AMUNDI EURO LIQUIDITY-RATED RESPONSIBLE - I

FACTSHEET

Marketing Communication

28/02/2025

STANDARD MONEY MARKET ■

Article 8 ■

Key Information (Source: Amundi)

Net Asset Value (NAV) : **1,124,087.5638 (EUR)**
NAV and AUM as of : **28/02/2025**
Assets Under Management (AUM) :
33,427.95 (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**

Non-capital guaranteed fund

Objective and Investment Policy

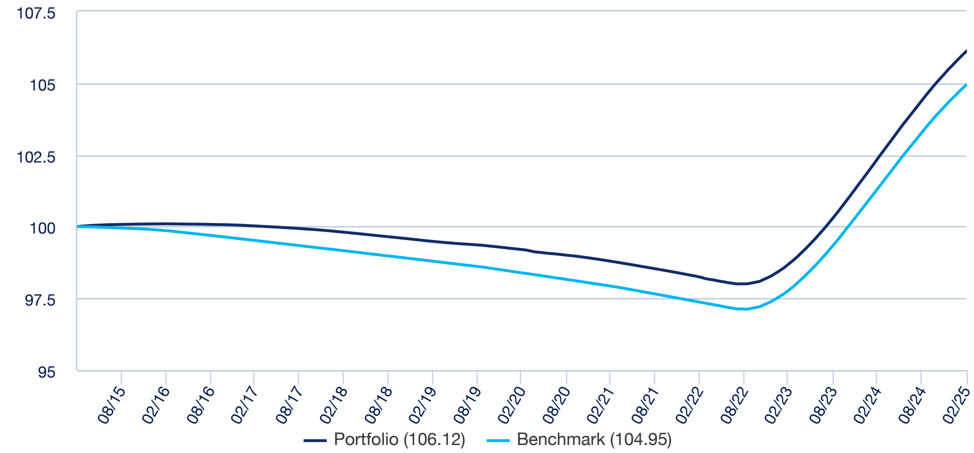
By subscribing to AMUNDI EURO LIQUIDITY-RATED SRI, you are investing in money market instruments with a maximum maturity of 2 years. The Fund's investment objective is to outperform its benchmark index, the €STR compounded, representative of the money market rate in the Eurozone, after deducting ongoing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

BOND FUND RATING
FitchRatings
Af/S1
fitchratings.com/fam ™

ISR Label

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

Performance evolution (rebased to 100) from 02/03/2015 to 28/02/2025* (Source: Fund Admin)



Rolling performances * (Source: Fund Admin)

Since	YTD 31/12/2024	1 month 31/01/2025	3 months 29/11/2024	1 year 29/02/2024	3 years 28/02/2022	5 years 28/02/2020	10 years 27/02/2015	Since 26/11/1999
Portfolio	2.90%	2.80%	2.98%	3.66%	2.60%	1.36%	0.60%	1.61%
Benchmark	2.83%	2.71%	2.92%	3.58%	2.53%	1.30%	0.48%	1.49%
Spread	0.07%	0.09%	0.07%	0.08%	0.07%	0.06%	0.11%	0.13%

Calendar year performance * (Source: Fund Admin)

	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015
Portfolio	3.87%	3.38%	-0.01%	-0.54%	-0.39%	-0.28%	-0.32%	-0.19%	-0.04%	0.14%
Benchmark	3.77%	3.29%	-0.02%	-0.55%	-0.47%	-0.40%	-0.37%	-0.36%	-0.32%	-0.11%
Spread	0.10%	0.09%	0.01%	0.02%	0.08%	0.11%	0.05%	0.16%	0.28%	0.25%

*** Source : Fund Admin. Cumulative returns are calculated on a yearly basis on a 360 days over one period < 1 year and 365 days basis of over one period > 1 year (expressed with the round-off superior). The above results pertain to full 12-month period per calendar year. All performances are calculated net income reinvested and net of all charges taken by the Sub-Fund. The value of investments may vary upwards or downwards according to market conditions.**

