

SEMI-ANNUAL  
REPORT  
FEBRUARY 2024

## AMUNDI EURO LIQUIDITY SRI

UCITS

Fund manager

**Amundi Asset Management**

Delegated fund accountant

**CACEIS Fund Administration France**

Custodian

**CACEIS BANK**

Auditors

**DELOITTE & ASSOCIÉS**

# UCITS AMUNDI EURO LIQUIDITY 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 | 37,068,429,048.73           |
| b) Cash at banks and liquidities  | 10,358,038,365.47           |
| c) Other Assets held by the UCITS   | 7,746,778,035.41            |
| d) Total of Assets held by the UCITS (lines a+b+c)  | 55,173,245,449.61           |
| e) Liabilities  | -25,342,067.75              |
| f) Net Asset Value (lines d+e= net asset of the UCITS)  | 55,147,903,381.86           |

\* 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         | 25,141,711.10       | 247,111.624                 | 101.7423                 |
| AMUNDI EURO LIQUIDITY SRI E-C in EUR   | C         | 12,192,483.14       | 598.564                     | 20,369.5563              |
| AMUNDI EURO LIQUIDITY SRI I2-C in EUR  | C         | 39,366,880,636.79   | 3,839,297.307               | 10,253.6681              |
| AMUNDI EURO LIQUIDITY SRI IC-C in EUR  | C         | 8,381,789,933.91    | 34,848.146                  | 240,523.2672             |
| AMUNDI EURO LIQUIDITY SRI M-C in EUR   | C         | 43,983,774.43       | 215.428                     | 204,169.2557             |
| AMUNDI EURO LIQUIDITY SRI P-C in EUR   | C         | 335,743,150.13      | 33,289.087                  | 10,085.6821              |
| AMUNDI EURO LIQUIDITY SRI R1-C in EUR  | C         | 43,632,053.13       | 41,842.795                  | 1,042.7614               |
| AMUNDI EURO LIQUIDITY SRI R-C in EUR   | C         | 59,194,564.43       | 5,790.828                   | 10,222.1244              |
| AMUNDI EURO LIQUIDITY SRI S-C in EUR   | C         | 42,424.35           | 41.020                      | 1,034.2357               |
| AMUNDI EURO LIQUIDITY SRI Z-C in EUR   | C         | 6,879,302,650.45    | 6,610.638                   | 1,040,641.2588           |

## 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.              | 58.72                   | 58.69                         |
| 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. | 8.50                    | 8.49                          |
| 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.  | 6.15                    | 6.14                          |

\* 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      | 37,068,429,048.73 | 67.22                      | 67.19                         |
| TOTAL      |          | 37,068,429,048.73 | 67.22                      | 67.19                         |

\* 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                   | 33.87                      | 33.86                         |
| NETHERLANDS              | 6.81                       | 6.81                          |
| SWEDEN                   | 4.47                       | 4.47                          |
| LUXEMBOURG               | 4.39                       | 4.39                          |
| UNITED KINGDOM           | 4.13                       | 4.13                          |
| FINLAND                  | 3.28                       | 3.27                          |
| ITALY                    | 2.44                       | 2.44                          |
| BELGIUM                  | 1.79                       | 1.79                          |
| CANADA                   | 1.65                       | 1.65                          |
| IRELAND                  | 1.54                       | 1.54                          |
| UNITED STATES OF AMERICA | 1.51                       | 1.51                          |
| SPAIN                    | 1.01                       | 1.01                          |
| GERMANY                  | 0.32                       | 0.32                          |
| TOTAL                    | 67.22                      | 67.19                         |

\* 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 | 6.15                       | 6.14                          |
| 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>6.15</b>                | <b>6.14</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               | 27,838,884,826.75     | 22,959,413,278.23 |
| 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. | 4,685,886,596.00      | 5,984,950,000.00  |
| 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.  | 2,007,416,892.93      | 2,111,233,577.98  |

## Distribution during the financial period

|                             | Unit                            | Net unit amount<br>EUR | Tax credit<br>EUR | Unit gross amount<br>EUR |
|-----------------------------|---------------------------------|------------------------|-------------------|--------------------------|
| <b>Dividends paid</b>       |                                 |                        |                   |                          |
| 30/10/2023                  | AMUNDI EURO LIQUIDITY SRI BDF-D | 2.18                   |                   | 2.18                     |
| <b>Dividends to be paid</b> |                                 |                        |                   |                          |
|                             | AMUNDI EURO LIQUIDITY SRI BDF-D |                        |                   |                          |

## Information on performance fees (In EUR)

|  | 29/02/2024                                     |
|--|--|
| <b>Unit AMUNDI EURO LIQUIDITY SRI E-C</b><br>Provision for variable management fees<br>Percentage of provision for variable management fees (1)<br>Earned variable management fees (due to redemptions)<br>Percentage of earned variable management fees (due to redemptions) (2)  |  |
| <b>Unit AMUNDI EURO LIQUIDITY SRI I2-C</b><br>Provision for variable management fees<br>Percentage of provision for variable management fees (1)<br>Earned variable management fees (due to redemptions)<br>Percentage of earned variable management fees (due to redemptions) (2) | 1,272,388.71<br>0.003<br>2,240,238.60<br>0.006 |
| <b>Unit AMUNDI EURO LIQUIDITY SRI IC-C</b><br>Provision for variable management fees<br>Percentage of provision for variable management fees (1)<br>Earned variable management fees (due to redemptions)<br>Percentage of earned variable management fees (due to redemptions) (2) | 300,397.32<br>0.004<br>299,212.46<br>0.004     |
| <b>Unit AMUNDI EURO LIQUIDITY SRI P-C</b><br>Provision for variable management fees<br>Percentage of provision for variable management fees (1)<br>Earned variable management fees (due to redemptions)<br>Percentage of earned variable management fees (due to redemptions) (2)  |  |
| <b>Unit AMUNDI EURO LIQUIDITY SRI R-C</b><br>Provision for variable management fees<br>Percentage of provision for variable management fees (1)<br>Earned variable management fees (due to redemptions)<br>Percentage of earned variable management fees (due to redemptions) (2)  | 2,502.98<br>0.004<br>756.30<br>0.001           |
| <b>Unit AMUNDI EURO LIQUIDITY SRI S-C</b><br>Provision for variable management fees<br>Percentage of provision for variable management fees (1)<br>Earned variable management fees (due to redemptions)<br>Percentage of earned variable management fees (due to redemptions) (2)  | 3.04<br>0.007                                  |



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

|  | 29/02/2024 |
|--|------------|
| <b>Unit AMUNDI EURO LIQUIDITY SRI Z-C</b>                              |            |
| Provision for variable management fees                                 | 292,178.35 |
| Percentage of provision for variable management fees (1)               | 0.004      |
| Earned variable management fees (due to redemptions)                   | 286,585.19 |
| Percentage of earned variable management fees (due to redemptions) (2) | 0.004      |

(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          |  |  |  | 2,312,701,434.41 |  |
| % of Net Assets |  |  |  | 4.19%            |  |

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

|   |  |  |  |                  |  |
|---|--|--|--|------------------|--|
| ITALY BUONI POLIENNALI DEL TESORO<br>ITALY      |  |  |  | 1,310,934,789.41 |  |
| ITALY CERT DI CREDITO DEL TESORO-CCTSA<br>ITALY |  |  |  | 483,451,925.00   |  |
| ITALY GOVERNMENT INTERNATIONAL BOND<br>ITALY    |  |  |  | 424,818,420.00   |  |
| SPAIN GOVERNMENT BOND<br>SPAIN                  |  |  |  | 93,496,300.00    |  |

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

|   |  |  |  |                |  |
|---|--|--|--|----------------|--|
| UNICREDITO ITALIANO SPA<br>ITALY              |  |  |  | 936,545,625.00 |  |
| MORGAN STANLEY BANK AG (FX BRANCH)<br>GERMANY |  |  |  | 683,716,600.00 |  |
| COMMERZBANK AG<br>GERMANY                     |  |  |  | 489,000,000.01 |  |
| BANCO BILBAO VIZCAYA ARG<br>MADRID<br>SPAIN   |  |  |  | 139,999,289.40 |  |
| CREDIT AGRICOLE SA<br>FRANCE                  |  |  |  | 63,439,920.00  |  |

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

## e) Type and quality of collateral

| Type                       |  |  |  |                  |  |
|----------------------------|--|--|--|------------------|--|
| - Equities                 |  |  |  |                  |  |
| - Bonds                    |  |  |  | 1,503,673,734.40 |  |
| - UCITS                    |  |  |  |                  |  |
| - Notes                    |  |  |  |                  |  |
| - Cash                     |  |  |  |                  |  |
| <b>Rating</b>              |  |  |  |                  |  |
| <b>Collateral currency</b> |  |  |  |                  |  |
| Euro                       |  |  |  | 2,312,701,434.41 |  |

## 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] |  |  |  |                  |  |
| ]3 months - 1 year]  |  |  |  | 103,150,000.00   |  |
| > 1 year             |  |  |  | 824,290,525.00   |  |
| Open                 |  |  |  | 1,385,260,909.41 |  |

