      | 12,000,000          | 12,000,871.52  | 0.05         |
| CA OISEST+0.16% 07-10-22              | EUR      | 143,000,000         | 142,989,280.96 | 0.58         |
| CA OISEST+0.25% 21-07-23              | EUR      | 135,000,000         | 134,996,483.81 | 0.55         |
| CA OISEST+0.3% 04-08-23               | EUR      | 120,000,000         | 120,089,051.20 | 0.49         |
| CA OISEST+0.3% 11-08-23               | EUR      | 150,000,000         | 150,098,297.92 | 0.61         |

# UCITS AMUNDI EURO LIQUIDITY-RATED SRI

## securities portfolio on 30/09/2022 in EUR (next)

| Name of security                                  | Currency | Quantity or Nominal | Market value   | % Net Assets |
|---|----------|---------------------|----------------|--------------|
| CIE GEN. DES ETS MICHELIN 201022 FIX -0.          | EUR      | 20,000,000          | 19,994,201.68  | 0.08         |
| CIE GEN. DES ETS MICHELIN 271222 FIX 1.1          | EUR      | 8,000,000           | 7,975,416.03   | 0.03         |
| COVIVIO SA (EX 031022 FIX 0.33                    | EUR      | 15,000,000          | 14,999,320.20  | 0.06         |
| COVIVIO SA (EX 051022 FIX 0.45                    | EUR      | 25,000,000          | 24,997,946.58  | 0.10         |
| CRCA AQUI OISEST 10-11-22                         | EUR      | 15,000,000          | 14,951,241.83  | 0.06         |
| CRCAM AQUITAINE 061022 OISEST 0.08                | EUR      | 40,000,000          | 39,851,733.36  | 0.17         |
| CRCA N OISEST+0.27% 28-07-23                      | EUR      | 15,000,000          | 15,001,164.40  | 0.06         |
| CREDIT INDUSTRIEL ET COMMERCIAL 281022 FIX -0.485 | EUR      | 80,000,000          | 79,954,607.70  | 0.32         |
| CREDIT LYONNAIS 101022 OISEST 0.16                | EUR      | 100,000,000         | 99,996,662.11  | 0.40         |
| CREDIT MUTUEL ARKEA 101022 OISEST 0.14            | EUR      | 50,000,000          | 49,995,135.22  | 0.20         |
| CRED L OISEST+0.06% 03-10-22                      | EUR      | 310,000,000         | 310,024,862.69 | 1.26         |
| CRED L OISEST+0.13% 05-10-22                      | EUR      | 25,000,000          | 24,985,136.14  | 0.10         |
| CRED L OISEST+0.13% 26-10-22                      | EUR      | 25,000,000          | 24,982,701.61  | 0.10         |
| CRED L OISEST+0.14% 02-11-22                      | EUR      | 54,000,000          | 53,969,851.00  | 0.22         |
| CRED L OISEST+0.29% 15-09-23                      | EUR      | 50,000,000          | 50,001,192.36  | 0.20         |
| CRED M OISEST+0.13% 24-10-22                      | EUR      | 35,000,000          | 34,975,073.42  | 0.14         |
| ELECTRICITE DE FRANCE EDF 151122 FIX 0.9          | EUR      | 200,000,000         | 199,734,753.36 | 0.81         |
| ELECTRICITE DE FRANCE EDF 270123 FIX 1.6          | EUR      | 70,000,000          | 69,626,112.03  | 0.28         |
| ENGIE SA 041022 OISEST 0.22                       | EUR      | 100,000,000         | 100,040,569.67 | 0.40         |
| ENGIE SA 051022 OISEST 0.22                       | EUR      | 120,000,000         | 120,048,297.27 | 0.49         |
| ENGIE ZCP 01-11-22                                | EUR      | 40,000,000          | 39,970,020.71  | 0.16         |
| ITM ENTREPRISES 051022 FIX 0.59                   | EUR      | 14,000,000          | 13,997,856.51  | 0.06         |
| ITM ENTREPRISES 191022 FIX 1.07                   | EUR      | 14,000,000          | 13,991,731.55  | 0.05         |
| L OREAL S A ZCP 02-12-22                          | EUR      | 70,000,000          | 69,878,093.24  | 0.29         |
| L OREAL S A ZCP 14-12-22                          | EUR      | 70,000,000          | 69,844,965.52  | 0.28         |
| NATI OISEST+0.17% 12-12-22                        | EUR      | 85,000,000          | 85,006,557.47  | 0.35         |
| SCHNEIDER ELECTRIC SE 011222 FIX 0.8              | EUR      | 9,000,000           | 8,979,567.94   | 0.04         |
| SCHNEIDER ELECTRIC SE 101022 FIX 0.0              | EUR      | 15,000,000          | 14,995,889.46  | 0.06         |
| SCHNEIDER ELECTRIC SE 111022 FIX 0.0              | EUR      | 30,000,000          | 29,990,946.98  | 0.12         |
| SG OISEST+0.075% 02-02-23                         | EUR      | 24,000,000          | 23,946,843.20  | 0.09         |
| SG OISEST+0.075% 06-02-23                         | EUR      | 24,000,000          | 23,947,311.63  | 0.10         |
| SG OISEST+0.08% 04-11-22                          | EUR      | 143,000,000         | 142,535,776.72 | 0.58         |
| SG OISEST+0.08% 13-01-23                          | EUR      | 100,000,000         | 99,759,346.11  | 0.41         |
| SG OISEST+0.08% 20-01-23                          | EUR      | 100,000,000         | 99,768,993.69  | 0.40         |
| SG OISEST+0.08% 24-10-22                          | EUR      | 55,000,000          | 54,813,200.22  | 0.23         |
| SG OISEST+0.16% 31-10-22                          | EUR      | 85,000,000          | 85,000,372.86  | 0.34         |
| SG OISEST+0.23% 23-02-23                          | EUR      | 105,000,000         | 105,071,371.88 | 0.43         |
| SG OISEST+0.28% 08-09-23                          | EUR      | 50,000,000          | 50,045,305.75  | 0.21         |
| SG OISEST+0.28% 14-08-23                          | EUR      | 135,000,000         | 135,141,821.48 | 0.54         |
| SG ZCP 25-10-22                                   | EUR      | 45,000,000          | 44,976,600.00  | 0.18         |
| SOCIETE GENERALE SA 051222 OISEST 0.07            | EUR      | 120,000,000         | 119,650,456.20 | 0.49         |
| SOCIETE GENERALE SA 230223 OISEST 0.23            | EUR      | 45,000,000          | 45,034,045.26  | 0.18         |
| SOCIETE GENERALE SA 310523 OISEST 0.22            | EUR      | 165,000,000         | 165,103,357.38 | 0.67         |