Risk Indicator *(Source : Fund Admin)*

1 2 3 4 5 6 7

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
28/02/2025	109	2
31/01/2025	109	3
31/12/2024	110	4
29/11/2024	126	3
31/10/2024	125	5
30/09/2024	121	5
30/08/2024	125	4
31/07/2024	134	5
28/06/2024	131	5
31/05/2024	138	5
30/04/2024	141	6
29/03/2024	136	6

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	0.06%	0.24%	0.28%	0.22%
Benchmark volatility	0.06%	0.23%	0.27%	0.22%
Ex-post Tracking Error	0.01%	0.01%	0.01%	0.01%

** 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. The higher the volatility, the higher the risk.*

The investor's should take into account all the features or objectives of the fund before deciding to invest in it. There is no guarantee that the ESG considerations will improve the investment strategy or performance of a fund.

STANDARD MONEY MARKET ■

Patrick Simeon
Head of Treasury Management

Benoit Palliez
Portfolio manager

Management commentary

Monetary policy:
The European Central Bank kept its intervention rates unchanged in February. The deposit facility, refinancing, and marginal lending rates remained stable at 2.75%, 2.90%, and 3.15%, respectively.
Wage growth in the eurozone eased at the end of 2024, reinforcing the likelihood of the ECB continuing to lower its rates.
Market expectations fully incorporate a new decrease of 25 basis points for next month.

Management policy:
- Liquidity:
Instant liquidity has been primarily ensured through overnight operations.
- Interest rate risk:
The weighted average maturity (WAM) of the portfolio stands at 2 days at the end of the period.
- Credit risk:
Short-term spreads remained stable at the end of the period, showing levels of €str + 14 to €str + 30 bps for maturities of 3 months to 1 year.
It should be noted that the country distributions reveal puttable securities based on final maturities and not on the par redemption option attached to this type of product.
The weighting in bond securities at the end of the month is approximately 12% of the fund's assets.
The share of issuers rated BBB represents about 17% of the portfolio at the end of the month.

- Average life and average rating:
The weighted average life (WAL) of this portfolio belonging to the monetary category is 109 days.
The average long-term rating of the portfolio remains at a good level of A+.
The portfolio benefits from the rating 'Af/S1', which attests to the high credit quality of the fund and its very low volatility.
- Socially responsible dimension:
The portfolio has an average SRI score of C (1.150) at the end of the month, which is a level higher than that of its investment universe reduced by 25% of the lowest-rated issuers C (0.950).

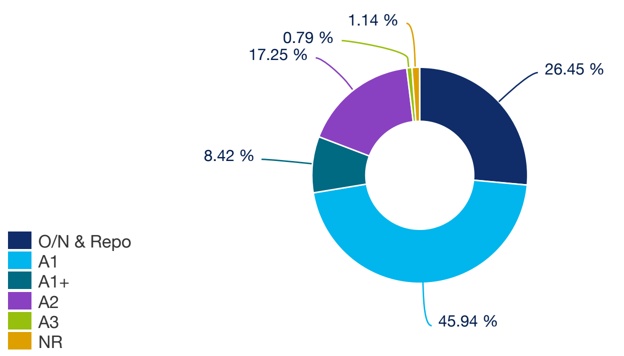
Portfolio Breakdown (Source: Amundi group)

Principal lines in Portfolio (Source: Amundi)