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

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

|                      |  |  |  |                  |  |
|----------------------|--|--|--|------------------|--|
| < 1 day              |  |  |  |                  |  |
| [1 day - 1 week]     |  |  |  | 410,064,389.41   |  |
| ]1 week - 1 month]   |  |  |  | 1,902,637,045.00 |  |
| ]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  |  |  |  | 2,312,701,434.41 |  |
| Cash        |  |  |  |                  |  |

## k) Custody of collateral provided by the UCI

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

## l) Breakdown of revenue and expenses

|                 |  |  |  |               |  |
|-----------------|--|--|--|---------------|--|
| <b>Incomes</b>  |  |  |  |               |  |
| - UCITS         |  |  |  | 59,509,647.01 |  |
| - Manager       |  |  |  |               |  |
| - Third parties |  |  |  |               |  |
| <b>Cost</b>     |  |  |  |               |  |
| - UCITS         |  |  |  |               |  |
| - Manager       |  |  |  |               |  |
| - Third parties |  |  |  |               |  |

## e) Type and quality of collateral

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

## i) Reuse of collateral

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

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

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

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

## k) Custody of collateral provided by the UCI

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

## l) Breakdown of revenue and expenses

For securities lending transactions and repurchase agreements, Amundi Asset Management has entrusted Amundi 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 29/02/2024 in EUR

| Name of security                                       | Currency | Quantity or Nominal | Market value            | % Net Assets |
|--|----------|---------------------|-------------------------|--------------|
| <b>Deposits</b>  |          |                     |                         |              |
| DAT BRED 03/04/24                                      | EUR      | 216,000,000         | 221,185,110.00          | 0.40         |
| DAT BRED 04/03/24                                      | EUR      | 226,000,000         | 231,411,915.28          | 0.42         |
| DAT BRED 5.08.24 EST                                   | EUR      | 165,000,000         | 166,667,306.67          | 0.30         |
| DAT BRED 8/8/24 ESTR                                   | EUR      | 630,000,000         | 633,827,040.00          | 1.15         |
| DAT CM/ARKEA18.10.24                                   | EUR      | 43,000,000          | 43,670,901.53           | 0.08         |
| DAT CMARKEA 2/12/24                                    | EUR      | 108,000,000         | 109,115,088.00          | 0.20         |
| DAT CM ARKEA 9/10/24                                   | EUR      | 56,000,000          | 56,939,414.00           | 0.10         |
| DAT CMARKEA ESTR 0.3                                   | EUR      | 50,000,000          | 50,916,390.28           | 0.09         |
| DAT CMARK ESTR131224                                   | EUR      | 50,000,000          | 50,463,450.00           | 0.09         |
| DAT CMBRFR2B 010824                                    | EUR      | 59,000,000          | 60,447,024.17           | 0.11         |
| DAT CMBRFR2B 020824                                    | EUR      | 100,000,000         | 102,441,541.67          | 0.19         |
| DAT NAT 240424 ESTR                                    | EUR      | 200,000,000         | 206,522,466.67          | 0.38         |
| DAT SABAD F 13.3.24                                    | EUR      | 83,000,000          | 83,264,677.78           | 0.15         |
| <b>TOTAL Deposits</b>                                  |          |                     | <b>2,016,872,326.05</b> | <b>3.66</b>  |
| <b>Bonds and similar securities</b>                    |          |                     |                         |              |
| <b>Listed bonds and similar securities</b>             |          |                     |                         |              |
| <b>CANADA</b>  |          |                     |                         |              |
| Bank of Montreal E3R+0.45% 06-06-25                    | EUR      | 168,500,000         | 170,805,362.71          | 0.32         |
| BANK OF MONTREAL E3R+0.47% 05-09-25                    | EUR      | 61,000,000          | 61,783,467.73           | 0.11         |
| Bank of Nova Scotia E3R+0.43% 02-05-25                 | EUR      | 126,000,000         | 126,787,193.40          | 0.23         |
| BANK OF NOVA SCOTIA E3R+0.5% 22-09-25                  | EUR      | 110,000,000         | 111,296,445.33          | 0.21         |
| BANK OF NOVA SCOTIA E3R+0.52% 12-12-25                 | EUR      | 95,500,000          | 96,742,372.23           | 0.17         |
| NATL BANK OF CANADA E3R+0.55% 13-06-25                 | EUR      | 118,000,000         | 119,531,941.56          | 0.21         |
| TORONTO DOMINION BANK E3R+0.45% 21-07-25               | EUR      | 98,600,000          | 99,409,006.43           | 0.18         |
| TORONTO DOMINION BANK THE E3R+0.45% 20-01-25           | EUR      | 124,010,000         | 124,985,069.96          | 0.23         |
| <b>TOTAL CANADA</b>                                    |          |                     | <b>911,340,859.35</b>   | <b>1.66</b>  |
| <b>FRANCE</b>  |          |                     |                         |              |
| ALD E3R+0.55% 21-02-25 EMTN                            | EUR      | 141,800,000         | 142,451,641.90          | 0.26         |
| ALD E3R+0.65% 06-10-25 EMTN                            | EUR      | 96,600,000          | 97,794,410.70           | 0.17         |
| BNP PAR E3R+0.3% 24-02-25 EMTN                         | EUR      | 185,500,000         | 185,974,873.82          | 0.34         |
| CA E3R+0.32% 07-03-25 EMTN                             | EUR      | 85,100,000          | 86,132,070.11           | 0.16         |
| SG E3R+0.5% 19-01-26 EMTN                              | EUR      | 73,800,000          | 74,409,265.74           | 0.13         |
| <b>TOTAL FRANCE</b>                                    |          |                     | <b>586,762,262.27</b>   | <b>1.06</b>  |
| <b>GERMANY</b>   |          |                     |                         |              |
| VOLKSWAGEN FINANCIAL SERVICES AG E3R+0.7% 10-04-24     | EUR      | 130,000,000         | 130,894,930.83          | 0.23         |
| <b>TOTAL GERMANY</b>                                   |          |                     | <b>130,894,930.83</b>   | <b>0.23</b>  |
| <b>LUXEMBOURG</b>                                      |          |                     |                         |              |
| SG ISSUER ZCP 29-11-24 EMTN                            | EUR      | 159,000,000         | 160,579,188.00          | 0.29         |
| <b>TOTAL LUXEMBOURG</b>                                |          |                     | <b>160,579,188.00</b>   | <b>0.29</b>  |
| <b>NETHERLANDS</b>                                     |          |                     |                         |              |
| ABN AMRO BK E3R+0.38% 22-09-25                         | EUR      | 116,000,000         | 117,225,567.07          | 0.21         |
| COOPERATIEVE RABOBANK UA OISEST+0.29% 04-11-24         | EUR      | 189,500,000         | 192,391,207.82          | 0.35         |
| TOYOTA MOTOR FINANCE NETHERLANDS BV E1R+0.28% 23-12-24 | EUR      | 116,500,000         | 117,541,089.31          | 0.22         |