# UCITS AMUNDI EURO LIQUIDITY-RATED SRI

## Securities portfolio on 30/09/2022 in EUR (next)

| Name of security                                   | Currency | Quantity or Nominal | Market value            | % Net Assets |
|--|----------|---------------------|-------------------------|--------------|
| THALES SA 071022 FIX -0.085                        | EUR      | 30,000,000          | 29,995,774.35           | 0.12         |
| UNIF U E3R+0.22% 07-02-24                          | EUR      | 16,000,000          | 15,969,918.67           | 0.06         |
| UNION NAT. INTERP 061022 FIX -0.215                | EUR      | 100,000,000         | 99,991,376.30           | 0.40         |
| VEOLIA ENVIRONNEMENT 071122 FIX 0.74               | EUR      | 49,500,000          | 49,449,004.34           | 0.20         |
| VEOLIA ENVIRONNEMENT 091122 FIX 0.74               | EUR      | 45,000,000          | 44,949,646.41           | 0.19         |
| VINCI SA 031122 FIX 0.295                          | EUR      | 50,000,000          | 49,961,449.19           | 0.21         |
| VINCI SA 091122 FIX 0.355                          | EUR      | 7,500,000           | 7,492,625.59            | 0.03         |
| VINCI SA 091222 FIX 0.445                          | EUR      | 27,000,000          | 26,937,895.51           | 0.11         |
| VINCI SA 161222 FIX 0.57                           | EUR      | 30,000,000          | 29,921,176.99           | 0.12         |
| VINCI SA 200323 FIX 1.78                           | EUR      | 30,000,000          | 29,729,049.93           | 0.12         |
| <b>TOTAL FRANCE</b>                                |          |                     | <b>7,476,753,619.94</b> | <b>30.29</b> |
| <b>GERMANY</b>                                     |          |                     |                         |              |
| RWE AG 051022 FIX 1.32                             | EUR      | 25,000,000          | 24,995,416.35           | 0.10         |
| VOLKSWAGEN AG 071022 FIX -0.44                     | EUR      | 13,000,000          | 12,997,965.46           | 0.05         |
| <b>TOTAL GERMANY</b>                               |          |                     | <b>37,993,381.81</b>    | <b>0.15</b>  |
| <b>IRELAND</b>                                     |          |                     |                         |              |
| ARABELLA FINANC 151222 FIX 1.16                    | EUR      | 50,000,000          | 49,861,846.40           | 0.21         |
| BARCLAYS BANK PLC 020523 OISEST 0.22               | EUR      | 104,000,000         | 104,059,452.98          | 0.42         |
| INTESA SANPAOLO BANK IRELAND PLC 031022 FIX -0.175 | EUR      | 102,500,000         | 102,493,917.27          | 0.41         |
| INTESA SANPAOLO BANK IRELAND PLC 071122            | EUR      | 55,000,000          | 54,949,242.47           | 0.22         |
| INTESA SANPAOLO BANK IRELAND PLC 071122 FIX 0.7    | EUR      | 156,000,000         | 155,856,033.18          | 0.63         |
| INTESA SANPAOLO BANK IRELAND PLC 101022            | EUR      | 65,000,000          | 64,986,970.11           | 0.26         |
| INTESA SANPAOLO BANK IRELAND PLC 171022            | EUR      | 30,000,000          | 29,989,633.58           | 0.12         |
| INTESA SANPAOLO BANK IRELAND PLC 201222            | EUR      | 30,000,000          | 29,911,074.38           | 0.13         |
| <b>TOTAL IRELAND</b>                               |          |                     | <b>592,108,170.37</b>   | <b>2.40</b>  |
| <b>ITALY</b>                                       |          |                     |                         |              |
| CASSA DEPOSITI E PRESTITI SPA 031022 FIX           | EUR      | 174,000,000         | 173,989,165.31          | 0.70         |
| CASSA DEPOSITI E PRESTITI SPA 041122 FIX           | EUR      | 48,000,000          | 47,961,954.85           | 0.19         |
| CASSA DEPOSITI E PRESTITI SPA 071022 FIX 0.285     | EUR      | 135,000,000         | 134,979,913.86          | 0.55         |
| CASSA DEPOSITI E PRESTITI SPA 301122 FIX 1.1       | EUR      | 102,000,000         | 101,813,801.51          | 0.41         |
| CASSA DEP ZCP 12-10-22                             | EUR      | 49,000,000          | 48,987,122.92           | 0.20         |
| SNAM SPA 271022 FIX 0.85                           | EUR      | 50,000,000          | 49,967,100.41           | 0.20         |
| UNICREDIT SPA 101022 FIX 0.262                     | EUR      | 173,000,000         | 172,965,003.41          | 0.71         |
| <b>TOTAL ITALY</b>                                 |          |                     | <b>730,664,062.27</b>   | <b>2.96</b>  |
| <b>JAPAN</b>                                       |          |                     |                         |              |
| SUMITOMO MITSUI BANKING 121022 FIX 0.57            | EUR      | 100,000,000         | 99,986,408.51           | 0.40         |
| <b>TOTAL JAPAN</b>                                 |          |                     | <b>99,986,408.51</b>    | <b>0.40</b>  |
| <b>LUXEMBOURG</b>                                  |          |                     |                         |              |
| INTE BANK LUXE ZCP 03-02-23                        | EUR      | 34,000,000          | 33,812,281.91           | 0.14         |
| INTESA SANPAOLO 141122 FIX -0.46                   | EUR      | 17,000,000          | 16,979,546.01           | 0.07         |
| INTESA SANPAOLO 241022 FIX 0.413                   | EUR      | 50,000,000          | 49,975,015.82           | 0.20         |
| INTESA SANPAOLO BANK LUXEMBOURG SA 311022 FIX 0.48 | EUR      | 41,000,000          | 40,972,250.97           | 0.17         |
| MEDIOBANCA INTERNATIONAL (LUX) 311022 FI           | EUR      | 60,000,000          | 59,961,816.82           | 0.24         |

