

AMUNDI EURO LIQUIDITY-RATED SRI - I

FACTSHEET

Marketing
Communication

31/01/2024

STANDARD MONEY MARKET ■

Key Information (Source: Amundi)

Net Asset Value (NAV) : 1,080,783.6521 (EUR)
NAV and AUM as of : 31/01/2024
Assets Under Management (AUM) :
31,944.02 (million EUR)
ISIN code : FR0007038138
Bloomberg code : CLAM3MO FP
Reuters code : LP60041232
SEDOL code : -
Benchmark : 100% €STR CAPITALISE (OIS)
Money Market NAV Type : Variable NAV

Objective and Investment Policy

By subscribing to AMUNDI EURO LIQUIDITY-RATED SRI, you are investing in money market instruments with a maximum maturity of 2 years. The Fund's investment objective is to outperform its benchmark index, the €STR compounded, representative of the money market rate in the Eurozone, after deducting ongoing charges.

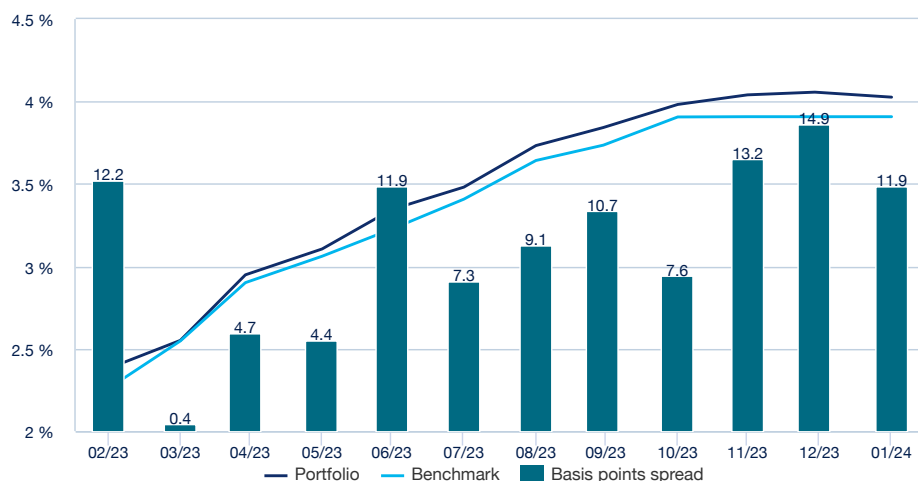


ISR Label



Non-capital guaranteed fund

Returns (Source: Fund Admin) - Past performance does not predict future returns



Cumulative Returns * (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Since
Since	29/12/2023	29/12/2023	31/10/2023	31/01/2023	29/01/2021	31/01/2019	31/01/2014	26/11/1999
Portfolio	4.03%	4.03%	4.05%	3.57%	1.06%	0.50%	0.24%	1.52%
Benchmark	3.91%	3.91%	3.92%	3.48%	1.02%	0.44%	0.11%	1.39%
Spread	0.12%	0.12%	0.13%	0.09%	0.04%	0.06%	0.14%	0.13%

Calendar year performance * (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	3.38%	-0.01%	-0.54%	-0.39%	-0.28%	-0.32%	-0.19%	-0.04%	0.14%	0.41%
Benchmark	3.29%	-0.02%	-0.55%	-0.47%	-0.40%	-0.37%	-0.36%	-0.32%	-0.11%	0.10%
Spread	0.09%	0.01%	0.02%	0.08%	0.11%	0.05%	0.16%	0.28%	0.25%	0.31%

Risk Indicator (Source : Fund Admin)



Lower Risk

Higher Risk

The risk indicator assumes you keep the product for Superior to 1 month. The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movement in the markets or because we are not able to pay you.