	Portfolio	Maturity	Country	Instrument Group	Counterparty *
ITALIAN REPUBLIC	1.00%	01/03/2025	Italy	Repo	UNICREDIT SPA
ITALIAN REPUBLIC	0.89%	01/03/2025	Italy	Repo	UNICREDIT SPA
ACOSS(AGCE CTL ORGAN SECU SOC)	0.87%	15/07/2025	France	Money market	-
ACOSS(AGCE CTL ORGAN SECU SOC)	0.84%	10/06/2025	France	Money market	-
BNP PARIBAS SA	0.78%	08/04/2025	France	Money market	-
PURPLE PROTECTED ASSET	0.76%	02/05/2025	Luxembourg	Bonds	-
ITALIAN REPUBLIC	0.74%	01/03/2025	Italy	Repo	BNP PARIBAS
BNP PARIBAS SA	0.71%	17/03/2025	France	Money market	-
SG ISSUER SA	0.68%	16/12/2025	Luxembourg	Bonds	-
BANQUE FED CREDIT MUTUEL	0.60%	03/02/2026	France	Money market	-

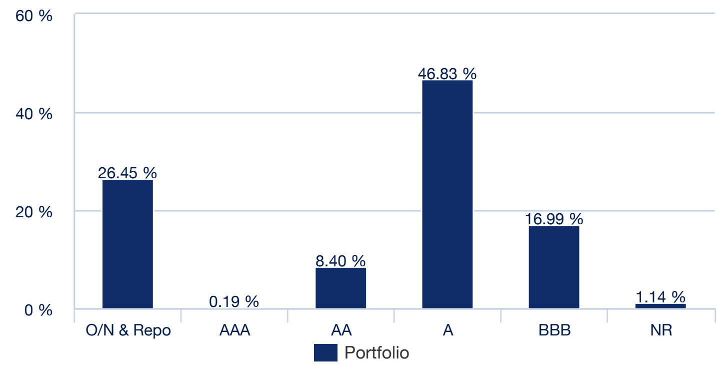
** For reverse repurchase, displayed maturity is of 1 day. It corresponds to the time necessary to settle the transaction*
** Counterparty column: information only available for the reverse repurchase*

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



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

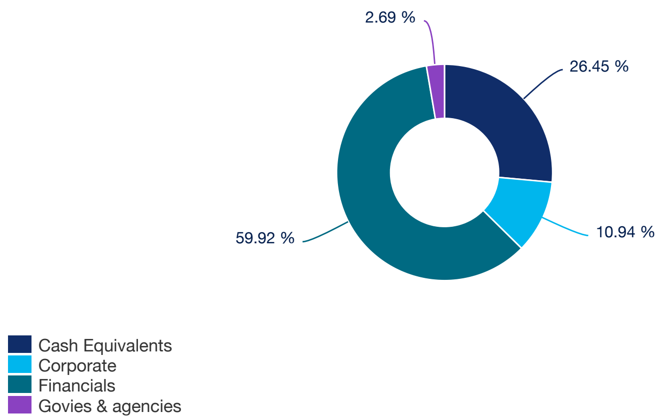
Portfolio breakdown - Long term rating (Source: Amundi) *



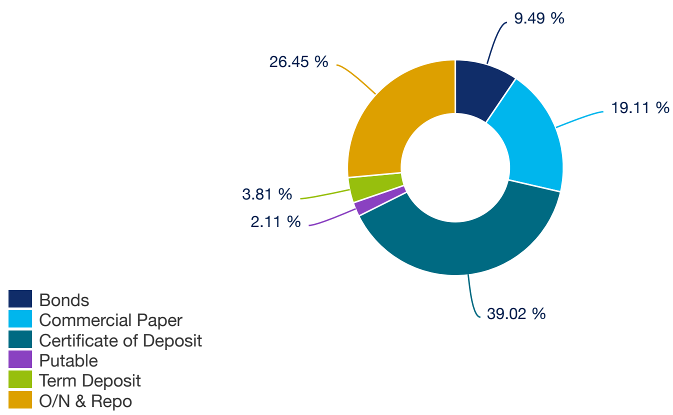
** Median Rating calculated of the three agencies: Fitch, Moody's and Standard & Poor's*