# UCITS AMUNDI EURO LIQUIDITY-RATED SRI

## Securities portfolio on 30/09/2022 in EUR (next)

| Name of security                                 | Currency | Quantity or Nominal | Market value          | % Net Assets |
|--|----------|---------------------|-----------------------|--------------|
| NESTLE FINANCE INTERNATIONAL LTD 101022 FIX 0.36 | EUR      | 150,000,000         | 149,973,554.66        | 0.61         |
| REPSOL EUROPE FINANCE SARL 031022 FIX -0         | EUR      | 34,500,000          | 34,498,155.31         | 0.14         |
| REPSOL EUROPE FINANCE SARL 071122 FIX 0.78       | EUR      | 50,000,000          | 49,959,188.62         | 0.20         |
| REPSOL EUROPE FINANCE SARL 201022 FIX 0.         | EUR      | 35,000,000          | 34,987,146.11         | 0.14         |
| REPSOL EUROPE FINANCE SARL 201022 FIX 0.         | EUR      | 30,000,000          | 29,988,982.38         | 0.12         |
| <b>TOTAL LUXEMBOURG</b>                          |          |                     | <b>501,107,938.61</b> | <b>2.03</b>  |
| <b>NETHERLANDS</b>                               |          |                     |                       |              |
| ABB FINANCE BV 191022 FIX 0.78                   | EUR      | 76,000,000          | 75,968,814.38         | 0.31         |
| AKZO NOBEL NV 260123 FIX 1.5                     | EUR      | 17,000,000          | 16,914,981.43         | 0.07         |
| COOP R OISEST+0.18% 13-12-22                     | EUR      | 100,000,000         | 100,070,905.61        | 0.41         |
| ENBW INTERNATIONAL FINANCE BV 051022 FIX         | EUR      | 45,000,000          | 44,993,235.81         | 0.18         |
| IBERDROLA INTERNATIONAL BV 031022 FIX 0.         | EUR      | 49,000,000          | 48,996,700.62         | 0.20         |
| IBERDROLA INTERNATIONAL BV 120123 FIX 1.14       | EUR      | 50,000,000          | 49,795,968.11         | 0.20         |
| ING BANK N.V. 071122 FIX -0.5                    | EUR      | 24,000,000          | 23,979,383.72         | 0.10         |
| ING BANK N.V. 080223 FIX -0.32                   | EUR      | 20,000,000          | 19,888,467.88         | 0.08         |
| ING BANK N.V. 281022 FIX -0.24                   | EUR      | 30,000,000          | 29,983,047.81         | 0.12         |
| ING BANK NV ZCP 12-01-23                         | EUR      | 29,000,000          | 28,886,972.28         | 0.12         |
| TELEFONICA EUROPE BV 121222 FIX 0.95             | EUR      | 40,000,000          | 39,898,911.03         | 0.16         |
| <b>TOTAL NETHERLANDS</b>                         |          |                     | <b>479,377,388.68</b> | <b>1.95</b>  |
| <b>NORWAY</b>                                    |          |                     |                       |              |
| DNB BANK ASA 251022 FIX -0.36                    | EUR      | 77,000,000          | 76,975,537.10         | 0.31         |
| DNB BANK ASA 261022 FIX -0.35                    | EUR      | 100,000,000         | 99,966,668.52         | 0.40         |
| <b>TOTAL NORWAY</b>                              |          |                     | <b>176,942,205.62</b> | <b>0.71</b>  |
| <b>SPAIN</b>                                     |          |                     |                       |              |
| BANCO NTANDER ZCP 24-10-22                       | EUR      | 38,000,000          | 37,982,077.52         | 0.16         |
| ENDESA SA 021122 FIX 1.03                        | EUR      | 116,000,000         | 115,888,743.91        | 0.46         |
| ENDESA SA 171022 FIX 0.98                        | EUR      | 84,000,000          | 83,959,868.58         | 0.34         |
| NT CONS FIN ZCP 06-10-22                         | EUR      | 73,000,000          | 72,991,978.59         | 0.30         |
| SANTANDER CONSUMER FINANCE, S.A. 191022          | EUR      | 100,000,000         | 99,964,403.51         | 0.41         |
| <b>TOTAL SPAIN</b>                               |          |                     | <b>410,787,072.11</b> | <b>1.67</b>  |
| <b>SWEDEN</b>                                    |          |                     |                       |              |
| ESSITY AB 071222 FIX 0.95                        | EUR      | 12,000,000          | 11,976,439.54         | 0.04         |
| SVEN HAND AB ZCP 03-11-22                        | EUR      | 60,000,000          | 59,965,498.52         | 0.24         |
| SVEN HAND AB ZCP 06-10-22                        | EUR      | 73,000,000          | 72,993,591.57         | 0.30         |
| SVEN HAND AB ZCP 14-10-22                        | EUR      | 150,000,000         | 149,968,734.02        | 0.61         |
| SVENSKA HANDELSBANKEN AB 051022 FIX -0.5         | EUR      | 132,000,000         | 131,990,362.26        | 0.53         |
| SVENSKA HANDELSBANKEN AB 071122 FIX -0.5         | EUR      | 110,000,000         | 109,924,707.07        | 0.45         |
| SWEDBANK AB 171022 FIX 0.6                       | EUR      | 200,000,000         | 199,949,286.75        | 0.81         |
| SWEDBANK AB ZCP 17-10-22                         | EUR      | 200,000,000         | 199,949,286.75        | 0.81         |
| <b>TOTAL SWEDEN</b>                              |          |                     | <b>936,717,906.48</b> | <b>3.79</b>  |
| <b>UNITED KINGDOM</b>                            |          |                     |                       |              |
| AMCOR UK FINANCE PLC 161222 FIX 1.33             | EUR      | 17,000,000          | 16,950,860.54         | 0.07         |
| AMCOR UK FINANCE PLC 211222 FIX 1.34             | EUR      | 17,000,000          | 16,946,679.60         | 0.07         |
| BARC B OISEST+0.07% 30-12-22                     | EUR      | 150,000,000         | 149,657,566.46        | 0.61         |