## Securities portfolio on 29/02/2024 in EUR (next)

| Name of security   | Currency | Quantity or Nominal | Market value            | % Net Assets |
|--|----------|---------------------|-------------------------|--------------|
| TOYOTA MOTOR FINANCE NETHERLANDS BV E3R+0.33% 29-11-24               | EUR      | 105,500,000         | 105,541,381.79          | 0.19         |
| <b>TOTAL NETHERLANDS</b>   |          |                     | <b>532,699,245.99</b>   | <b>0.97</b>  |
| <b>SPAIN</b>   |          |                     |                         |              |
| BANCO NTANDER E3R+0.55% 16-01-25                                     | EUR      | 127,500,000         | 128,671,100.25          | 0.23         |
| <b>TOTAL SPAIN</b>   |          |                     | <b>128,671,100.25</b>   | <b>0.23</b>  |
| <b>SWEDEN</b>  |          |                     |                         |              |
| SKANDINAVISKA ENSKILDA BANKEN AB E3R+0.45% 13-06-25                  | EUR      | 101,300,000         | 102,604,846.43          | 0.18         |
| VOLVO TREASURY AB E3R+0.5% 09-01-26                                  | EUR      | 79,200,000          | 79,818,255.44           | 0.14         |
| VOLVO TREASURY AB E3R+0.55% 21-11-25                                 | EUR      | 117,500,000         | 117,668,600.75          | 0.22         |
| <b>TOTAL SWEDEN</b>  |          |                     | <b>300,091,702.62</b>   | <b>0.54</b>  |
| <b>UNITED STATES OF AMERICA</b>                                      |          |                     |                         |              |
| ATT E3R+0.4% 06-03-25  | EUR      | 125,000,000         | 126,512,279.17          | 0.24         |
| EATON CAPITAL UN E3R+0.25% 03-06-24                                  | EUR      | 125,000,000         | 126,354,648.61          | 0.23         |
| GEN MILLS E3R+0.3% 08-11-24  | EUR      | 95,000,000          | 95,337,850.61           | 0.17         |
| GEN MILLS E3R+0.4% 08-11-24  | EUR      | 196,000,000         | 196,843,374.93          | 0.36         |
| STRYKER E3R+0.3% 16-11-24  | EUR      | 200,000,000         | 200,432,377.78          | 0.36         |
| <b>TOTAL UNITED STATES OF AMERICA</b>                                |          |                     | <b>745,480,531.10</b>   | <b>1.36</b>  |
| <b>TOTAL Listed bonds and similar securities</b>                     |          |                     | <b>3,496,519,820.41</b> | <b>6.34</b>  |
| <b>TOTAL Bonds and similar securities</b>                            |          |                     | <b>3,496,519,820.41</b> | <b>6.34</b>  |
| <b>Credit instruments</b>  |          |                     |                         |              |
| <b>Credit instruments traded in a regulated market or equivalent</b> |          |                     |                         |              |
| <b>FINLAND</b>   |          |                     |                         |              |
| NORDEA BKP ZCP 18-11-24  | EUR      | 122,500,000         | 119,165,728.50          | 0.21         |
| NORDEA BKP ZCP 19-11-24  | EUR      | 73,500,000          | 71,491,016.89           | 0.13         |
| NORDEA BKP ZCP 24-10-24  | EUR      | 120,000,000         | 117,016,628.87          | 0.21         |
| <b>TOTAL FINLAND</b>   |          |                     | <b>307,673,374.26</b>   | <b>0.55</b>  |
| <b>IRELAND</b>   |          |                     |                         |              |
| INTE BANK IREL ZCP 13-11-24  | EUR      | 105,000,000         | 102,095,451.05          | 0.19         |
| INTE BANK IREL ZCP 13-12-24  | EUR      | 104,000,000         | 100,817,486.65          | 0.18         |
| INTE BANK IREL ZCP 14-11-24  | EUR      | 106,000,000         | 103,057,302.99          | 0.18         |
| JOHN NTRO INTL PLC ZCP 24-05-24                                      | EUR      | 65,000,000          | 64,400,538.68           | 0.12         |
| <b>TOTAL IRELAND</b>   |          |                     | <b>370,370,779.37</b>   | <b>0.67</b>  |
| <b>ITALY</b>   |          |                     |                         |              |
| UNICREDIT ZCP 08-03-24   | EUR      | 199,000,000         | 198,847,761.05          | 0.36         |
| <b>TOTAL ITALY</b>   |          |                     | <b>198,847,761.05</b>   | <b>0.36</b>  |
| <b>LUXEMBOURG</b>  |          |                     |                         |              |
| INTE BANK LUXE ZCP 10-01-25  | EUR      | 170,000,000         | 164,339,682.13          | 0.30         |
| INTE BANK LUXE ZCP 13-06-24  | EUR      | 161,000,000         | 159,143,794.13          | 0.29         |
| INTE BANK LUXE ZCP 14-10-24  | EUR      | 172,000,000         | 167,757,362.25          | 0.30         |
| INTE BANK LUXE ZCP 15-04-24  | EUR      | 180,500,000         | 179,604,942.39          | 0.33         |
| <b>TOTAL LUXEMBOURG</b>  |          |                     | <b>670,845,780.90</b>   | <b>1.22</b>  |
| <b>NETHERLANDS</b>   |          |                     |                         |              |
| ABN AMRO BK ZCP 11-10-24   | EUR      | 157,000,000         | 153,338,428.26          | 0.28         |

## Securities portfolio on 29/02/2024 in EUR (next)

| Name of security   | Currency | Quantity or Nominal | Market value            | % Net Assets |
|--|----------|---------------------|-------------------------|--------------|
| TELE EURO BV ZCP 04-04-24  | EUR      | 144,500,000         | 143,958,476.97          | 0.26         |
| <b>TOTAL NETHERLANDS</b>   |          |                     | <b>297,296,905.23</b>   | <b>0.54</b>  |
| <b>SPAIN</b>   |          |                     |                         |              |
| BANCO NTANDER ZCP 10-10-24   | EUR      | 360,000,000         | 351,466,908.70          | 0.64         |
| <b>TOTAL SPAIN</b>   |          |                     | <b>351,466,908.70</b>   | <b>0.64</b>  |
| <b>SWEDEN</b>  |          |                     |                         |              |
| SKAN ENSK BANK AB ZCP 04-11-24   | EUR      | 60,000,000          | 58,465,307.76           | 0.10         |
| SKAN ENSK BANK AB ZCP 11-11-24   | EUR      | 35,000,000          | 34,081,948.48           | 0.06         |
| SKAN ENSK BANK AB ZCP 22-07-24   | EUR      | 164,000,000         | 161,511,160.42          | 0.30         |
| SVEN HAND AB ZCP 01-10-24  | EUR      | 200,000,000         | 195,440,685.85          | 0.35         |
| SVEN HAND AB ZCP 03-10-24  | EUR      | 124,000,000         | 121,149,260.97          | 0.21         |
| SVEN HAND AB ZCP 11-09-24  | EUR      | 97,000,000          | 94,982,178.01           | 0.18         |
| SVEN HAND AB ZCP 24-01-25  | EUR      | 100,000,000         | 96,652,447.84           | 0.18         |
| <b>TOTAL SWEDEN</b>  |          |                     | <b>762,282,989.33</b>   | <b>1.38</b>  |
| <b>UNITED KINGDOM</b>  |          |                     |                         |              |
| BARC B OISEST+0.23% 25-07-24   | EUR      | 135,000,000         | 135,590,923.20          | 0.25         |
| BARC B OISEST+0.23% 30-05-24   | EUR      | 150,000,000         | 151,632,474.00          | 0.27         |
| BARCLAYS BANK PLC 270524 OISEST 0.15                                       | EUR      | 34,500,000          | 34,514,404.30           | 0.06         |
| BARCLAYS BK AUTRE V 21-08-24   | EUR      | 210,500,000         | 210,752,577.61          | 0.38         |
| MUFG BANK LTD LOND ZCP 09-05-24  | EUR      | 40,000,000          | 39,700,368.53           | 0.07         |
| SSE PLC. 080424 FIX 4.07   | EUR      | 46,000,000          | 45,806,193.51           | 0.09         |
| <b>TOTAL UNITED KINGDOM</b>  |          |                     | <b>617,996,941.15</b>   | <b>1.12</b>  |
| <b>UNITED STATES OF AMERICA</b>  |          |                     |                         |              |
| FISERV ZCP 28-03-24  | EUR      | 27,000,000          | 26,919,702.23           | 0.05         |
| FISERV ZCP 28-03-24  | EUR      | 20,000,000          | 19,940,520.17           | 0.04         |
| <b>TOTAL UNITED STATES OF AMERICA</b>                                      |          |                     | <b>46,860,222.40</b>    | <b>0.09</b>  |
| <b>TOTAL Credit instruments traded in a regulated market or equivalent</b> |          |                     | <b>3,623,641,662.39</b> | <b>6.57</b>  |
| <b>Credit instruments traded in a regulated market or equivalent</b>       |          |                     |                         |              |
| <b>BELGIUM</b>   |          |                     |                         |              |
| BNP PARIBAS FORTIS SA. 090924 FIX 4.041                                    | EUR      | 145,000,000         | 142,028,456.80          | 0.26         |
| BNP PARIBAS FORTIS SA. 100225 FIX 3.6421                                   | EUR      | 160,000,000         | 154,381,955.72          | 0.28         |
| BNP PARIBAS FORTIS SA. 121124 FIX 3.772                                    | EUR      | 92,000,000          | 89,534,874.74           | 0.16         |
| BNP PARIBAS FORTIS SA. 231224 FIX 3.635                                    | EUR      | 223,000,000         | 216,165,951.28          | 0.39         |
| KBC BANK 040324 FIX 3.96   | EUR      | 200,000,000         | 199,934,090.06          | 0.36         |
| KBC BANK 280524 FIX 3.99   | EUR      | 188,000,000         | 186,182,283.20          | 0.34         |
| <b>TOTAL BELGIUM</b>   |          |                     | <b>988,227,611.80</b>   | <b>1.79</b>  |
| <b>FINLAND</b>   |          |                     |                         |              |
| NORD B OISEST+0.22% 12-08-24   | EUR      | 90,000,000          | 91,497,542.85           | 0.16         |
| NORD B OISEST+0.22% 14-03-24   | EUR      | 139,000,000         | 142,188,915.61          | 0.26         |
| NORD B OISEST+0.22% 20-08-24   | EUR      | 60,000,000          | 60,941,962.53           | 0.11         |
| NORD B OISEST+0.23% 13-09-24   | EUR      | 112,000,000         | 113,855,457.95          | 0.21         |
| NORD B OISEST+0.27% 14-06-24   | EUR      | 155,000,000         | 158,668,727.29          | 0.29         |
| NORD B OISEST+0.29% 04-10-24   | EUR      | 150,000,000         | 152,727,360.54          | 0.28         |
| NORD B OISEST+0.31% 15-07-24   | EUR      | 305,000,000         | 313,277,502.77          | 0.56         |