STANDARD MONEY MARKET

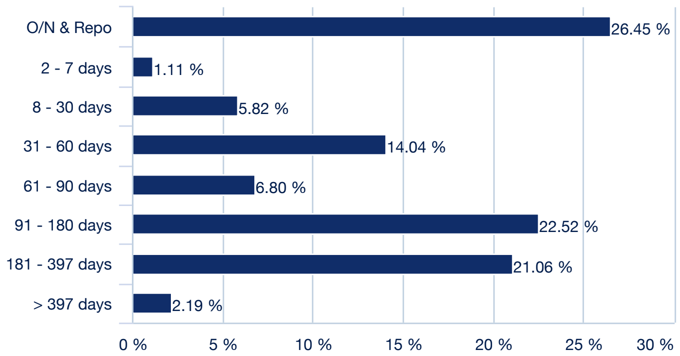
Portfolio breakdown - Sector (Source: Amundi)



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	369
Issuer number	94

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

Liquidity Ratio * (Source: Amundi)

Daily Maturing Assets	24.26 %
Weekly Maturing Assets	26.46 %

*** 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 .

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

	AAA	AA	AA-	A+	A	A-	BBB+	BBB	BBB-	NR	O/N & Repo	Total
0-4 months	-	0.96%	3.05%	13.01%	4.68%	0.60%	5.92%	5.39%	0.26%	0.82%	26.45%	61.13%
4-12 months	0.19%	1.63%	2.61%	20.13%	6.26%	0.16%	1.60%	2.85%	-	0.30%	-	35.73%
12-18 months	-	-	0.16%	0.57%	0.57%	0.40%	0.00%	0.50%	-	0.03%	-	2.23%
18-24 months	-	-	-	0.19%	0.19%	0.06%	0.14%	0.33%	-	-	-	0.91%
Total	**0.19%**	**2.58%**	**5.82%**	**33.90%**	**11.70%**	**1.22%**	**7.67%**	**9.07%**	**0.26%**	**1.14%**	**26.45%**	**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	**6.23%**	**19.82%**	**18.58%**	**17.54%**	**1.01%**	**63.17%**
Austria	**-**	**0.15%**	**0.35%**	**-**	**-**	**0.50%**
Financials	-	0.15%	0.35%	-	-	0.50%
Belgium	**-**	**0.15%**	**0.23%**	**1.11%**	**0.18%**	**1.67%**
Corporate	-	0.15%	-	-	-	0.15%
Financials	-	-	0.23%	1.11%	0.18%	1.52%
Finland	**-**	**0.25%**	**0.87%**	**0.23%**	**-**	**1.34%**
Financials	-	0.25%	0.87%	0.23%	-	1.34%
France	**3.15%**	**13.98%**	**12.42%**	**10.04%**	**0.24%**	**39.84%**
Corporate	0.95%	3.27%	0.06%	0.46%	-	4.74%
Financials	2.20%	10.12%	10.45%	9.58%	0.24%	32.60%
Govies & agencies	-	0.59%	1.91%	-	-	2.50%
Germany	**-**	**0.44%**	**-**	**0.20%**	**-**	**0.64%**
Corporate	-	-	-	0.20%	-	0.20%
Financials	-	0.44%	-	-	-	0.44%
Ireland	**-**	**-**	**-**	**0.07%**	**-**	**0.07%**
Financials	-	-	-	0.07%	-	0.07%
Italy	**0.62%**	**1.04%**	**2.08%**	**0.86%**	**0.34%**	**4.94%**
Corporate	0.00%	0.16%	-	-	-	0.16%
Financials	0.62%	0.88%	2.08%	0.86%	0.34%	4.78%
Luxembourg	**0.45%**	**1.26%**	**0.89%**	**2.67%**	**-**	**5.27%**
Financials	0.45%	1.26%	0.89%	2.67%	-	5.27%
Netherlands	**0.41%**	**0.91%**	**1.31%**	**2.26%**	**0.24%**	**5.14%**
Corporate	0.07%	-	0.07%	-	0.06%	0.20%
Financials	0.34%	0.91%	1.24%	2.26%	0.19%	4.94%
Spain	**1.59%**	**1.65%**	**0.42%**	**0.10%**	**-**	**3.76%**
Corporate	1.52%	1.12%	-	-	-	2.64%
Financials	0.07%	0.54%	0.42%	0.10%	-	1.13%
Rest of the world	**0.71%**	**1.02%**	**3.94%**	**2.57%**	**2.13%**	**10.38%**
Canada	**-**	**0.29%**	**0.81%**	**0.86%**	**0.69%**	**2.66%**
Financials	-	0.29%	0.81%	0.86%	0.69%	2.66%
Denmark	**-**	**-**	**-**	**-**	**0.14%**	**0.14%**
Corporate	-	-	-	-	0.14%	0.14%
Japan	**-**	**-**	**-**	**0.22%**	**0.73%**	**0.95%**
Corporate	-	-	-	0.22%	0.73%	0.95%
Supranational	**-**	**-**	**0.19%**	**-**	**-**	**0.19%**
Govies & agencies	-	-	0.19%	-	-	0.19%
Sweden	**0.26%**	**0.44%**	**1.64%**	**1.50%**	**0.07%**	**3.91%**
Corporate	-	-	-	0.34%	0.07%	0.41%
Financials	0.26%	0.44%	1.64%	1.15%	-	3.50%
United Kingdom	**-**	**0.29%**	**1.30%**	**-**	**-**	**1.58%**
Corporate	-	0.29%	0.15%	-	-	0.43%
Financials	-	-	1.15%	-	-	1.15%
United States	**0.45%**	**-**	**-**	**-**	**0.49%**	**0.94%**
Corporate	0.42%	-	-	-	0.49%	0.91%
Financials	0.03%	-	-	-	-	0.03%
O/N & repo	**22.72%**	**3.74%**	**-**	**-**	**-**	**26.45%**