# UCITS AMUNDI EURO LIQUIDITY-RATED SRI

## Securities portfolio on 30/09/2022 in EUR (next)

| Name of security   | Currency | Quantity or Nominal | Market value             | % Net Assets |
|--|----------|---------------------|--------------------------|--------------|
| BARC B OISEST+0.2% 05-12-22  | EUR      | 90,000,000          | 90,021,648.65            | 0.37         |
| BARC B OISEST+0.2% 09-12-22  | EUR      | 100,000,000         | 100,031,642.70           | 0.41         |
| BARCLAYS BANK PLC 041122 FIX -0.48   | EUR      | 50,000,000          | 49,961,587.87            | 0.20         |
| BARCLAYS BANK PLC 101122 FIX -0.48   | EUR      | 255,000,000         | 254,750,399.10           | 1.03         |
| BARCLAYS BANK PLC 171122 FIX -0.48   | EUR      | 50,000,000          | 49,937,318.68            | 0.20         |
| BARCLAYS BANK PLC 301222 OISEST 0.07                                       | EUR      | 120,000,000         | 119,692,294.93           | 0.48         |
| BARCLAYS BK ZCP 18-10-22   | EUR      | 90,000,000          | 89,968,268.19            | 0.37         |
| LLOY B OISEST+0.17% 27-03-23   | EUR      | 18,000,000          | 18,001,663.64            | 0.07         |
| LLOYDS BANK CORPO 301122 FIX -0.505  | EUR      | 27,000,000          | 26,954,145.01            | 0.11         |
| MIZUHO BANK LTD (GB) 171022 FIX 0.7  | EUR      | 96,000,000          | 95,967,140.05            | 0.39         |
| MUFG BANK, LTD. 201022 FIX 0.65  | EUR      | 100,000,000         | 99,957,157.25            | 0.40         |
| NATWEST MARKETS PLC 010323 FIX 1.26  | EUR      | 49,000,000          | 48,665,860.45            | 0.19         |
| NORD BKP LOND BRAN ZCP 17-10-22  | EUR      | 22,000,000          | 21,992,912.91            | 0.09         |
| NORDEA BANK ABP. 071122 FIX -0.205   | EUR      | 98,000,000          | 97,918,966.62            | 0.40         |
| NORDEA BANK ABP. 171022 FIX -0.5   | EUR      | 50,000,000          | 49,983,892.97            | 0.21         |
| SSE PLC. 111022 FIX 0.1  | EUR      | 43,000,000          | 42,989,094.86            | 0.17         |
| SSE PLC. 151222 FIX 1.4  | EUR      | 45,000,000          | 44,859,653.83            | 0.18         |
| SSE PLC. 231122 FIX 0.62   | EUR      | 60,000,000          | 59,899,064.09            | 0.24         |
| SSE PLC. 311022 FIX 0.5  | EUR      | 7,500,000           | 7,494,326.13             | 0.03         |
| THE TORO BANK LOND ZCP 14-12-22  | EUR      | 30,000,000          | 29,941,697.69            | 0.12         |
| THE TORONTO-DOMI 271222 FIX -0.45  | EUR      | 150,000,000         | 149,621,818.88           | 0.60         |
| UNICREDIT SPA-LONDON BRANCH 041122 FIX -                                   | EUR      | 200,000,000         | 199,838,236.50           | 0.81         |
| UNICREDIT SPA-LONDON BRANCH 141022 FIX -                                   | EUR      | 100,000,000         | 99,971,397.63            | 0.41         |
| UNIC SPAL BRAN ZCP 06-10-22  | EUR      | 50,000,000          | 49,993,991.00            | 0.20         |
| UNIC SPAL BRAN ZCP 28-10-22  | EUR      | 100,000,000         | 99,940,175.44            | 0.41         |
| <b>TOTAL UNITED KINGDOM</b>  |          |                     | <b>2,181,909,461.67</b>  | <b>8.84</b>  |
| <b>UNITED STATES OF AMERICA</b>  |          |                     |                          |              |
| FISERV INC 061022 FIX 0.4  | EUR      | 35,500,000          | 35,495,098.32            | 0.15         |
| FISERV INC 101122 FIX 0.95   | EUR      | 30,000,000          | 29,967,505.15            | 0.12         |
| FISERV INC 171122 FIX 1.05   | EUR      | 30,000,000          | 29,956,686.63            | 0.12         |
| FISERV INC 201022 FIX 0.7  | EUR      | 20,000,000          | 19,990,614.41            | 0.08         |
| FISERV INC 201022 FIX 0.7  | EUR      | 31,000,000          | 30,985,452.33            | 0.13         |
| FISERV INC 201022 FIX 0.7  | EUR      | 20,000,000          | 19,990,614.41            | 0.08         |
| <b>TOTAL UNITED STATES OF AMERICA</b>                                      |          |                     | <b>166,385,971.25</b>    | <b>0.68</b>  |
| <b>TOTAL Credit instruments traded in a regulated market or equivalent</b> |          |                     | <b>14,880,600,923.99</b> | <b>60.29</b> |
| <b>Credit instruments traded in a regulated market or equivalent</b>       |          |                     |                          |              |
| <b>CANADA</b>  |          |                     |                          |              |
| TORO DOMI BANK THE ZCP 14-12-22  | EUR      | 120,000,000         | 119,766,790.77           | 0.49         |
| <b>TOTAL CANADA</b>  |          |                     | <b>119,766,790.77</b>    | <b>0.49</b>  |
| <b>FINLAND</b>   |          |                     |                          |              |
| NORDEA BKP ZCP 24-07-23  | EUR      | 100,000,000         | 98,234,468.73            | 0.40         |
| <b>TOTAL FINLAND</b>   |          |                     | <b>98,234,468.73</b>     | <b>0.40</b>  |