## Securities portfolio on 29/02/2024 in EUR (next)

| Name of security                                   | Currency | Quantity or Nominal | Market value            | % Net Assets |
|--|----------|---------------------|-------------------------|--------------|
| NORDEA BANK ABP. 200924 OISEST 0.24                | EUR      | 108,000,000         | 109,709,919.96          | 0.20         |
| OP CORPORATE BANK PLC 100125 FIX 3.61              | EUR      | 150,000,000         | 145,167,196.15          | 0.26         |
| OP CORPORATE BANK PLC 140125 FIX 3.565             | EUR      | 50,000,000          | 48,370,600.41           | 0.09         |
| OP CORPORATE BANK PLC 241024 FIX 4.12              | EUR      | 50,000,000          | 48,761,592.89           | 0.09         |
| OP CORPORATE BANK PLC 260924 FIX 4.18              | EUR      | 116,000,000         | 113,450,606.57          | 0.21         |
| <b>TOTAL FINLAND</b>                               |          |                     | <b>1,498,617,385.52</b> | <b>2.72</b>  |
| <b>FRANCE</b>                                      |          |                     |                         |              |
| ARVAL SERVICE LEASE SA 010724 FIX 3.95             | EUR      | 36,000,000          | 35,523,245.94           | 0.06         |
| ARVAL SERVICE LEASE SA 020724 FIX 4.2125           | EUR      | 80,000,000          | 78,932,129.20           | 0.14         |
| ARVAL SERVICE LEASE SA 150724 FIX 3.965            | EUR      | 150,000,000         | 147,758,478.71          | 0.27         |
| ARVAL SERVICE LEASE SA 220724 FIX 4.0              | EUR      | 30,000,000          | 29,536,624.73           | 0.05         |
| BANQ F OISEST+0.33% 10-09-24                       | EUR      | 142,000,000         | 144,971,921.39          | 0.27         |
| BANQUE FEDERATIVE 030225 OISEST 0.32               | EUR      | 163,000,000         | 163,435,446.17          | 0.29         |
| BANQUE FEDERATIVE 040724 OISEST 0.29               | EUR      | 214,000,000         | 218,322,970.49          | 0.39         |
| BANQUE FEDERATIVE 041124 OISEST 0.33               | EUR      | 20,000,000          | 20,249,161.24           | 0.03         |
| BANQUE FEDERATIVE 070125 OISEST 0.33               | EUR      | 161,000,000         | 162,056,205.52          | 0.29         |
| BANQUE FEDERATIVE 111024 OISEST 0.32               | EUR      | 140,500,000         | 142,911,321.65          | 0.26         |
| BANQUE FEDERATIVE 111224 OISEST 0.31               | EUR      | 80,000,000          | 80,489,877.78           | 0.14         |
| BANQUE FEDERATIVE 130824 OISEST 0.32               | EUR      | 222,000,000         | 227,331,696.92          | 0.41         |
| BANQUE FEDERATIVE 130924 OISEST 0.3                | EUR      | 180,000,000         | 182,381,308.80          | 0.33         |
| BANQUE FEDERATIVE 131124 OISEST 0.34               | EUR      | 253,000,000         | 256,382,046.65          | 0.46         |
| BANQUE FEDERATIVE 140125 OISEST 0.33               | EUR      | 202,000,000         | 203,151,744.75          | 0.37         |
| BFCM (BANQUE FEDER 020424 OISEST 0.29              | EUR      | 180,000,000         | 185,596,436.35          | 0.33         |
| BFCM (BANQUE FEDER 020524 OISEST 0.31              | EUR      | 165,000,000         | 170,186,602.07          | 0.31         |
| BFCM (BANQUE FEDER 090524 OISEST 0.31              | EUR      | 300,000,000         | 309,233,357.00          | 0.56         |
| BFCM (BANQUE FEDER 110424 OISEST 0.35              | EUR      | 265,000,000         | 274,688,401.77          | 0.50         |
| BNP PA OISEST+0.24% 09-08-24                       | EUR      | 260,000,000         | 264,417,356.60          | 0.48         |
| BNP PA OISEST+0.285% 10-07-24                      | EUR      | 170,000,000         | 174,298,490.14          | 0.32         |
| BNP PARIBAS 010324 OISEST 0.23                     | EUR      | 165,000,000         | 170,034,397.23          | 0.31         |
| BNP PARIBAS 090924 OISEST 0.25                     | EUR      | 40,000,000          | 40,551,050.34           | 0.08         |
| BNP PARIBAS 180424 OISEST 0.27                     | EUR      | 327,000,000         | 337,612,850.40          | 0.61         |
| BNP PARIBAS 190324 OISEST 0.22                     | EUR      | 272,000,000         | 279,832,883.73          | 0.50         |
| BNP PARIBAS 310125 OISEST 0.28                     | EUR      | 198,000,000         | 198,688,869.50          | 0.36         |
| BNP PARIBAS 310524 OISEST 0.28                     | EUR      | 323,000,000         | 333,123,465.47          | 0.61         |
| BNP PARIBAS 311024 OISEST 0.23                     | EUR      | 88,000,000          | 88,306,453.65           | 0.16         |
| BNP PARIBAS SECURITIES SERVICES 171224 OISEST 0.24 | EUR      | 212,000,000         | 212,266,050.93          | 0.39         |
| BPCE (ISSUER) 070225 OISEST 0.33                   | EUR      | 250,000,000         | 250,693,180.83          | 0.45         |
| BPCE (ISSUER) 080125 OISEST 0.34                   | EUR      | 55,000,000          | 55,361,392.60           | 0.10         |
| BPCE (ISSUER) 081124 OISEST 0.34                   | EUR      | 120,000,000         | 121,615,083.20          | 0.22         |
| BPCE (ISSUER) 100125 OISEST 0.34                   | EUR      | 262,000,000         | 263,657,206.11          | 0.47         |
| BPCE (ISSUER) 101224 OISEST 0.33                   | EUR      | 140,000,000         | 140,889,423.93          | 0.26         |
| BPCE (ISSUER) 111024 OISEST 0.34                   | EUR      | 250,000,000         | 254,371,793.61          | 0.46         |
| BPCE (ISSUER) 170125 OISEST 0.34                   | EUR      | 100,000,000         | 100,522,732.00          | 0.18         |
| BPCE (ISSUER) 211024 OISEST 0.28                   | EUR      | 80,000,000          | 80,408,708.27           | 0.14         |

## Securities portfolio on 29/02/2024 in EUR (next)

| Name of security                           | Currency | Quantity or Nominal | Market value   | % Net Assets |
|--|----------|---------------------|----------------|--------------|
| BPCE S.A. 020824 OISEST 0.35               | EUR      | 343,000,000         | 351,787,483.93 | 0.64         |
| BPCE S.A. 060924 OISEST 0.34               | EUR      | 221,000,000         | 225,756,888.72 | 0.41         |
| BPCE S.A. 180624 OISEST 0.28               | EUR      | 110,000,000         | 112,179,559.86 | 0.20         |
| BPCE S.A. 180924 OISEST 0.34               | EUR      | 80,000,000          | 81,621,551.33  | 0.15         |
| BPCE SA 050624 OISEST 0.34                 | EUR      | 168,500,000         | 173,823,301.14 | 0.32         |
| BPCE SA 100524 OISEST 0.34                 | EUR      | 250,000,000         | 258,471,034.44 | 0.47         |
| BRED BANQUE POPULAIRE 020424 OISEST 0.2    | EUR      | 200,000,000         | 203,577,994.22 | 0.37         |
| BRED BANQUE POPULAIRE 030424 OISEST 0.28   | EUR      | 340,000,000         | 348,650,878.02 | 0.63         |
| CA CONSUMER FINANCE 290424 OISEST 0.12     | EUR      | 160,000,000         | 160,588,375.55 | 0.29         |
| CAISSE REGIONALE D 140225 OISEST 0.32      | EUR      | 15,000,000          | 15,026,471.67  | 0.03         |
| CRCAM ALPES PROVENCE 060225 OISEST 0.32    | EUR      | 10,000,000          | 10,028,629.70  | 0.02         |
| CRCAM AQUITAINE 081024 OISEST 0.31         | EUR      | 50,000,000          | 50,873,188.86  | 0.09         |
| CRCAM AQUITAINE 251024 OISEST 0.33         | EUR      | 20,000,000          | 20,311,561.02  | 0.03         |
| CRCAM NORMANDIE SEINE 050724 OISEST 0.37   | EUR      | 17,000,000          | 17,487,471.86  | 0.04         |
| CRCAM NORMANDIE SEINE 110724 OISEST 0.33   | EUR      | 20,000,000          | 20,490,203.95  | 0.04         |
| CRCAM NORMANDIE SEINE 200125 OISEST 0.3    | EUR      | 60,000,000          | 60,052,311.00  | 0.10         |
| CREDIT AGRICOLE CORP IB 060524 OISEST 0.34 | EUR      | 215,000,000         | 221,756,287.20 | 0.40         |
| CREDIT AGRICOLE SA 040624 OISEST 0.36      | EUR      | 195,000,000         | 201,195,031.38 | 0.36         |
| CREDIT AGRICOLE SA 100125 OISEST 0.32      | EUR      | 180,000,000         | 181,087,632.50 | 0.33         |
| CREDIT AGRICOLE SA 110724 OISEST 0.29      | EUR      | 197,000,000         | 201,073,792.33 | 0.37         |
| CREDIT AGRICOLE SA 111024 OISEST 0.3       | EUR      | 235,000,000         | 238,966,040.17 | 0.43         |
| CREDIT AGRICOLE SA 120824 OISEST 0.3       | EUR      | 191,000,000         | 194,965,266.96 | 0.35         |
| CREDIT AGRICOLE SA 130324 OISEST 0.32      | EUR      | 297,000,000         | 308,463,736.10 | 0.56         |
| CREDIT AGRICOLE SA 130924 OISEST 0.31      | EUR      | 334,000,000         | 340,798,815.68 | 0.62         |
| CREDIT AGRICOLE SA 140824 OISEST 0.29      | EUR      | 120,000,000         | 122,426,259.60 | 0.22         |
| CREDIT AGRICOLE SA 160524 OISEST 0.35      | EUR      | 240,000,000         | 248,033,784.73 | 0.45         |
| CREDIT AGRICOLE SA 180424 OISEST 0.3       | EUR      | 195,000,000         | 200,176,600.38 | 0.36         |
| CREDIT AGRICOLE SA 220724 OISEST 0.27      | EUR      | 134,000,000         | 136,582,676.70 | 0.25         |
| CREDIT AGRICOLE SA 221124 OISEST 0.32      | EUR      | 333,000,000         | 336,999,599.73 | 0.62         |
| CREDIT AGRICOLE SA 231024 OISEST 0.3       | EUR      | 111,000,000         | 112,329,616.46 | 0.20         |
| CREDIT AGRICOLE SA 240125 OISEST 0.31      | EUR      | 194,000,000         | 194,821,133.13 | 0.36         |
| CREDIT INDUSTRIEL ET COMMERCIAL 070225 O   | EUR      | 195,000,000         | 195,513,250.24 | 0.35         |
| CREDIT INDUSTRIEL ET COMMERCIAL 090424 O   | EUR      | 334,500,000         | 344,684,422.45 | 0.63         |
| CREDIT INDUSTRIEL ET COMMERCIAL 090924 O   | EUR      | 40,000,000          | 40,096,896.43  | 0.07         |
| CREDIT INDUSTRIEL ET COMMERCIAL 150724 O   | EUR      | 143,000,000         | 146,425,047.02 | 0.26         |
| CREDIT LYONNAIS 070324 OISEST 0.31         | EUR      | 135,000,000         | 139,127,653.50 | 0.25         |
| CREDIT MUTUEL ARKEA 050624 OISEST 0.33     | EUR      | 34,000,000          | 35,069,774.58  | 0.06         |
| EDF 150324 FIX 3.975                       | EUR      | 112,000,000         | 111,825,869.73 | 0.21         |
| EDF 280324 FIX 3.975                       | EUR      | 25,000,000          | 24,925,132.07  | 0.05         |
| ENGIE SA 110424 OISEST 0.1                 | EUR      | 100,000,000         | 100,558,803.89 | 0.18         |
| ENGIE SA 150424 OISEST 0.12                | EUR      | 213,000,000         | 214,105,263.75 | 0.39         |
| ENGIE SA 300424 OISEST 0.11                | EUR      | 95,000,000          | 95,319,449.37  | 0.18         |
| LA BANQUE POSTALE 250424 OISEST 0.09       | EUR      | 100,000,000         | 100,564,616.66 | 0.19         |
| LA BANQUE POSTALE 270824 OISEST 0.25       | EUR      | 118,000,000         | 119,354,171.12 | 0.22         |