WAM and WAL in days (Source: Amundi)

	WAL	WAM
31/01/2024	135	5
29/12/2023	124	5
30/11/2023	141	4
31/10/2023	134	2
29/09/2023	120	2
31/08/2023	118	1
31/07/2023	120	4
30/06/2023	120	1
31/05/2023	107	1
28/04/2023	110	1
31/03/2023	109	2
28/02/2023	111	2

WAL (Weighted Average Life) : credit duration in days

WAM (Weighted Average Maturity) : modified duration in days

Risk analysis (rolling) (Source: Fund Admin)

	1 year	3 years	5 years	10 years
Portfolio volatility	0.08%	0.26%	0.23%	0.17%
Benchmark volatility	0.08%	0.26%	0.22%	0.17%
Ex-post Tracking Error	0.01%	0.01%	0.01%	0.02%

* Volatility is a statistical indicator that measures an asset's variations around its average value. For example, market variations of +/- 1.5% per day correspond to a volatility of 25% per year.

STANDARD MONEY MARKET ■

**Patrick Simeon**

Head of Treasury Management

**Benoit Palliez**

Portfolio manager

Management commentary

Monetary policy:

As expected, the ECB left its key rates unchanged. The deposit facility, refinancing and marginal rates therefore remained at respectively 4%, 4.50% and 4.75%. Although everything points to a continuing decline in inflation, the ECB remains cautious with regard to the timing of its first interest-rate cuts. In effect, wage bargaining is still underway with substantial wage increases being demanded in some cases, such as in Germany, and the final outcome of these negotiations will not be known before April.

Investment policy:

- Liquidity:

Instantaneous liquidity was essentially provided by overnight transactions.

- Interest rate risk:

The portfolio's weighted average maturity (WAM) was of five days at the end of the period.

- Credit risk:

Short-term spreads remained stable at the end of the period. At the short end of the curve, they stood at respectively €STR +6bp to €STR +30bp on maturities of three months to one year. Note that in the country allocation, puttables appear based on final maturities, not the redemption-at-par option attached to this type of product. At month-end, the bond weighting was about 11% of fund assets, including nearly xx% in puttables, most of which are matched with three-month puts. BBB rated issuers represented about 14% of the portfolio at month-end.

- Average life and average rating:

The weighted average life (WAL) of this money-market portfolio is 135 days.

Its average long-term rating remains good at A+.

The portfolio is rated 'A+/S1,' reflecting the fund's high credit quality and very low volatility.

- SRI profile:

The portfolio had an average SRI rating of C at month-end, which is better than that of its investment universe adjusted for 20% of the worst-rated issuers (D).

Portfolio Breakdown (Source: Amundi)

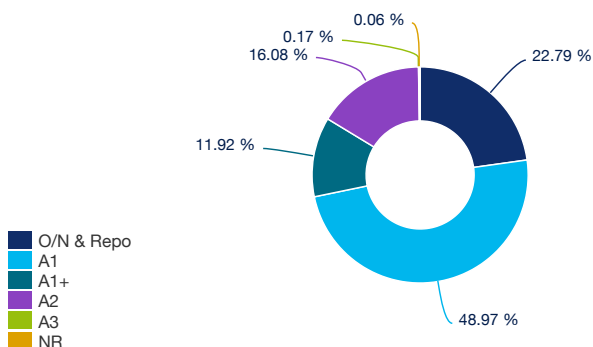
Principal lines in Portfolio (Source: Amundi)

	Portfolio	Maturity	Country	Instrument Group	Counterparty *
ITALIAN REPUBLIC	0.85%	01/02/2024	Italy	REPO	CREDIT AGRICOLE CORPORATE AND INV. BANK
BNP PARIBAS SA	0.82%	18/04/2024	France	Money market	-
SANTANDER CONSUMER FIN SA	0.78%	13/02/2024	Spain	Money market	-
BANQUE FED.CREDIT MUTUEL	0.76%	02/05/2024	France	Money market	-
BNP PARIBAS SA	0.63%	31/05/2024	France	Money market	-
ING BANK NV	0.61%	23/04/2024	Netherlands	Money market	-
CREDIT AGRICOLE SA	0.61%	22/11/2024	France	Money market	-
SWEDBANK AB	0.61%	16/10/2024	Sweden	Money market	-
BPCE SA	0.60%	11/10/2024	France	Money market	-
SOCIETE GENERALE SA	0.57%	02/04/2024	France	Money market	-

* For reverse repurchase, displayed maturity is of 1 day. It corresponds to the time necessary to settle the transaction