# UCITS AMUNDI EURO LIQUIDITY-RATED SRI

## Securities portfolio on 30/09/2022 in EUR (next)

| Name of security                              | Currency | Quantity or Nominal | Market value          | % Net Assets |
|---|----------|---------------------|-----------------------|--------------|
| <b>FRANCE</b>                                 |          |                     |                       |              |
| CA OISEST+0.28% 15-09-23                      | EUR      | 105,000,000         | 104,991,858.13        | 0.43         |
| <b>TOTAL FRANCE</b>                           |          |                     | <b>104,991,858.13</b> | <b>0.43</b>  |
| <b>IRELAND</b>                                |          |                     |                       |              |
| INTE BANK IREL ZCP 10-10-22                   | EUR      | 55,000,000          | 54,988,974.71         | 0.22         |
| INTE BANK IREL ZCP 14-11-22                   | EUR      | 34,000,000          | 33,959,092.03         | 0.14         |
| <b>TOTAL IRELAND</b>                          |          |                     | <b>88,948,066.74</b>  | <b>0.36</b>  |
| <b>ITALY</b>                                  |          |                     |                       |              |
| UNICREDIT ZCP 16-12-22                        | EUR      | 185,000,000         | 184,512,389.65        | 0.75         |
| <b>TOTAL ITALY</b>                            |          |                     | <b>184,512,389.65</b> | <b>0.75</b>  |
| <b>LUXEMBOURG</b>                             |          |                     |                       |              |
| INTE BANK LUXE ZCP 14-10-22                   | EUR      | 153,000,000         | 152,956,720.05        | 0.62         |
| INTE BANK LUXE ZCP 15-11-22                   | EUR      | 63,000,000          | 62,921,497.74         | 0.25         |
| INTE BANK LUXE ZCP 16-01-23                   | EUR      | 81,000,000          | 80,631,813.29         | 0.33         |
| <b>TOTAL LUXEMBOURG</b>                       |          |                     | <b>296,510,031.08</b> | <b>1.20</b>  |
| <b>NETHERLANDS</b>                            |          |                     |                       |              |
| ENEL FINANCE INTERNATIONAL NV 101022 FIX 0.73 | EUR      | 62,000,000          | 61,981,014.87         | 0.26         |
| ING BANK NV ZCP 06-12-22                      | EUR      | 28,000,000          | 27,942,266.57         | 0.11         |
| ING BANK NV ZCP 10-10-22                      | EUR      | 20,000,000          | 19,996,102.98         | 0.08         |
| NATWEST MARKETS NV 110423 FIX 2.02            | EUR      | 35,000,000          | 34,617,764.87         | 0.14         |
| <b>TOTAL NETHERLANDS</b>                      |          |                     | <b>144,537,149.29</b> | <b>0.59</b>  |
| <b>NORWAY</b>                                 |          |                     |                       |              |
| DNB BANK A ZCP 02-08-23                       | EUR      | 100,000,000         | 98,158,342.88         | 0.39         |
| <b>TOTAL NORWAY</b>                           |          |                     | <b>98,158,342.88</b>  | <b>0.39</b>  |
| <b>SPAIN</b>                                  |          |                     |                       |              |
| BANCO NTANDER ZCP 19-10-22                    | EUR      | 30,000,000          | 29,989,012.53         | 0.12         |
| <b>TOTAL SPAIN</b>                            |          |                     | <b>29,989,012.53</b>  | <b>0.12</b>  |
| <b>SWEDEN</b>                                 |          |                     |                       |              |
| SVEN HAND AB ZCP 22-02-23                     | EUR      | 110,000,000         | 109,341,697.68        | 0.44         |
| SVEN HAND AB ZCP 27-01-23                     | EUR      | 50,000,000          | 49,791,250.18         | 0.20         |
| VATTENFALL AB ZCP 19-01-23                    | EUR      | 190,000,000         | 189,100,530.31        | 0.77         |
| <b>TOTAL SWEDEN</b>                           |          |                     | <b>348,233,478.17</b> | <b>1.41</b>  |
| <b>UNITED KINGDOM</b>                         |          |                     |                       |              |
| BARC B OISEST+0.1% 10-02-23                   | EUR      | 40,000,000          | 39,926,816.63         | 0.16         |
| BARC B OISEST+0.21% 27-03-23                  | EUR      | 45,000,000          | 45,003,268.20         | 0.18         |
| BARCLAYS BK OISEST 20-02-23                   | EUR      | 80,000,000          | 80,087,225.22         | 0.33         |
| LLOY BANK CORP MKT ZCP 17-10-22               | EUR      | 40,000,000          | 39,986,083.73         | 0.16         |
| LLOY BANK CORP MKT ZCP 19-10-22               | EUR      | 20,000,000          | 19,992,257.33         | 0.08         |
| NORD BKP LOND BRAN ZCP 03-10-22               | EUR      | 180,000,000         | 179,989,645.10        | 0.73         |
| NTT FINANCE UK LIMITED 111022 FIX 0.9         | EUR      | 27,000,000          | 26,992,494.59         | 0.11         |
| SSE ZCP 06-10-22                              | EUR      | 45,000,000          | 44,993,817.35         | 0.18         |
| UBS AG LONDON ZCP 10-11-22                    | EUR      | 101,000,000         | 100,915,789.42        | 0.41         |
| UBS AG LONDON ZCP 17-11-22                    | EUR      | 95,000,000          | 94,897,611.80         | 0.39         |

# UCITS AMUNDI EURO LIQUIDITY-RATED SRI

## Securities portfolio on 30/09/2022 in EUR (next)

| Name of security  | Currency | Quantity or Nominal | Market value             | % Net Assets |
|---|----------|---------------------|--------------------------|--------------|
| UBS AG LONDON ZCP 18-11-22  | EUR      | 159,000,000         | 158,822,693.00           | 0.64         |
| <b>TOTAL UNITED KINGDOM</b>   |          |                     | <b>831,607,702.37</b>    | <b>3.37</b>  |
| <b>UNITED STATES OF AMERICA</b>   |          |                     |                          |              |
| FIDE NATL INFO SER ZCP 03-10-22   | EUR      | 41,000,000          | 40,998,244.36            | 0.16         |
| <b>TOTAL UNITED STATES OF AMERICA</b>   |          |                     | <b>40,998,244.36</b>     | <b>0.16</b>  |
| <b>TOTAL Credit instruments traded in a regulated market or equivalent</b>  |          |                     | <b>2,386,487,534.70</b>  | <b>9.67</b>  |
| <b>TOTAL Credit instruments</b>   |          |                     | <b>17,267,088,458.69</b> | <b>69.96</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 SHORT TERM SRI Z  | EUR      | 2,906.487           | 289,239,334.86           | 1.17         |
| BFT FRANCE MONETAIRE COURT TERME ISR I2 C   | EUR      | 11,418              | 111,467,425.74           | 0.45         |
| <b>TOTAL FRANCE</b>   |          |                     | <b>400,706,760.60</b>    | <b>1.62</b>  |
| <b>TOTAL General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries</b> |          |                     | <b>400,706,760.60</b>    | <b>1.62</b>  |
| <b>TOTAL Collective investment undertakings</b>   |          |                     | <b>400,706,760.60</b>    | <b>1.62</b>  |
| <b>Securities purchased under agreement to resell</b>   |          |                     |                          |              |
| <b>SPAIN</b>  |          |                     |                          |              |
| SPAI LETR DEL TESO ZCP 08-09-23   | EUR      | 152,280,000         | 150,000,000.00           | 0.61         |
| <b>TOTAL SPAIN</b>  |          |                     | <b>150,000,000.00</b>    | <b>0.61</b>  |
| <b>TOTAL Securities purchased under agreement to resell</b>   |          |                     | <b>150,000,000.00</b>    | <b>0.61</b>  |
| <b>Compensations for securities taken in repo</b>   |          |                     | <b>41,391.67</b>         |              |
| <b>Hedges</b>   |          |                     |                          |              |
| <b>Other hedges</b>   |          |                     |                          |              |
| <b>Interest rate swaps</b>  |          |                     |                          |              |
| OISEST/0.0/FIX/0.01   | EUR      | 25,000,000          | 11,010.40                |              |
| OISEST/0.0/FIX/0.016  | EUR      | 33,000,000          | 13,985.61                |              |
| OISEST/0.0/FIX/-0.02  | EUR      | 62,972,029          | 72,587.30                |              |
| OISEST/0.0/FIX/0.064  | EUR      | 13,986,017          | 2,565.23                 |              |
| OISEST/0.0/FIX/-0.07  | EUR      | 47,985,071          | 44,126.84                |              |
| OISEST/0.0/FIX/-0.07  | EUR      | 40,000,000          | 23,646.72                |              |
| OISEST/0.0/FIX/0.078  | EUR      | 134,935,905         | 27,737.90                |              |
| OISEST/0.0/FIX/-0.09  | EUR      | 69,000,000          | 39,617.35                |              |
| OISEST/0.0/FIX/0.102  | EUR      | 15,490,361          | 2,566.73                 |              |
| OISEST/0.0/FIX/0.105  | EUR      | 19,987,563          | 3,218.63                 |              |
| OISEST/0.0/FIX/0.114  | EUR      | 172,923,231         | 34,801.38                |              |
| OISEST/0.0/FIX/0.115  | EUR      | 64,970,276          | 12,937.88                |              |
| OISEST/0.0/FIX/0.115  | EUR      | 54,974,849          | 10,947.43                |              |
| OISEST/0.0/FIX/0.123  | EUR      | 34,971,944          | 10,737.92                |              |
| OISEST/0.0/FIX/-0.13  | EUR      | 20,004,628          | 14,041.57                | 0.01         |
| OISEST/0.0/FIX/0.142  | EUR      | 113,000,000         | 46,275.76                |              |
| OISEST/0.0/FIX/0.149  | EUR      | 7,490,221           | 2,930.51                 |              |
| OISEST/0.0/FIX/0.16   | EUR      | 29,984,249          | 8,077.51                 |              |