# UCITS AMUNDI EURO LIQUIDITY SRI

## Securities portfolio on 29/02/2024 in EUR (next)

| Name of security                         | Currency | Quantity or Nominal | Market value             | % Net Assets |
|--|----------|---------------------|--------------------------|--------------|
| LA BANQUE POSTALE 290724 OISEST 0.22     | EUR      | 110,000,000         | 111,244,671.54           | 0.21         |
| LCL CREDIT LYONNAIS 120924 OISEST 0.32   | EUR      | 80,000,000          | 81,663,663.73            | 0.15         |
| LCL CREDIT LYONNAIS 190824 OISEST 0.21   | EUR      | 200,000,000         | 201,035,827.78           | 0.36         |
| NATIXIS 050424 OISEST 0.3                | EUR      | 124,000,000         | 127,835,942.07           | 0.23         |
| NATIXIS 050724 OISEST 0.35               | EUR      | 305,000,000         | 313,686,062.47           | 0.57         |
| NATIXIS 081124 OISEST 0.34               | EUR      | 354,000,000         | 358,933,245.37           | 0.65         |
| NATIXIS 110424 OISEST 0.33               | EUR      | 179,000,000         | 185,531,208.30           | 0.34         |
| NATIXIS 121224 OISEST 0.33               | EUR      | 315,000,000         | 316,924,208.91           | 0.57         |
| SG OISEST+0.415% 31-01-25                | EUR      | 205,000,000         | 205,909,378.32           | 0.37         |
| SG OISEST+0.44% 31-01-25                 | EUR      | 122,000,000         | 122,593,402.92           | 0.22         |
| SG OISEST+0.5% 11-07-25                  | EUR      | 215,000,000         | 216,849,478.97           | 0.40         |
| SG OISEST+0.53% 17-02-25                 | EUR      | 118,000,000         | 118,389,282.20           | 0.22         |
| SOCIETE FINANCIERE AGACHE 160524 FIX 4.0 | EUR      | 35,000,000          | 34,704,379.70            | 0.06         |
| SOCIETE GENERALE 041124 OISEST 0.0       | EUR      | 243,000,000         | 246,549,412.44           | 0.45         |
| SOCIETE GENERALE 160525 OISEST 0.5       | EUR      | 190,000,000         | 192,658,215.90           | 0.35         |
| SOCIETE GENERALE 210225 OISEST 0.31      | EUR      | 76,000,000          | 76,066,182.70            | 0.14         |
| SOCIETE GENERALE 310325 OISEST 0.38      | EUR      | 216,500,000         | 216,979,270.86           | 0.39         |
| SOCIETE GENERALE 310524 OISEST 0.2       | EUR      | 150,000,000         | 152,139,483.42           | 0.28         |
| SOCIETE GENERALE 310724 OISEST 0.36      | EUR      | 210,000,000         | 215,488,388.74           | 0.39         |
| SOCIETE GENERALE 311024 OISEST 0.31      | EUR      | 87,000,000          | 88,009,326.49            | 0.16         |
| SOCIETE GENERALE SA 020424 OISEST 0.34   | EUR      | 325,000,000         | 336,673,350.63           | 0.61         |
| SOCIETE GENERALE SA 030524 OISEST 0.35   | EUR      | 289,000,000         | 299,037,430.31           | 0.54         |
| SOCIETE GENERALE SA 220324 OISEST 0.38   | EUR      | 224,000,000         | 232,681,244.13           | 0.43         |
| SOCIETE GENERALE SA 310724 OISEST 0.4    | EUR      | 167,000,000         | 171,424,771.88           | 0.31         |
| THALES SERVICES SAS 090424 FIX 3.945     | EUR      | 27,500,000          | 27,381,806.82            | 0.05         |
| THALES SERVICES SAS 090424 FIX 3.945     | EUR      | 16,500,000          | 16,429,084.09            | 0.03         |
| VEOLIA ENVIRONNEMENT 050424 FIX 3.965    | EUR      | 10,000,000          | 9,961,485.02             | 0.02         |
| <b>TOTAL FRANCE</b>                      |          |                     | <b>18,094,544,100.51</b> | <b>32.81</b> |
| <b>GERMANY</b>                           |          |                     |                          |              |
| UNIPER SE 060324 FIX 4.46                | EUR      | 45,500,000          | 45,471,735.74            | 0.08         |
| <b>TOTAL GERMANY</b>                     |          |                     | <b>45,471,735.74</b>     | <b>0.08</b>  |
| <b>IRELAND</b>                           |          |                     |                          |              |
| INTE BANK IREL ZCP 17-05-24              | EUR      | 99,000,000          | 98,156,508.89            | 0.18         |
| INTESA SANPAOLO BANK IRELAND PLC 120724  | EUR      | 172,000,000         | 169,469,365.13           | 0.31         |
| INTESA SANPAOLO BANK IRELAND PLC 130524  | EUR      | 215,000,000         | 213,264,116.54           | 0.38         |
| <b>TOTAL IRELAND</b>                     |          |                     | <b>480,889,990.56</b>    | <b>0.87</b>  |
| <b>ITALY</b>                             |          |                     |                          |              |
| CASSA DEPOSITI E PRESTITI SPA 160424 FIX | EUR      | 99,000,000          | 98,498,362.90            | 0.18         |
| ENI SPA 110324 FIX 4.04                  | EUR      | 175,000,000         | 174,802,589.61           | 0.32         |
| ENI SPA 260424 FIX 4.03                  | EUR      | 50,000,000          | 49,689,151.01            | 0.09         |
| SNAM SPA 220324 FIX 4.05                 | EUR      | 32,000,000          | 31,924,538.24            | 0.06         |
| SNAM SPA 220324 FIX 4.05                 | EUR      | 18,000,000          | 17,957,552.76            | 0.04         |
| UNIC B OISEST+0.23% 22-03-24             | EUR      | 184,000,000         | 187,449,533.05           | 0.34         |
| UNICREDIT SPA-221124 ESTR 0.275          | EUR      | 144,500,000         | 144,634,524.68           | 0.26         |