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
Management fees and other administrative or operating costs	0.11%
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

For further information on costs, charges and other expenses, please refer to the Prospectus and the PRIIPS KID

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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STANDARD MONEY MARKET

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.)

ESG rating scale

Rating scale from A (best score) to G (worst score)

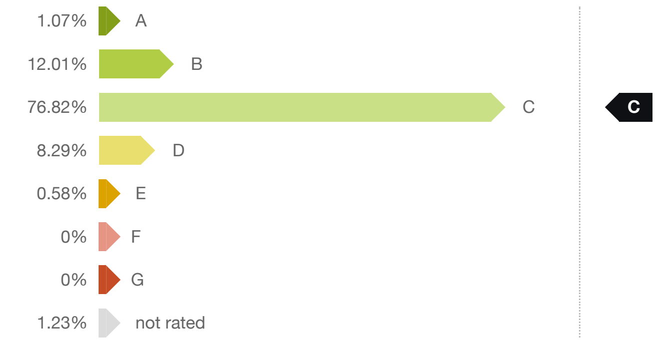
AVERAGE ESG RATING (source : Amundi)

Environmental, social and governance rating

ESG Benchmark

75% ICE BOFA 1-3 YEAR EURO FINANCIAL INDEX + 25% ICE BOFA 1-3 YEAR EURO NON-FINANCIAL INDEX

Portfolio Breakdown by ESG Rating[1]



ESG Scores and Ratings

	Portfolio	Benchmark
E Score	1.15	0.96
S Score	0.82	0.18
G Score	0.88	0.19
ESG Score	1.10	0.54
ESG Rating c.	C	C

Coverage of ESG analysis (Source: Amundi)

Number of issuers in the portfolio	99
% of the portfolio with an ESG rating²	98.80%

ISR Label

Sustainability Level (source : Morningstar)

The sustainability level is a rating produced by Morningstar that aims to independently measure the level of responsibility of a fund based on the values in the portfolio. The rating ranges from very low (1 Globe) to very high (5 Globes).