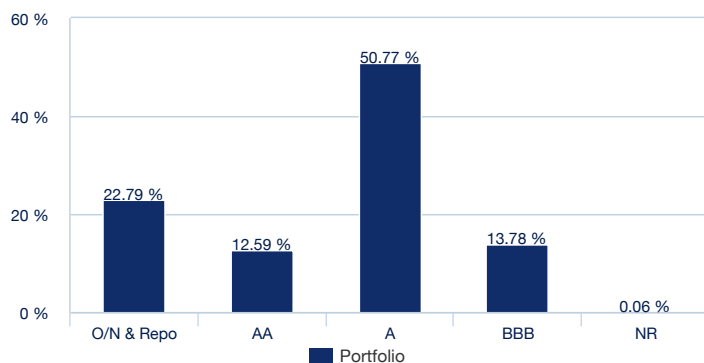
* Counterparty column: information only available for the reverse repurchase

Portfolio breakdown - Short term Rating (Source: Amundi) *



* Median Rating calculated of the three agencies: Fitch, Moody's and Standard & Poor's

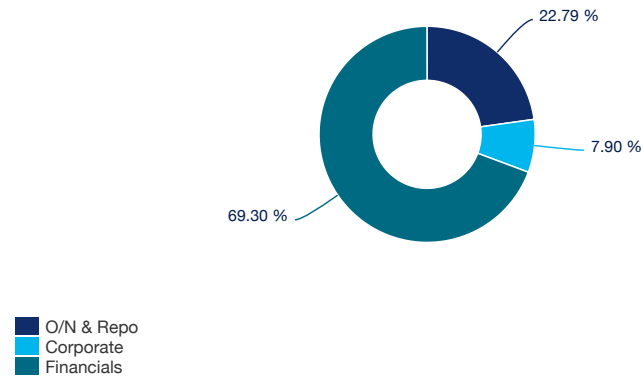
Portfolio breakdown - Long term rating (Source: Amundi) *



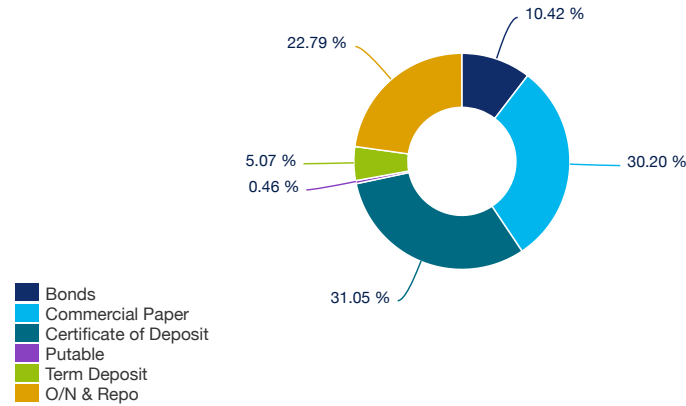
* Median Rating calculated of the three agencies: Fitch, Moody's and Standard & Poor's

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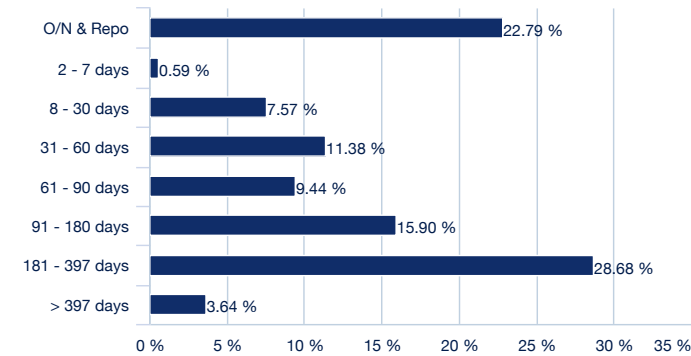
Portfolio breakdown - Sector (Source: Amundi)



Portfolio breakdown - Instrument Type (Source: Amundi)



Portfolio breakdown by maturity (Source: Amundi) *



* O/N & Repo : assets invested for one business day

Sub-Fund Statistics (Source: Amundi)