# UCITS AMUNDI EURO LIQUIDITY SRI

## Securities portfolio on 29/02/2024 in EUR (next)

| Name of security                                | Currency | Quantity or Nominal | Market value            | % Net Assets |
|---|----------|---------------------|-------------------------|--------------|
| UNICREDIT SPA-LONDON BRANCH 080824 OISEST 0.21  | EUR      | 106,500,000         | 106,783,328.94          | 0.19         |
| UNICREDIT SPA-LONDON BRANCH 081124 OISEST 0.275 | EUR      | 134,000,000         | 134,354,563.85          | 0.24         |
| UNICREDIT SPA-LONDON BRANCH 120424 OISES        | EUR      | 200,000,000         | 203,302,579.67          | 0.37         |
| <b>TOTAL ITALY</b>                              |          |                     | <b>1,149,396,724.71</b> | <b>2.09</b>  |
| <b>LUXEMBOURG</b>                               |          |                     |                         |              |
| INTE BANK LUXE ZCP 08-04-23                     | EUR      | 320,000,000         | 318,661,427.44          | 0.58         |
| INTE BANK LUXE ZCP 11-03-24                     | EUR      | 180,000,000         | 179,802,676.55          | 0.33         |
| INTESA SANPAOLO BANK LUXEMBOURG 021224 F        | EUR      | 141,000,000         | 136,836,007.32          | 0.25         |
| INTESA SANPAOLO BANK LUXEMBOURG 041124 F        | EUR      | 148,000,000         | 144,038,356.25          | 0.26         |
| INTESA SANPAOLO BANK LUXEMBOURG 140324 FIX 4.1  | EUR      | 180,500,000         | 180,242,585.05          | 0.33         |
| INTESA SANPAOLO BANK LUXEMBOURG 170524 FIX 4.21 | EUR      | 99,000,000          | 98,156,508.89           | 0.18         |
| MEDIOBANCA INTERNATIONAL (LUX) 300424 FIX 4.22  | EUR      | 40,000,000          | 39,745,074.87           | 0.07         |
| MEDIOBANCA INTERNATIONAL (LUX) 300824 FIX 3.92  | EUR      | 45,000,000          | 44,130,472.10           | 0.08         |
| REPSOL EUROPE FINANCE SARL 190424 FIX 4.0       | EUR      | 85,000,000          | 84,534,066.46           | 0.15         |
| SG ISS OISEST+0.05% 15-07-24                    | EUR      | 353,000,000         | 361,879,551.05          | 0.65         |
| <b>TOTAL LUXEMBOURG</b>                         |          |                     | <b>1,588,026,725.98</b> | <b>2.88</b>  |
| <b>NETHERLANDS</b>                              |          |                     |                         |              |
| AVERY DENNISON 080324 FIX 4.09                  | EUR      | 25,000,000          | 24,980,471.66           | 0.05         |
| COOPERATIEVE RABOBANK UA 221124 OISEST 0.29     | EUR      | 220,000,000         | 222,712,631.29          | 0.40         |
| COOPERATIEVE RABOBANK UA 300724 OISEST 0        | EUR      | 102,000,000         | 104,644,106.16          | 0.19         |
| IBERDROLA INTERNATIONAL BV 100424 FIX 3.        | EUR      | 55,000,000          | 54,757,402.14           | 0.10         |
| IBERDROLA INTERNATIONAL BV 260424 FIX 3.985     | EUR      | 200,000,000         | 198,762,902.97          | 0.36         |
| IBERDROLA INTERNATIONAL BV 270524 FIX 3.        | EUR      | 50,000,000          | 49,520,216.34           | 0.09         |
| ING BANK N.V. 100524 OISEST 0.31                | EUR      | 177,000,000         | 182,969,486.27          | 0.34         |
| ING BANK N.V. 230424 OISEST 0.3                 | EUR      | 360,000,000         | 372,633,239.60          | 0.68         |
| ING BANK N.V. 310524 OISEST 0.39                | EUR      | 105,000,000         | 108,406,880.37          | 0.19         |
| ING BANK NEDERLAND NV 021224 OISEST 0.35        | EUR      | 61,000,000          | 61,696,547.07           | 0.11         |
| ING BANK NEDERLAND NV 081024 OISEST 0.34        | EUR      | 177,000,000         | 180,172,281.96          | 0.33         |
| ING BANK NEDERLAND NV 081124 OISEST 0.31        | EUR      | 36,300,000          | 36,803,870.70           | 0.07         |
| ING BANK NEDERLAND NV 120924 OISEST 0.3         | EUR      | 165,000,000         | 168,401,313.66          | 0.30         |
| ING BANK NEDERLAND NV 161224 OISEST 0.29        | EUR      | 209,000,000         | 210,224,041.25          | 0.38         |
| ING BANK NEDERLAND NV 240125 FIX 3.67           | EUR      | 147,000,000         | 142,082,110.34          | 0.26         |
| ING BANK NEDERLAND NV 251024 OISEST 0.3         | EUR      | 30,000,000          | 30,463,398.48           | 0.05         |
| ING BANK NEDERLAND NV 260225 OISEST 0.28        | EUR      | 186,500,000         | 186,565,690.59          | 0.34         |
| ING BANK NEDERLAND NV 260924 OISEST 0.31        | EUR      | 200,000,000         | 203,807,940.28          | 0.37         |
| ING BANK NEDERLAND NV 261124 OISEST 0.33        | EUR      | 190,000,000         | 192,267,374.82          | 0.35         |
| ING BANK NEDERLAND NV 310524 OISEST 0.24        | EUR      | 102,600,000         | 105,160,470.32          | 0.19         |
| TELEFONICA EUROPE BV 040424 FIX 4.0             | EUR      | 38,000,000          | 37,857,592.56           | 0.06         |
| TENNET HOLDING BV 300424 FIX 4.01               | EUR      | 50,000,000          | 49,669,507.10           | 0.09         |
| <b>TOTAL NETHERLANDS</b>                        |          |                     | <b>2,924,559,475.93</b> | <b>5.30</b>  |
| <b>SPAIN</b>                                    |          |                     |                         |              |
| BANCO NTANDER ZCP 29-07-24                      | EUR      | 76,500,000          | 75,253,858.81           | 0.14         |
| <b>TOTAL SPAIN</b>                              |          |                     | <b>75,253,858.81</b>    | <b>0.14</b>  |
| <b>SWEDEN</b>                                   |          |                     |                         |              |
| SKANDINAVISKA E 251024 FIX 4.12                 | EUR      | 50,000,000          | 48,767,878.47           | 0.08         |