Source Morningstar ©
Sustainability Score - based on corporate ESG risk analysis provided by Sustainalytics used in the calculation of Morningstar's sustainability score.

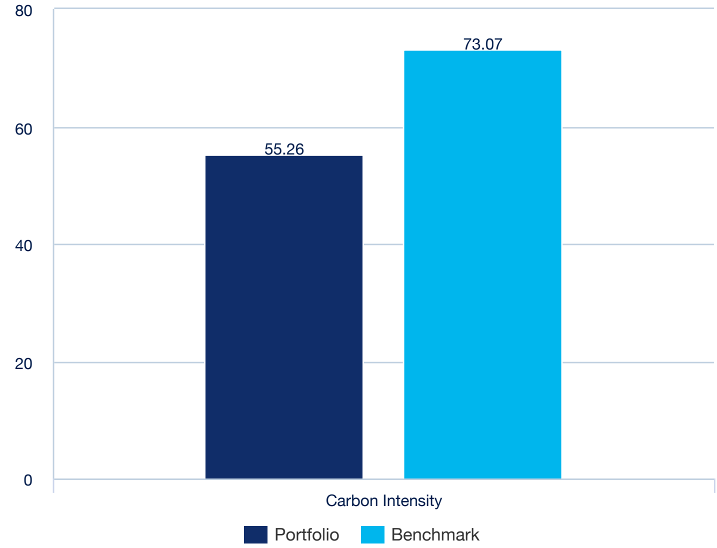
[1] Outstanding securities in terms of ESG criteria excluding cash assets.
The decision of the investor to invest in the promoted fund should take into account all the characteristics or objectives of the fund.

STANDARD MONEY MARKET

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.