## Securities portfolio on 30/09/2022 in EUR (next)

| Name of security     | Currency | Quantity or Nominal | Market value | % Net Assets |
|----------------------|----------|---------------------|--------------|--------------|
| OISEST/0.0/FIX/0.163 | EUR      | 49,962,333          | 23,266.62    |              |
| OISEST/0.0/FIX/0.165 | EUR      | 29,974,721          | 8,004.21     |              |
| OISEST/0.0/FIX/0.167 | EUR      | 76,000,000          | 29,664.05    |              |
| OISEST/0.0/FIX/0.183 | EUR      | 45,000,000          | 13,759.30    |              |
| OISEST/0.0/FIX/0.199 | EUR      | 149,669,272         | 594,198.48   |              |
| OISEST/0.0/FIX/-0.20 | EUR      | 42,989,013          | 27,729.72    |              |
| OISEST/0.0/FIX/-0.20 | EUR      | 30,000,000          | 19,274.60    |              |
| OISEST/0.0/FIX/-0.20 | EUR      | 41,200,000          | 26,575.74    |              |
| OISEST/0.0/FIX/0.215 | EUR      | 48,700,000          | 24,591.79    |              |
| OISEST/0.0/FIX/-0.22 | EUR      | 15,000,000          | 9,670.39     |              |
| OISEST/0.0/FIX/0.221 | EUR      | 7,493,202           | 3,952.24     |              |
| OISEST/0.0/FIX/-0.23 | EUR      | 15,700,000          | 9,330.60     |              |
| OISEST/0.0/FIX/-0.23 | EUR      | 30,006,518          | 17,679.68    |              |
| OISEST/0.0/FIX/-0.24 | EUR      | 100,000,000         | 58,545.27    |              |
| OISEST/0.0/FIX/-0.24 | EUR      | 44,988,502          | 25,993.73    |              |
| OISEST/0.0/FIX/-0.24 | EUR      | 48,992,923          | 17,643.32    |              |
| OISEST/0.0/FIX/-0.24 | EUR      | 34,503,220          | 18,445.13    |              |
| OISEST/0.0/FIX/-0.24 | EUR      | 100,000,000         | 266,618.72   | 0.01         |
| OISEST/0.0/FIX/-0.24 | EUR      | 100,053,778         | 58,161.72    |              |
| OISEST/0.0/FIX/-0.25 | EUR      | 38,000,000          | 30,721.59    |              |
| OISEST/0.0/FIX/-0.26 | EUR      | 35,000,000          | 25,032.79    |              |
| OISEST/0.0/FIX/-0.26 | EUR      | 20,000,000          | 14,192.79    |              |
| OISEST/0.0/FIX/0.263 | EUR      | 49,964,461          | 11,695.54    |              |
| OISEST/0.0/FIX/-0.27 | EUR      | 30,000,000          | 21,959.16    |              |
| OISEST/0.0/FIX/0.279 | EUR      | 36,000,000          | 22,390.22    |              |
| OISEST/0.0/FIX/-0.28 | EUR      | 174,053,666         | 70,099.17    |              |
| OISEST/0.0/FIX/0.283 | EUR      | 65,000,000          | 41,678.69    |              |
| OISEST/0.0/FIX/0.286 | EUR      | 122,000,000         | 87,660.36    |              |
| OISEST/0.0/FIX/0.297 | EUR      | 14,995,601          | 817.30       |              |
| OISEST/0.0/FIX/-0.3  | EUR      | 20,000,000          | 11,926.34    |              |
| OISEST/0.0/FIX/-0.30 | EUR      | 50,000,000          | 25,997.93    |              |
| OISEST/0.0/FIX/-0.31 | EUR      | 73,000,000          | 39,183.79    |              |
| OISEST/0.0/FIX/-0.31 | EUR      | 132,000,000         | 69,044.69    |              |
| OISEST/0.0/FIX/-0.31 | EUR      | 137,500,000         | 69,171.56    |              |
| OISEST/0.0/FIX/0.311 | EUR      | 40,983,606          | 1,723.71     |              |
| OISEST/0.0/FIX/0.33  | EUR      | 40,965,588          | 11,317.56    |              |
| OISEST/0.0/FIX/-0.33 | EUR      | 102,560,824         | 50,218.79    |              |
| OISEST/0.0/FIX/-0.34 | EUR      | 55,000,000          | 89,798.78    |              |
| OISEST/0.0/FIX/0.347 | EUR      | 26,959,343          | 30,784.62    |              |
| OISEST/0.0/FIX/-0.35 | EUR      | 98,103,349          | 147,692.46   |              |
| OISEST/0.0/FIX/-0.36 | EUR      | 60,000,000          | 82,165.36    |              |
| OISEST/0.0/FIX/-0.37 | EUR      | 72,000,000          | 64,289.45    |              |
| OISEST/0.0/FIX/-0.37 | EUR      | 200,000,000         | 176,522.66   |              |
| OISEST/0.0/FIX/-0.37 | EUR      | 150,000,000         | 119,933.45   |              |