## Securities portfolio on 29/02/2024 in EUR (next)

| Name of security   | Currency | Quantity or Nominal | Market value             | % Net Assets |
|--|----------|---------------------|--------------------------|--------------|
| SKANDINAVISKA ENS 081124 FIX 4.0285  | EUR      | 49,000,000          | 47,728,403.70            | 0.09         |
| SKAN ENSK BANK AB ZCP 21-10-24   | EUR      | 45,000,000          | 43,907,994.99            | 0.08         |
| SVEN HAND AB ZCP 02-08-24  | EUR      | 100,000,000         | 98,339,645.39            | 0.18         |
| SVEN HAND AB ZCP 23-10-24  | EUR      | 110,000,000         | 107,260,107.30           | 0.20         |
| SVENSKA HANDELSBANKEN AB 030125 FIX 3.54                                   | EUR      | 135,000,000         | 130,736,135.78           | 0.24         |
| SVENSKA HANDELSBANKEN AB 071024 FIX 4.19                                   | EUR      | 50,000,000          | 48,831,176.95            | 0.09         |
| SVENSKA HANDELSBANKEN AB 111024 FIX 4.14                                   | EUR      | 120,000,000         | 117,148,592.84           | 0.21         |
| SVENSKA HANDELSBANKEN AB 150724 FIX 4.12                                   | EUR      | 180,000,000         | 177,358,156.98           | 0.33         |
| SVENSKA HANDELSBANKEN AB 160125 FIX 3.587                                  | EUR      | 104,000,000         | 100,593,070.25           | 0.18         |
| SVENSKA HANDELSBANKEN AB 170125 FIX 3.585                                  | EUR      | 39,000,000          | 37,718,894.14            | 0.07         |
| SVENSKA HANDELSBANKEN AB 170724 FIX 4.13                                   | EUR      | 80,000,000          | 78,808,669.05            | 0.14         |
| SVENSKA HANDELSBANKEN AB 191224 FIX 3.63                                   | EUR      | 41,000,000          | 39,760,951.38            | 0.07         |
| SVENSKA HANDELSBANKEN AB 220424 FIX 4.05                                   | EUR      | 100,000,000         | 99,440,216.27            | 0.17         |
| SVENSKA HANDELSBANKEN AB 301024 FIX 4.08                                   | EUR      | 81,250,000          | 79,172,280.25            | 0.14         |
| SVENSKA HANDELSBANKEN AB 310125 FIX 3.54                                   | EUR      | 99,000,000          | 95,624,062.59            | 0.17         |
| Swedbank AB 161024 FIX 4.17  | EUR      | 55,000,000          | 53,691,034.36            | 0.10         |
| <b>TOTAL SWEDEN</b>  |          |                     | <b>1,404,887,270.69</b>  | <b>2.54</b>  |
| <b>UNITED KINGDOM</b>  |          |                     |                          |              |
| AMCOR UK FINANCE PLC 020424 FIX 4.06                                       | EUR      | 39,000,000          | 38,859,147.15            | 0.07         |
| AMCOR UK FINANCE PLC 050324 FIX 4.06                                       | EUR      | 35,500,000          | 35,483,730.58            | 0.07         |
| AMCOR UK FINANCE PLC 130324 FIX 4.07                                       | EUR      | 20,000,000          | 19,972,599.59            | 0.04         |
| BARC B OISEST+0.23% 03-06-24   | EUR      | 105,000,000         | 106,130,108.62           | 0.19         |
| BARC B OISEST+0.23% 05-07-24   | EUR      | 147,000,000         | 147,986,752.69           | 0.27         |
| BARCLAYS BANK PLC 090824 OISEST 0.21                                       | EUR      | 190,000,000         | 190,477,823.56           | 0.34         |
| BARCLAYS BANK PLC 120824 OISEST 0.23                                       | EUR      | 110,000,000         | 110,248,892.48           | 0.20         |
| MUFG BANK LTD LOND ZCP 12-03-24  | EUR      | 30,000,000          | 29,964,203.85            | 0.06         |
| NIPPON TELEGRAP 220324 FIX 4.06  | EUR      | 16,000,000          | 15,962,309.06            | 0.03         |
| NTT FINANCE UK LIMITED 190324 FIX 4.01                                     | EUR      | 100,000,000         | 99,800,081.90            | 0.18         |
| ROYA B OISEST+0.28% 22-11-24   | EUR      | 170,000,000         | 172,228,286.90           | 0.31         |
| SSE PLC. 110424 FIX 4.07   | EUR      | 62,000,000          | 61,717,752.31            | 0.11         |
| THE TORO BANK LOND ZCP 18-06-24  | EUR      | 200,000,000         | 197,651,652.45           | 0.36         |
| UNICREDIT SPA-LONDON BRANCH 040624 OISEST 0.23                             | EUR      | 90,000,000          | 90,942,525.40            | 0.16         |
| UNICREDIT SPA-LONDON BRANCH 040724 OISEST 0.25                             | EUR      | 90,000,000          | 90,952,167.90            | 0.16         |
| UNICREDIT SPA-LONDON BRANCH 220724 OISEST 0.22                             | EUR      | 40,000,000          | 40,188,737.61            | 0.08         |
| UNICREDIT SPA-LONDON BRANCH 220824 OISEST 0.25                             | EUR      | 210,000,000         | 211,004,828.13           | 0.38         |
| <b>TOTAL UNITED KINGDOM</b>  |          |                     | <b>1,659,571,600.18</b>  | <b>3.01</b>  |
| <b>UNITED STATES OF AMERICA</b>  |          |                     |                          |              |
| FISERV INC 110424 FIX 4.02   | EUR      | 35,500,000          | 35,339,628.44            | 0.06         |
| FISERV INC 180424 FIX 4.02   | EUR      | 3,500,000           | 3,481,457.06             | 0.01         |
| <b>TOTAL UNITED STATES OF AMERICA</b>                                      |          |                     | <b>38,821,085.50</b>     | <b>0.07</b>  |
| <b>TOTAL Credit instruments traded in a regulated market or equivalent</b> |          |                     | <b>29,948,267,565.93</b> | <b>54.30</b> |
| <b>TOTAL Credit instruments</b>  |          |                     | <b>33,571,909,228.32</b> | <b>60.87</b> |

# UCITS AMUNDI EURO LIQUIDITY SRI

## Securities portfolio on 29/02/2024 in EUR (next)

| Name of security  | Currency | Quantity or Nominal | Market value            | % Net Assets |
|---|----------|---------------------|-------------------------|--------------|
| <b>Collective investment undertakings</b>   |          |                     |                         |              |
| <b>General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries</b>       |          |                     |                         |              |
| <b>FRANCE</b>   |          |                     |                         |              |
| AMUNDI EURO LIQUIDITY-RATED SRI I2  | EUR      | 66,730.31           | 684,167,611.02          | 1.24         |
| AMUNDI EURO LIQUIDITY SHORT TERM GOVIES IC  | EUR      | 238.668             | 57,228,048.89           | 0.10         |
| AMUNDI EURO LIQUIDITY SHORT TERM SRI Z  | EUR      | 2,908.051           | 301,819,749.13          | 0.55         |
| BFT AUREUS ISR I2.  | EUR      | 131,839.243         | 1,351,437,694.99        | 2.45         |
| CPR CASH I  | EUR      | 5                   | 57,467,701.75           | 0.10         |
| CPR MONETAIRE ISR - Z   | EUR      | 117.21              | 2,440,498.56            | 0.01         |
| SG MONETAIRE PLUS I2  | EUR      | 9,122.9697          | 935,324,956.64          | 1.70         |
| <b>TOTAL FRANCE</b>   |          |                     | <b>3,389,886,260.98</b> | <b>6.15</b>  |
| <b>TOTAL General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries</b> |          |                     | <b>3,389,886,260.98</b> | <b>6.15</b>  |
| <b>TOTAL Collective investment undertakings</b>   |          |                     | <b>3,389,886,260.98</b> | <b>6.15</b>  |
| <b>Securities purchased under agreement to resell</b>   |          |                     |                         |              |
| <b>ITALY</b>  |          |                     |                         |              |
| INFRASTRUCTURE 5.125%04-24  | EUR      | 100,000,000         | 103,150,000.00          | 0.19         |
| ITALIE BTP ei 2.35% 15/09/2035  | EUR      | 313,135,000         | 489,000,000.01          | 0.89         |
| ITALY 1.901 06/22/31  | EUR      | 41,000,000          | 34,788,500.00           | 0.06         |
| ITALY BUONI POLIENNALI DEL TESORO 1.5% 15-05-29   | EUR      | 135,600,000         | 139,245,700.00          | 0.25         |
| ITALY BUONI POLIENNALI DEL TESORO 1.6% 22-11-28   | EUR      | 185,000,000         | 180,782,000.00          | 0.33         |
| ITALY BUONI POLIENNALI DEL TESORO 2.4% 15-05-39   | EUR      | 110,000,000         | 115,621,000.00          | 0.21         |
| ITALY BUONI POLIENNALI DEL TESORO 3.7% 15-06-30   | EUR      | 125,000,000         | 127,862,500.00          | 0.23         |
| ITALY BUONI POLIENNALI DEL TESORO 4.0% 15-11-30   | EUR      | 65,000,000          | 67,671,500.00           | 0.13         |
| ITALY BUONI POLIENNALI DEL TESORO 4.1% 01-02-29   | EUR      | 144,000,000         | 150,652,800.00          | 0.27         |
| ITALY BUONI POLIENNALI DEL TESORO 4.2% 01-03-34   | EUR      | 37,998,000          | 40,099,289.40           | 0.07         |
| ITALY CERT DI CREDITO DEL TESOROCCT E6R+0.55% 15-09-25  | EUR      | 374,197,000         | 383,551,925.00          | 0.70         |
| ITALY CERT DI CREDITO DEL TESOROCCT E6R+0.75% 15-10-30  | EUR      | 100,000,000         | 99,900,000.00           | 0.18         |
| ITALY GOVERNMENT INTL BOND 1.666% 06-05-28  | EUR      | 26,500,000          | 24,941,800.00           | 0.04         |
| ITALY GOVERNMENT INTL BOND 1.771% 05-03-29  | EUR      | 26,500,000          | 24,676,800.00           | 0.04         |
| ITALY GOVERNMENT INTL BOND 1.862% 02-02-28  | EUR      | 53,000,000          | 49,629,200.00           | 0.09         |
| ITALY GOVERNMENT INTL BOND 1.913% 18-05-29  | EUR      | 42,500,000          | 39,673,750.00           | 0.07         |
| ITALY GOVERNMENT INTL BOND 2.0% 05-09-32  | EUR      | 29,500,000          | 24,889,150.00           | 0.04         |
| ITALY GOVERNMENT INTL BOND 2.127% 22-05-27  | EUR      | 36,000,000          | 34,732,800.00           | 0.06         |
| ITALY GOVERNMENT INTL BOND 2.192% 02-02-32  | EUR      | 29,000,000          | 24,896,500.00           | 0.05         |
| ITALY GOVERNMENT INTL BOND 5.0% 17-05-33  | EUR      | 61,200,000          | 63,439,920.00           | 0.12         |
| <b>TOTAL ITALY</b>  |          |                     | <b>2,219,205,134.41</b> | <b>4.02</b>  |
| <b>SPAIN</b>  |          |                     |                         |              |
| SPAIN GOVERNMENT BOND 0.8% 30-07-29   | EUR      | 70,000,000          | 63,084,000.00           | 0.11         |
| SPAIN GOVERNMENT BOND 3.55% 31-10-33  | EUR      | 29,000,000          | 30,412,300.00           | 0.06         |
| <b>TOTAL SPAIN</b>  |          |                     | <b>93,496,300.00</b>    | <b>0.17</b>  |
| <b>TOTAL Securities purchased under agreement to resell</b>   |          |                     | <b>2,312,701,434.41</b> | <b>4.19</b>  |