	Portfolio
Modified duration *	0.01
Average rating	A+
Number of Lines	323
Issuer number	87

* Modified duration (in points) estimates a bond portfolio's percentage price change for 1% change in yield

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Liquidity Ratio * (Source: Amundi)

Daily Maturing Assets	18.98 %
Weekly Maturing Assets	26.00 %

* REGULATION (EU) 2017/1131 on Monetary Funds

For standard MMFs, at least 7.5% of its assets are due daily or consist of reverse repurchase agreements which can be terminated with one business day's notice or cash that can be withdrawn with one business day's notice; at least 15% of its assets mature weekly or consist of reverse repurchase agreements that can be terminated on five business days 'notice or cash that can be withdrawn on five business days' notice .

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Long-Term ratings / maturity matrix (Source: Amundi)

	AA	AA-	A+	A	A-	BBB+	BBB	BBB-	NR	O/N & Repo	Total
0-4 months	0.72%	1.46%	12.41%	9.27%	1.78%	2.91%	7.36%	0.17%	0.06%	22.79%	58.94%
4-12 months	2.90%	6.85%	14.80%	8.23%	0.69%	0.19%	2.93%	-	-	-	36.58%
12-18 months	-	0.67%	0.20%	1.52%	0.49%	-	0.23%	-	-	-	3.11%
18-24 months	-	-	0.22%	0.99%	0.17%	-	-	-	-	-	1.38%
Total	3.62%	8.97%	27.62%	20.01%	3.14%	3.09%	10.52%	0.17%	0.06%	22.79%	100%

Countries / Sectors / Maturities matrix (Source: Amundi)

	0-1 month	1-3 months	3-6 months	6-12 months	1-2 years	Total
Euro Zone	5.77%	19.82%	13.63%	19.99%	2.25%	61.46%
Belgium	0.66%	0.31%	-	0.84%	-	1.81%
Financials	0.66%	0.31%	-	0.84%	-	1.81%
Finland	0.31%	0.79%	1.16%	2.47%	-	4.73%
Financials	0.31%	0.79%	1.16%	2.47%	-	4.73%
France	1.36%	12.54%	7.74%	11.48%	2.03%	35.16%
Corporate	0.26%	1.23%	0.33%	-	0.44%	2.26%
Financials	1.10%	11.31%	7.41%	11.48%	1.59%	32.90%
Germany	0.66%	0.38%	-	-	-	1.03%
Corporate	0.08%	0.22%	-	-	-	0.30%
Financials	0.58%	0.16%	-	-	-	0.73%
Ireland	-	-	0.41%	-	-	0.41%
Corporate	-	-	0.14%	-	-	0.14%
Financials	-	-	0.27%	-	-	0.27%
Italy	1.31%	1.97%	1.70%	-	-	4.98%
Corporate	0.06%	0.55%	-	-	-	0.61%
Financials	1.25%	1.43%	1.70%	-	-	4.37%
Luxembourg	-	1.25%	0.99%	1.00%	-	3.24%
Financials	-	1.25%	0.99%	1.00%	-	3.24%
Netherlands	-	0.91%	1.09%	3.51%	0.22%	5.72%
Corporate	-	0.27%	0.19%	-	-	0.46%
Financials	-	0.64%	0.90%	3.51%	0.22%	5.26%
Spain	1.47%	1.66%	0.56%	0.68%	-	4.37%
Corporate	0.25%	0.09%	0.43%	-	-	0.77%
Financials	1.22%	1.57%	0.13%	0.68%	-	3.60%
Rest of the world	2.08%	1.31%	3.79%	6.33%	2.24%	15.75%
Canada	-	-	0.36%	0.91%	1.46%	2.74%
Financials	-	-	0.36%	0.91%	1.46%	2.74%
Denmark	-	-	-	0.17%	-	0.17%
Financials	-	-	-	0.17%	-	0.17%
Japan	0.71%	0.09%	-	0.42%	-	1.22%
Corporate	0.27%	-	-	0.42%	-	0.68%
Financials	0.45%	0.09%	-	-	-	0.54%
Jersey	0.11%	0.05%	-	-	-	0.16%
Corporate	0.11%	0.05%	-	-	-	0.16%
Norway	-	-	0.45%	0.61%	-	1.07%
Financials	-	-	0.45%	0.61%	-	1.07%
Sweden	-	0.15%	1.19%	3.67%	0.55%	5.55%
Corporate	-	-	-	-	0.36%	0.36%
Financials	-	0.15%	1.19%	3.67%	0.18%	5.19%
United Kingdom	0.89%	0.34%	1.20%	-	-	2.42%
Corporate	0.29%	0.34%	-	-	-	0.63%
Financials	0.59%	-	1.20%	-	-	1.79%
United States	0.37%	0.67%	0.58%	0.55%	0.23%	2.41%
Corporate	0.15%	0.00%	0.58%	0.55%	0.23%	1.52%
Financials	0.21%	0.67%	-	-	-	0.89%
O/N & repo	22.79%	-	-	-	-	22.79%