# UCITS AMUNDI EURO LIQUIDITY-RATED SRI

## Securities portfolio on 30/09/2022 in EUR (next)

| Name of security     | Currency | Quantity or Nominal | Market value | % Net Assets |
|----------------------|----------|---------------------|--------------|--------------|
| OISEST/0.0/FIX/-0.38 | EUR      | 20,064,921          | 132,920.27   |              |
| OISEST/0.0/FIX/-0.38 | EUR      | 100,000,000         | 84,140.15    |              |
| OISEST/0.0/FIX/-0.39 | EUR      | 100,178,233         | 118,995.59   | 0.01         |
| OISEST/0.0/FIX/-0.39 | EUR      | 60,000,000          | 42,055.40    |              |
| OISEST/0.0/FIX/0.392 | EUR      | 24,990,628          | 932.84       |              |
| OISEST/0.0/FIX/0.399 | EUR      | 44,970,394          | 1,435.05     |              |
| OISEST/0.0/FIX/-0.40 | EUR      | 55,184,131          | 437,083.31   | 0.01         |
| OISEST/0.0/FIX/-0.40 | EUR      | 30,036,644          | 38,651.88    |              |
| OISEST/0.0/FIX/-0.40 | EUR      | 55,184,131          | 437,083.31   |              |
| OISEST/0.0/FIX/0.409 | EUR      | 29,942,161          | 37,533.66    |              |
| OISEST/0.0/FIX/-0.42 | EUR      | 77,141,168          | 99,037.18    |              |
| OISEST/0.0/FIX/0.423 | EUR      | 59,906,113          | 36,078.75    |              |
| OISEST/0.0/FIX/0.427 | EUR      | 29,967,535          | 4,473.07     |              |
| OISEST/0.0/FIX/0.427 | EUR      | 29,967,535          | 4,473.07     |              |
| OISEST/0.0/FIX/-0.44 | EUR      | 29,000,000          | 157,985.48   |              |
| OISEST/0.0/FIX/0.463 | EUR      | 61,959,794          | 3,182.08     |              |
| OISEST/0.0/FIX/-0.47 | EUR      | 120,000,000         | 467,254.63   |              |
| OISEST/0.0/FIX/0.472 | EUR      | 179,912,043         | 7,800.57     |              |
| OISEST/0.0/FIX/0.474 | EUR      | 149,953,514         | 8,567.55     |              |
| OISEST/0.0/FIX/0.474 | EUR      | 37,400,000          | 21,149.28    |              |
| OISEST/0.0/FIX/0.494 | EUR      | 30,974,703          | 2,164.79     |              |
| OISEST/0.0/FIX/0.494 | EUR      | 19,983,679          | 1,396.64     |              |
| OISEST/0.0/FIX/0.5   | EUR      | 19,984,068          | 1,582.08     |              |
| OISEST/0.0/FIX/0.505 | EUR      | 63,500,000          | 42,058.83    |              |
| OISEST/0.0/FIX/-0.51 | EUR      | 73,000,000          | 75,735.52    |              |
| OISEST/0.0/FIX/-0.51 | EUR      | 153,000,000         | 195,782.96   |              |
| OISEST/0.0/FIX/-0.52 | EUR      | 50,246,402          | 357,932.56   | 0.01         |
| OISEST/0.0/FIX/-0.52 | EUR      | 30,134,121          | 127,658.26   |              |
| OISEST/0.0/FIX/-0.53 | EUR      | 150,628,875         | 770,786.60   |              |
| OISEST/0.0/FIX/-0.53 | EUR      | 34,158,876          | 85,907.19    |              |
| OISEST/0.0/FIX/-0.53 | EUR      | 17,079,438          | 43,471.59    |              |
| OISEST/0.0/FIX/-0.53 | EUR      | 256,240,202         | 596,447.48   |              |
| OISEST/0.0/FIX/-0.53 | EUR      | 24,121,949          | 53,720.72    |              |
| OISEST/0.0/FIX/-0.53 | EUR      | 55,257,006          | 121,942.62   |              |
| OISEST/0.0/FIX/-0.54 | EUR      | 17,083,776          | 49,452.86    |              |
| OISEST/0.0/FIX/-0.54 | EUR      | 70,360,254          | 309,759.21   |              |
| OISEST/0.0/FIX/-0.54 | EUR      | 142,699,783         | 413,076.80   |              |
| OISEST/0.0/FIX/-0.54 | EUR      | 101,492,577         | 244,341.47   |              |
| OISEST/0.0/FIX/-0.54 | EUR      | 51,259,143          | 115,711.25   |              |
| OISEST/0.0/FIX/-0.54 | EUR      | 70,352,318          | 262,788.59   |              |
| OISEST/0.0/FIX/-0.54 | EUR      | 59,299,793          | 133,862.04   |              |
| OISEST/0.0/FIX/-0.54 | EUR      | 50,243,850          | 108,201.53   |              |
| OISEST/0.0/FIX/-0.54 | EUR      | 100,477,491         | 191,087.72   |              |
| OISEST/0.0/FIX/-0.54 | EUR      | 50,243,850          | 142,401.44   |              |