## Securities portfolio on 29/02/2024 in EUR (next)

| Name of security                                  | Currency | Quantity or Nominal | Market value        | % Net Assets |
|---|----------|---------------------|---------------------|--------------|
| <b>Compensations for securities taken in repo</b> |          |                     | <b>5,164,391.30</b> | <b>0.01</b>  |
| <b>Hedges</b>                                     |          |                     |                     |              |
| <b>Other hedges</b>                               |          |                     |                     |              |
| <b>Interest rate swaps</b>                        |          |                     |                     |              |
| OISEST/0.0/FIX/3.238                              | EUR      | 130,334,880         | 496,247.39          |              |
| OISEST/0.0/FIX/3.246                              | EUR      | 95,574,247          | 291,450.15          |              |
| OISEST/0.0/FIX/3.248                              | EUR      | 48,260,400          | 166,426.61          |              |
| OISEST/0.0/FIX/3.285                              | EUR      | 37,635,766          | 113,355.70          |              |
| OISEST/0.0/FIX/3.287                              | EUR      | 100,360,084         | 302,738.72          |              |
| OISEST/0.0/FIX/3.329                              | EUR      | 144,717,645         | 397,468.96          |              |
| OISEST/0.0/FIX/3.343                              | EUR      | 39,660,307          | 104,814.37          |              |
| OISEST/0.0/FIX/3.351                              | EUR      | 215,430,143         | 578,720.71          |              |
| OISEST/0.0/FIX/3.356                              | EUR      | 163,706,713         | 406,098.62          |              |
| OISEST/0.0/FIX/3.359                              | EUR      | 141,740,331         | 298,875.96          |              |
| OISEST/0.0/FIX/3.36                               | EUR      | 96,431,395          | 202,863.09          |              |
| OISEST/0.0/FIX/3.362                              | EUR      | 154,317,165         | 256,090.88          |              |
| OISEST/0.0/FIX/3.399                              | EUR      | 136,607,775         | 282,542.08          |              |
| OISEST/0.0/FIX/3.467                              | EUR      | 143,763,334         | 245,088.00          |              |
| OISEST/0.0/FIX/3.483                              | EUR      | 100,704,717         | 113,747.94          | 0.01         |
| OISEST/0.0/FIX/3.535                              | EUR      | 167,018,938         | 259,105.95          |              |
| OISEST/0.0/FIX/3.541                              | EUR      | 101,976,867         | 96,855.29           |              |
| OISEST/0.0/FIX/3.542                              | EUR      | 89,432,473          | 85,964.29           |              |
| OISEST/0.0/FIX/3.56                               | EUR      | 102,936,662         | 81,287.42           |              |
| OISEST/0.0/FIX/3.632                              | EUR      | 44,012,745          | 37,665.30           |              |
| OISEST/0.0/FIX/3.654                              | EUR      | 70,677,229          | 47,871.82           |              |
| OISEST/0.0/FIX/3.695                              | EUR      | 117,743,867         | 34,213.68           |              |
| OISEST/0.0/FIX/3.696                              | EUR      | 57,662,059          | 31,870.96           |              |
| OISEST/0.0/FIX/3.707                              | EUR      | 147,052,295         | 106,142.83          |              |
| OISEST/0.0/FIX/3.718                              | EUR      | 47,082,218          | 12,148.49           |              |
| OISEST/0.0/FIX/3.724                              | EUR      | 33,629,665          | 4,556.27            |              |
| OISEST/0.0/FIX/3.736                              | EUR      | 168,599,075         | 101,119.46          |              |
| OISEST/0.0/FIX/3.751                              | EUR      | 78,027,174          | 7,336.15            |              |
| OISEST/0.0/FIX/3.755                              | EUR      | 192,020,277         | 148,929.18          |              |
| OISEST/0.0/FIX/3.759                              | EUR      | 29,405,358          | 11,933.35           |              |
| OISEST/0.0/FIX/3.763                              | EUR      | 35,413,270          | 14,404.29           |              |
| OISEST/0.0/FIX/3.787                              | EUR      | 93,166,011          | 44,353.13           |              |
| OISEST/0.0/FIX/3.791                              | EUR      | 140,184,860         | 33,264.04           |              |
| OISEST/0.0/FIX/3.806                              | EUR      | 96,988,506          | 48,890.36           |              |
| OISEST/0.0/FIX/3.812                              | EUR      | 311,276,140         | 172,085.42          |              |
| OISEST/0.0/FIX/3.816                              | EUR      | 195,011,091         | 103,866.49          |              |
| OISEST/0.0/FIX/3.821                              | EUR      | 115,173,034         | -29,446.25          |              |
| OISEST/0.0/FIX/3.823                              | EUR      | 115,178,622         | -58,410.17          |              |
| OISEST/0.0/FIX/3.824                              | EUR      | 150,750,552         | -43,803.20          |              |
| OISEST/0.0/FIX/3.825                              | EUR      | 48,000,409          | -25,298.00          |              |
| OISEST/0.0/FIX/3.826                              | EUR      | 153,482,125         | -45,021.24          |              |

## Securities portfolio on 29/02/2024 in EUR (next)

| Name of security                 | Currency | Quantity or Nominal | Market value             | % Net Assets  |
|----------------------------------|----------|---------------------|--------------------------|---------------|
| OISEST/0.0/FIX/3.827             | EUR      | 48,000,409          | -27,369.64               |               |
| OISEST/0.0/FIX/3.83              | EUR      | 191,852,657         | -62,972.58               |               |
| OISEST/0.0/FIX/3.83              | EUR      | 73,425,659          | 17,703.57                |               |
| OISEST/0.0/FIX/3.849             | EUR      | 52,774,836          | -32,826.36               |               |
| OISEST/0.0/FIX/3.85              | EUR      | 176,834,611         | 69,296.16                |               |
| OISEST/0.0/FIX/3.85              | EUR      | 175,032,717         | 1,240.17                 |               |
| OISEST/0.0/FIX/3.851             | EUR      | 105,534,315         | -81,019.87               |               |
| OISEST/0.0/FIX/3.853             | EUR      | 157,315,364         | -3,333.40                |               |
| OISEST/0.0/FIX/3.855             | EUR      | 176,169,699         | 70,396.98                |               |
| OISEST/0.0/FIX/3.864             | EUR      | 39,606,901          | 3,009.82                 |               |
| OISEST/0.0/FIX/3.875             | EUR      | 49,454,638          | 3,571.37                 |               |
| OISEST/0.0/FIX/3.880             | EUR      | 157,123,373         | 15,504.75                |               |
| OISEST/0.0/FIX/3.880             | EUR      | 43,179,412          | -44,266.15               |               |
| OISEST/0.0/FIX/3.886             | EUR      | 63,680,053          | 5,877.34                 |               |
| OISEST/0.0/FIX/3.887             | EUR      | 186,102,376         | -2,088.86                |               |
| OISEST/0.0/FIX/3.887             | EUR      | 34,290,109          | 3,850.89                 |               |
| OISEST/0.0/FIX/3.887             | EUR      | 49,500,743          | -500.98                  |               |
| OISEST/0.0/FIX/3.888             | EUR      | 174,488,490         | -8,002.78                |               |
| OISEST/0.0/FIX/3.889             | EUR      | 48,042,918          | -42,938.82               |               |
| OISEST/0.0/FIX/3.896             | EUR      | 118,948,647         | -103,991.68              |               |
| OISEST/0.0/FIX/3.903             | EUR      | 77,561,927          | -14,022.64               |               |
| OISEST/0.0/FIX/3.91              | EUR      | 191,834,050         | -187,277.58              |               |
| OISEST/0.0/FIX/3.914             | EUR      | 111,296,130         | -105,079.96              |               |
| OISEST/0.0/FIX/3.916             | EUR      | 39,164,448          | 169.68                   |               |
| OISEST/0.0/FIX/3.92              | EUR      | 96,593,925          | -2,719.59                |               |
| OISEST/0.0/FIX/3.92              | EUR      | 96,593,925          | -2,719.59                |               |
| OISEST/0.0/FIX/3.925             | EUR      | 209,726,826         | -9,271.75                |               |
| OISEST/0.0/FIX/3.948             | EUR      | 77,514,737          | -31,058.41               |               |
| OISEST/0.0/FIX/3.952             | EUR      | 96,579,735          | -66,951.77               |               |
| <b>TOTAL Interest rate swaps</b> |          |                     | <b>4,900,622.81</b>      | <b>0.01</b>   |
| <b>TOTAL Other hedges</b>        |          |                     | <b>4,900,622.81</b>      | <b>0.01</b>   |
| <b>TOTAL Hedges</b>              |          |                     | <b>4,900,622.81</b>      | <b>0.01</b>   |
| <b>Receivables</b>               |          |                     | <b>16,222,608.59</b>     | <b>0.03</b>   |
| <b>Debts</b>                     |          |                     | <b>-24,311,676.48</b>    | <b>-0.04</b>  |
| <b>Financial accounts</b>        |          |                     | <b>10,358,038,365.47</b> | <b>18.78</b>  |
| <b>Net assets</b>                |          |                     | <b>55,147,903,381.86</b> | <b>100.00</b> |



Amundi Asset Management, French "société par actions simplifiée"-SAS. 1,143,615,555 € capital amount.  
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