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Information (Source: Amundi)

Fund structure	Mutual Fund (FCP)
Applicable law	under French law
Management Company	Amundi Asset Management
Custodian	CACEIS Bank
Share-class inception date	29/10/1999
Share-class reference currency	EUR
Classification	Standard money market
Type of shares	Accumulation
ISIN code	FR0007038138
Bloomberg code	CLAM3MO FP
Minimum first subscription / subsequent	1 Share(s) / 1 thousandth(s) of (a) share(s)
Frequency of NAV calculation	Daily
Dealing times	Orders received each day D day before 12:25
Entry charge (maximum)	1.00%
Direct operating management fees	0.15% IAT
Performance fees	Yes
Maximum performance fees rate (% per year)	30.00%
Exit charge (maximum)	0.00%
Ongoing charges	0.07% (realized) - 31/03/2022
Transaction costs	0.04%
Conversion charge	
Minimum recommended investment period	Superior to 1 month
Benchmark index performance record	01/04/2021: 100.00% €STR CAPITALISE (OIS) 03/03/2003: 100.00% EONIA CAPITALISE (O.I.S.) (BASE 360) - DISCONTINUED 19/11/1999: 100.00% JP MORGAN EURO CASH 3M
UCITS compliant	UCITS
Current/Forward price	Forward pricing
Redemption Date	D
Subscription Value Date	D
Characteristic	Master UCITS

Your fund presents a risk of capital loss. Its net asset value may fluctuate and the invested capital is not guaranteed. Under no circumstances may the fund draw on external support to guarantee or stabilise its net asset value. Investing in money market funds is unlike investing in bank deposits.

External UCITS credit rating: the management company has requested, on behalf of and at the expense of the UCITS, an external credit rating.

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SRI Terminology

Socially Responsible Investment (SRI)

The SRI expresses sustainable development objectives in investment decisions by adding Environmental, Social and Governance (ESG) criteria in addition to the traditional financial criteria.

SRI thus aims to balance economic performance and social and environmental impact by financing companies and public entities which contribute to sustainable development whatever their business sector. By influencing the governance and behaviour of stakeholders, SRI promotes a responsible economy.

ESG criteria

The criteria are extra-financial criteria used to assess the Environmental, Social and Governance practices of companies, states or local authorities:

"E" for Environment (energy and gas consumption levels, water and waste management, etc.).
"S" for Social/Society (respect for human rights, health and safety in the workplace, etc.).
"G" for Governance (independence of board of directors, respect for shareholders' rights, etc.).

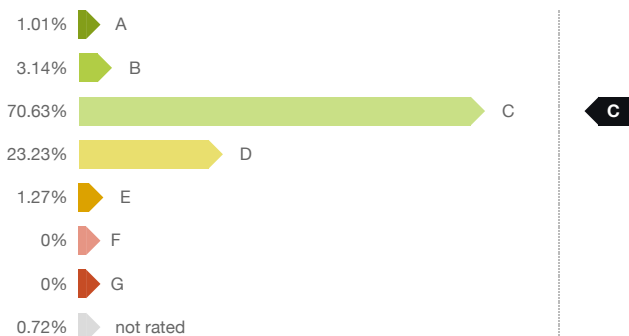
SRI according to Amundi

An SRI portfolio follows these rules :