# UCITS AMUNDI EURO LIQUIDITY-RATED SRI

## Securities portfolio on 30/09/2022 in EUR (next)

| Name of security     | Currency | Quantity or Nominal | Market value | % Net Assets |
|----------------------|----------|---------------------|--------------|--------------|
| OISEST/0.0/FIX/-0.54 | EUR      | 95,468,165          | 271,541.61   |              |
| OISEST/0.0/FIX/-0.54 | EUR      | 200,965,191         | 442,943.33   |              |
| OISEST/0.0/FIX/0.548 | EUR      | 155,809,133         | 20,080.40    |              |
| OISEST/0.0/FIX/-0.55 | EUR      | 30,152,437          | 96,757.72    |              |
| OISEST/0.0/FIX/-0.55 | EUR      | 80,394,244          | 153,706.32   |              |
| OISEST/0.0/FIX/-0.55 | EUR      | 28,147,995          | 114,186.49   |              |
| OISEST/0.0/FIX/-0.55 | EUR      | 30,143,247          | 148,033.18   |              |
| OISEST/0.0/FIX/-0.55 | EUR      | 132,599,020         | 161,678.89   |              |
| OISEST/0.0/FIX/-0.55 | EUR      | 13,051,684          | 15,715.83    |              |
| OISEST/0.0/FIX/-0.55 | EUR      | 165,813,129         | 317,019.29   |              |
| OISEST/0.0/FIX/-0.55 | EUR      | 180,896,240         | 205,091.71   |              |
| OISEST/0.0/FIX/0.56  | EUR      | 49,934,003          | 7,179.21     |              |
| OISEST/0.0/FIX/0.56  | EUR      | 99,952,522          | 4,237.09     |              |
| OISEST/0.0/FIX/-0.56 | EUR      | 40,200,000          | 67,948.82    |              |
| OISEST/0.0/FIX/-0.56 | EUR      | 49,000,000          | 72,769.02    |              |
| OISEST/0.0/FIX/-0.56 | EUR      | 90,400,000          | 152,652.77   |              |
| OISEST/0.0/FIX/-0.56 | EUR      | 27,138,572          | 101,919.76   |              |
| OISEST/0.0/FIX/0.565 | EUR      | 49,439,025          | 7,569.81     |              |
| OISEST/0.0/FIX/0.594 | EUR      | 19,974,953          | 3,148.34     |              |
| OISEST/0.0/FIX/0.594 | EUR      | 24,968,692          | 3,935.44     |              |
| OISEST/0.0/FIX/0.617 | EUR      | 8,981,836           | 4,365.10     |              |
| OISEST/0.0/FIX/0.655 | EUR      | 115,837,602         | 6,825.06     |              |
| OISEST/0.0/FIX/0.657 | EUR      | 75,950,632          | 216.52       |              |
| OISEST/0.0/FIX/0.727 | EUR      | 98,949,486          | 1,076,589.38 | 0.01         |
| OISEST/0.0/FIX/0.767 | EUR      | 11,971,252          | 4,385.03     |              |
| OISEST/0.0/FIX/0.772 | EUR      | 29,961,258          | 428.34       |              |
| OISEST/0.0/FIX/0.796 | EUR      | 199,685,329         | 5,596.93     |              |
| OISEST/0.0/FIX/0.849 | EUR      | 39,904,174          | 15,308.52    |              |
| OISEST/0.0/FIX/0.904 | EUR      | 98,811,083          | 825,317.38   |              |
| OISEST/0.0/FIX/0.913 | EUR      | 101,779,195         | 13,033.58    |              |
| OISEST/0.0/FIX/0.948 | EUR      | 58,500,000          | 10,519.50    |              |
| OISEST/0.0/FIX/0.968 | EUR      | 49,853,817          | 10,046.36    |              |
| OISEST/0.0/FIX/0.976 | EUR      | 184,498,650         | 38,309.59    |              |
| OISEST/0.0/FIX/0.983 | EUR      | 16,943,038          | 3,197.52     |              |
| OISEST/0.0/FIX/1.013 | EUR      | 49,807,576          | 30,038.80    |              |
| OISEST/0.0/FIX/1.035 | EUR      | 48,691,539          | 84,073.68    |              |
| OISEST/0.0/FIX/1.042 | EUR      | 44,862,173          | 6,318.51     |              |
| OISEST/0.0/FIX/1.043 | EUR      | 80,000,000          | 14,043.96    |              |
| OISEST/0.0/FIX/1.044 | EUR      | 16,942,611          | 2,931.54     |              |
| OISEST/0.0/FIX/1.06  | EUR      | 64,000,000          | 12,146.55    |              |
| OISEST/0.0/FIX/1.062 | EUR      | 120,000,000         | 22,169.63    |              |
| OISEST/0.0/FIX/1.111 | EUR      | 74,000,000          | 16,343.07    |              |
| OISEST/0.0/FIX/1.129 | EUR      | 7,976,007           | 1,069.75     |              |
| OISEST/0.0/FIX/1.142 | EUR      | 54,745,827          | 12,232.14    |              |

# UCITS AMUNDI EURO LIQUIDITY-RATED SRI

## Securities portfolio on 30/09/2022 in EUR (next)

| Name of security                 | Currency | Quantity or Nominal | Market value             | % Net Assets  |
|----------------------------------|----------|---------------------|--------------------------|---------------|
| OISEST/0.0/FIX/1.195             | EUR      | 49,648,598          | 61,121.33                |               |
| OISEST/0.0/FIX/1.206             | EUR      | 80,628,392          | 10,833.68                |               |
| OISEST/0.0/FIX/1.223             | EUR      | 79,428,928          | 105,954.93               |               |
| OISEST/0.0/FIX/1.237             | EUR      | 198,602,062         | 223,559.75               |               |
| OISEST/0.0/FIX/1.265             | EUR      | 188,962,595         | 9,087.89                 |               |
| OISEST/0.0/FIX/1.315             | EUR      | 19,895,993          | 284.69                   |               |
| OISEST/0.0/FIX/1.331             | EUR      | 79,285,963          | 148,810.55               |               |
| OISEST/0.0/FIX/1.35              | EUR      | 16,914,020          | 551.27                   |               |
| OISEST/0.0/FIX/1.37              | EUR      | 69,627,492          | 3,098.87                 |               |
| OISEST/0.0/FIX/1.41              | EUR      | 78,156,753          | 185,115.50               |               |
| OISEST/0.0/FIX/1.415             | EUR      | 33,812,724          | 1,200.35                 |               |
| OISEST/0.0/FIX/1.495             | EUR      | 39,704,696          | 190.85                   |               |
| OISEST/0.0/FIX/1.582             | EUR      | 29,732,441          | 5,108.49                 |               |
| OISEST/0.0/FIX/1.738             | EUR      | 34,611,581          | 25.31                    |               |
| OISEST/0.0/FIX/2.306             | EUR      | 74,053,223          | -27,976.99               |               |
| <b>TOTAL Interest rate swaps</b> |          |                     | <b>14,849,628.55</b>     | <b>0.06</b>   |
| <b>TOTAL Other hedges</b>        |          |                     | <b>14,849,628.55</b>     | <b>0.06</b>   |
| <b>TOTAL Hedges</b>              |          |                     | <b>14,849,628.55</b>     | <b>0.06</b>   |
| <b>Receivables</b>               |          |                     | <b>6,596,695.66</b>      | <b>0.02</b>   |
| <b>Debts</b>                     |          |                     | <b>-25,858,067.60</b>    | <b>-0.10</b>  |
| <b>Financial accounts</b>        |          |                     | <b>4,033,393,961.55</b>  | <b>16.34</b>  |
| <b>Net assets</b>                |          |                     | <b>24,683,270,851.97</b> | <b>100.00</b> |

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