

## PORTFOLIO HQLA 1

### UCITS

Fund manager

**Amundi Asset Management**

Delegated fund accountant

**CACEIS Fund Administration France**

Custodian

**CACEIS BANK**

Auditors

**DELOITTE & ASSOCIÉS**

# UCITS PORTFOLIO HQLA 1

## 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	17,012,649.53
b) Cash at banks and liquidities	1,058,771.88
c) Other Assets held by the UCITS	
d) Total of Assets held by the UCITS (lines a+b+c)	18,071,421.41
e) Liabilities	-2,746.83
f) Net Asset Value (lines d+e= net asset of the UCITS)	18,068,674.58

\* 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
PORTFOLIO HQLA 1 - I C	C	18,068,674.58	1,827.677	9,886.14

## Items of securities portfolio

Items of securities portfolio	Percentage Net Assets *	Total Percentage of Assets **
A) Eligible financial securities and money market instruments admitted for trading on a regulated market pursuant to Article L. 422-1 of the French Monetary and Financial Code. and B) Eligible financial securities and money market instruments admitted for trading on another regulated market that is operating regularly, recognised, open to the public and whose registered offices are located in a European Union member state or in another state party to the agreement on the European Economic Area.	94.16	94.14
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.		
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.		

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

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

# UCITS PORTFOLIO HQLA 1

## 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	17,012,649.53	94.16	94.14
TOTAL		17,012,649.53	94.16	94.14

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

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

# UCITS PORTFOLIO HQLA 1

## 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	43.01	43.00
LUXEMBOURG	18.74	18.74
AUSTRIA	9.93	9.93
BELGIUM	9.83	9.83
GERMANY	9.38	9.38
FINLAND	3.27	3.27
TOTAL	94.16	94.14

\* 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		
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>		

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

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

## Movements in securities portfolio during the period in EUR

Items of securities portfolio	Movements (in amount)	
	Acquisitions	Cessions
A) Eligible financial securities and money market instruments admitted for trading on a regulated market pursuant to Article L. 422-1 of the French Monetary and Financial Code. and B) Eligible financial securities and money market instruments admitted for trading on another regulated market that is operating regularly, recognised, open to the public and whose registered offices are located in a European Union member state or in another state party to the agreement on the European Economic Area	47,128,847.39	45,533,305.33
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.		
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.		

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

Over the course of the reporting period, the UCI was not involved in any transactions governed by the Securities Financing Transactions Regulation (SFTR).



# UCITS PORTFOLIO HQLA 1

## securities portfolio on 29/12/2023 in EUR

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
<b>Bonds and similar securities</b>				
<b>Listed bonds and similar securities</b>				
<b>FINLAND</b>				
NORD INV 0.125% 10-06-24 EMTN	EUR	599,000	590,156.70	3.27
<b>TOTAL FINLAND</b>			<b>590,156.70</b>	<b>3.27</b>
<b>FRANCE</b>				
DEXIA 0.0% 29-05-24 EMTN	EUR	1,000,000	984,981.38	5.46
DEXIA 0.625% 03-02-24 EMTN	EUR	700,000	702,087.14	3.89
OSEOFI 2 1/2 05/25/24	EUR	1,200,000	1,212,056.69	6.70
UNEDIC 2 3/8 05/25/24	EUR	1,000,000	1,008,395.63	5.58
<b>TOTAL FRANCE</b>			<b>3,907,520.84</b>	<b>21.63</b>
<b>GERMANY</b>				
NRW BANK EX LANDESBANK NORDRHEINWESTF 0.125% 13-05-24	EUR	300,000	296,360.00	1.64
NRW BANK EX LANDESBANK NORDRHEINWESTF 0.25% 02-02-24	EUR	1,400,000	1,398,967.71	7.74
<b>TOTAL GERMANY</b>			<b>1,695,327.71</b>	<b>9.38</b>
<b>LUXEMBOURG</b>				
BANQUE EUROPEAN D'INVESTISSEMENT 0.05% 24-05-24	EUR	500,000	493,414.65	2.73
EUROPEAN FINL STABILITY FACIL 0.2% 17-01-24	EUR	1,700,000	1,701,042.59	9.41
<b>TOTAL LUXEMBOURG</b>			<b>2,194,457.24</b>	<b>12.14</b>
<b>TOTAL Listed bonds and similar securities</b>			<b>8,387,462.49</b>	<b>46.42</b>
<b>TOTAL Bonds and similar securities</b>			<b>8,387,462.49</b>	<b>46.42</b>
<b>Credit instruments</b>				
<b>Credit instruments traded in a regulated market or equivalent</b>				
<b>AUSTRIA</b>				
AUSTRIAN T-BILL ZCP 250124	EUR	1,800,000	1,794,916.95	9.93
<b>TOTAL AUSTRIA</b>			<b>1,794,916.95</b>	<b>9.93</b>
<b>BELGIUM</b>				
BELGIUM TREAS BILL ZCP 090524	EUR	1,800,000	1,776,073.92	9.83
<b>TOTAL BELGIUM</b>			<b>1,776,073.92</b>	<b>9.83</b>
<b>FRANCE</b>				
FRANCE TREASURY BILL ZCP 240124	EUR	1,800,000	1,795,282.11	9.94
FRENCH REPUBLIC ZCP 04-04-24	EUR	1,500,000	1,485,395.55	8.22
UNIO NAT INTE 0.125% 25-11-24	EUR	600,000	582,237.67	3.22
<b>TOTAL FRANCE</b>			<b>3,862,915.33</b>	<b>21.38</b>
<b>LUXEMBOURG</b>				
EURO UNIO BILL ZCP 08-03-24	EUR	1,200,000	1,191,280.84	6.60
<b>TOTAL LUXEMBOURG</b>			<b>1,191,280.84</b>	<b>6.60</b>
<b>TOTAL Credit instruments traded in a regulated market or equivalent</b>			<b>8,625,187.04</b>	<b>47.74</b>
<b>TOTAL Credit instruments</b>			<b>8,625,187.04</b>	<b>47.74</b>
<b>Debts</b>			<b>-2,746.83</b>	<b>-0.02</b>
<b>Financial accounts</b>			<b>1,058,771.88</b>	<b>5.86</b>
<b>Net assets</b>			<b>18,068,674.58</b>	<b>100.00</b>

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