- 1 - Exclusion of F and G scores¹
- 2 - Overall portfolio rating above the benchmark index/investment universe rating after exclusion of 20% of the lowest rated issuers
- 3 - ESG rating for 90% minimum of portfolio stock²

AVERAGE ESG RATING (source : Amundi)

Environmental, social and governance rating

Of Portfolio²From the universe of reference³

Evaluation by ESG criteria (Source: Amundi)

Environment	C
Social	C
Governance	C
Overall Rating	C

Coverage of ESG analysis (Source: Amundi)

Number of issuers in the portfolio	92
% of the portfolio with an ESG rating ²	99.25%

ISR Label



¹ If an issuer's rating is downgraded to E, the manager has a period of three months in which to sell the security. A tolerance is authorized for buy and hold funds.

² Outstanding securities in terms of ESG criteria excluding cash assets.

³ The investment universe is defined by the fund's reference indicator. If the fund does not have an indicator, it is defined by type of security, geographic zone and investment themes and business sectors.

For more information, we invite you to consult the fund's transparency charter, which is available on the management company's website and on the AFG website <http://www.afg.asso.fr>.

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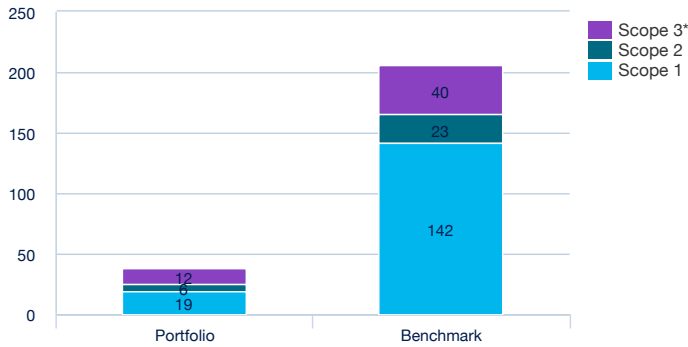
Focus on Environmental, Social and Governance key performance indicators

In addition to the overall ESG assessment of the portfolio and the E, S and G dimensions, the manager uses impact indicators to assess the ESG quality of his portfolio. Four representative indicators of Environment, Social, Human Rights and Governance have been identified. The manager's minimum objective is to deliver a quality score higher than that of the index* on at least two of the indicators.

Environment¹

Carbon intensity per euro million of sales

Total carbon portfolio footprint (Portfolio/Index) : 38 / 206



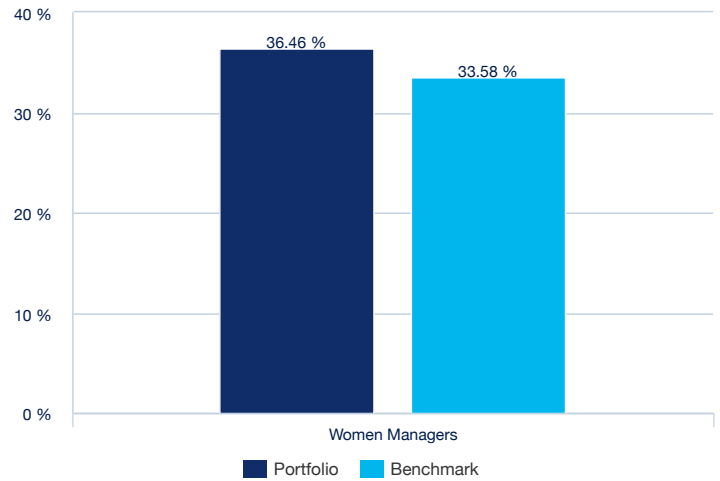
This indicator measures the average emissions in metric tonnes of carbon equivalent per unit of a company's revenue (€ million of sales). This is an indicator of the carbon intensity of the value chain of the companies in the portfolio.

* Source: TRUCOST, first-tier suppliers only.