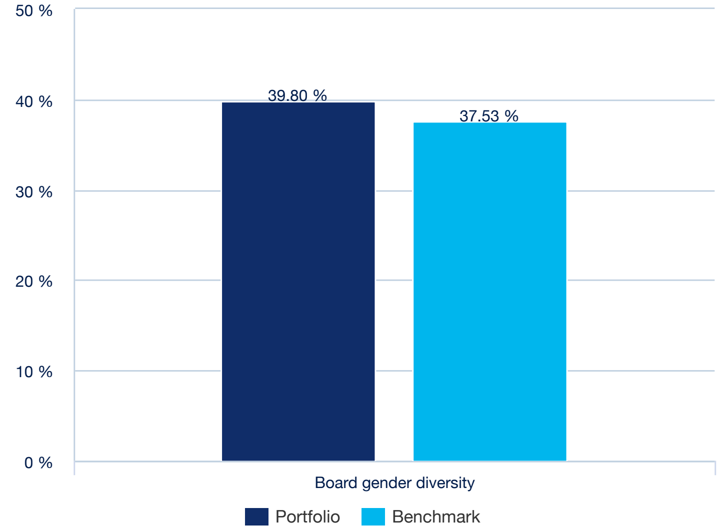
ENVIRONMENT:Carbon intensity



GHG intensity of investee companies – tCO2eq/€m de revenus
Source : Trucost

Coverage rate (Portfolio/Benchmark)	93.89%	97.84%

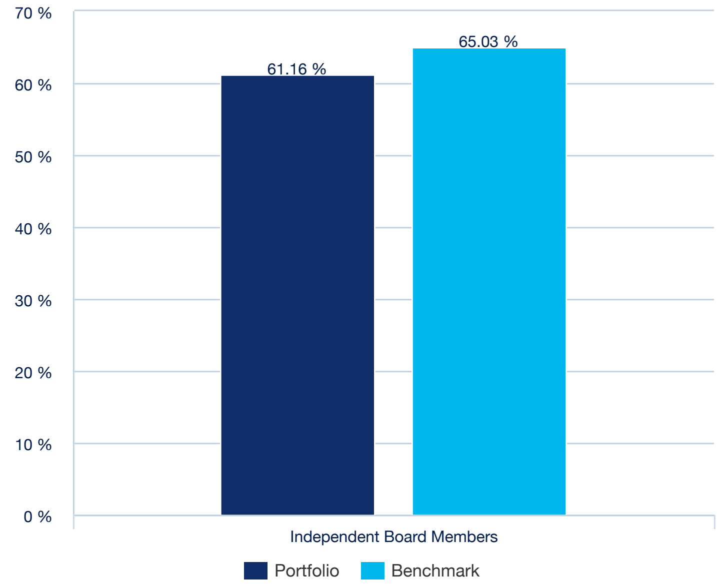
SOCIAL : Board gender diversity



Average ratio of female to male board members in investee companies, expressed as a percentage of all board members
Source : Refinitv, ISS, MSCI

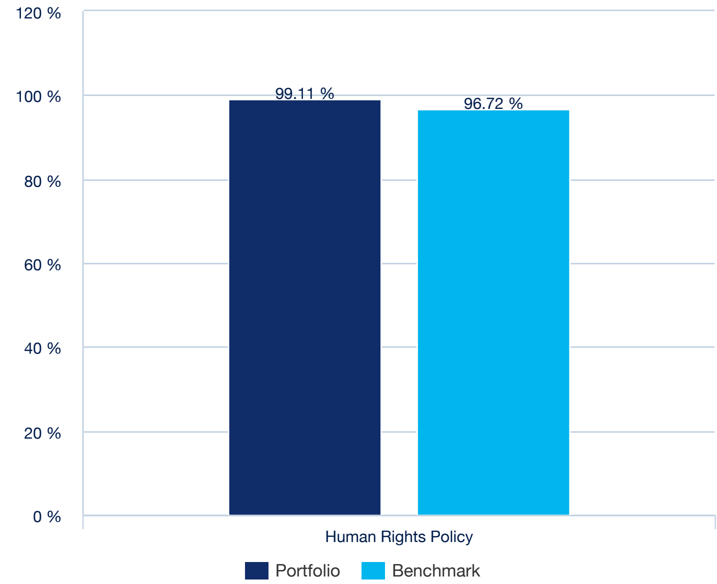
Coverage rate (Portfolio/Benchmark)	93.46%	97.59%

GOVERNANCE:Independent board members



Coverage rate (Portfolio/Benchmark)	73.38%	85.74%

RESPECT FOR HUMAN RIGHTS: decent work and freedom of association



Coverage rate (Portfolio/Benchmark)	73.89%	86.44%

Sources and definitions

Carbon Intensity:The GHG intensity of the relevant portfolio is determined by calculating the portfolio weighted average of the total greenhouse gas emissions intensity per million euros of sales of the companies in the portfolio (t/EUR million sales). The PAI indicator uses the "all investments" approach, meaning that the denominator is determined by considering all investments. The weights of the portfolio are adjusted to account for incomplete data coverage. Amundi reviewed its methodology and publish the full Scope 3 emissions. Potential biases and inaccuracies in the data related to Scope 3 emissions remains. Also note that Amundi changed data provider for EVIC calculation.

Board gender diversity:The % board gender diversity of the relevant portfolio is determined by calculating the portfolio weighted average of the percentage of board members who are female in investee companies, expressed as a percentage of all board members. The PAI indicator uses the "relevant" approach, meaning that the denominator is determined by considering the relevant portfolio. When the coverage of board gender diversity is less than 100%, the weights of the portfolio are adjusted to account for incomplete data coverage.

Independent board members:Board independence. average percentage of independent directors on the Board of Directors. Data provider: Refinitiv

Human rights policy:Board independence. average percentage of independent directors on the Board of Directors. Data provider: Refinitiv