Coverage rate Portfolio/Benchmark) : 98.83% 96.32%

Social²

Managers' Diversity

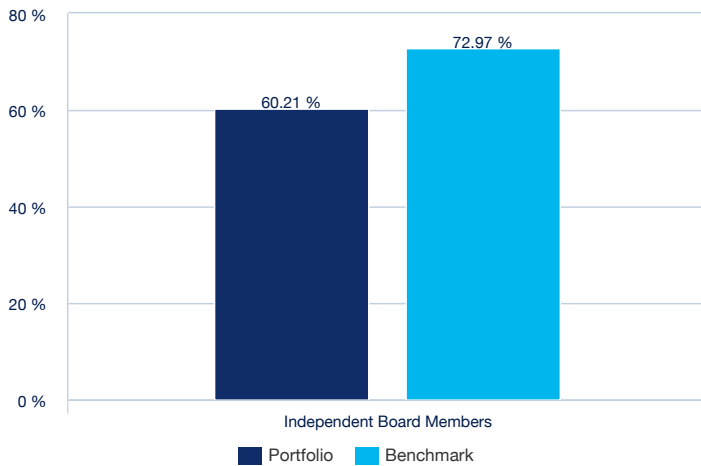


Average percentage of women managers

%Rated/Rateable - Women Managers 94.72% 81.56%

Governance⁴

Board Independence Percentage

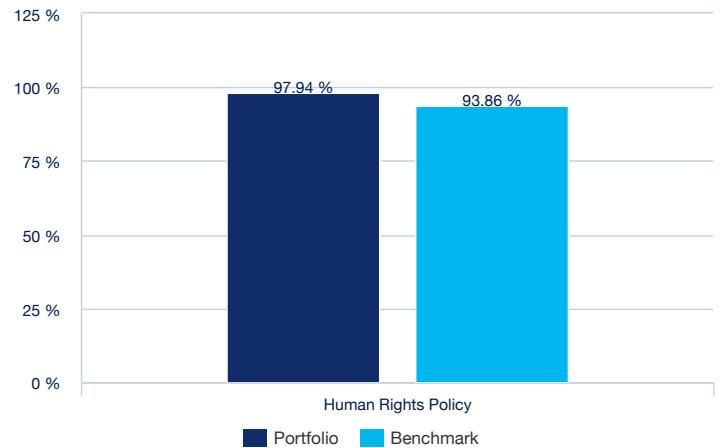


The average percentage of directors that meet the designated criteria for independence. Data provider: Refinitiv

% Rated/Rateable - Independent board members 85.93% 92.68%

Human Rights Compliance³

Decent working conditions and freedom of association



Percentage of companies with policies that exclude forced or obligatory child labor or that guarantee freedom of association, applied universally regardless of local laws. Data provider: Refinitiv

Coverage rate (Portfolio/Index) 85.93% 92.72%

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Sources and definitions

1. Environmental indicator/Climate indicator: Carbon intensity (in metric tons of CO2 per million of revenue). This data is provided by Trucost, This corresponds to companies' annual greenhouse gas emissions expressed in metric tons of carbon dioxide equivalent. (CO2e). It covers the six greenhouse gases identified in the Kyoto Protocol with emissions converted into global warming potential (GWP) in CO2 equivalent.

Definition of scopes:

- Scope 1: All direct emissions from sources that are owned or controlled by a company.

- Scope 2: All indirect emissions arising from the purchase or production of electricity, steam or heat.

- Scope 3: All other indirect emissions, upstream and downstream in the value chain. For reasons of data robustness, in this reporting we have chosen to use only part of scope 3: upstream emissions linked to first-tier suppliers. First-tier suppliers are those with which the company has special relations and can influence directly.

2. Management diversity: Average percentage of women managers. This indicator gives a more global measure of the advancement of women within the company than the data limited to the number of women Board members. Data provider: Refinitiv

3. Human Rights Compliance Indicator: percentage of companies with policies that exclude forced or obligatory child labor or that guarantee freedom of association and which are applied universally regardless of local laws. This indicator enables better assessment of fundamental human rights issues. Data provider: Refinitiv

4. Board independence: average percentage of independent directors on the Board of Directors. Data provider: Refinitiv

For these 4 indicators, the total for the portfolio/investment universe is equal to the companies' average for these indicators adjusted for their weight in the portfolio/investment universe.

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