

AMUNDI EURO LIQUIDITY SHORT TERM GOVIES - I

FACTSHEET

Marketing
Communication

31/07/2025

SHORT TERM MONEY MARKET ■

Article 8 ■

Key Information (Source: Amundi)

Net Asset Value (NAV) : 250,362.833 (EUR)
NAV and AUM as of : 31/07/2025
Assets Under Management (AUM) :
3,334.07 (million EUR)
ISIN code : FR0007493549
Bloomberg code : CLAMPMO FP
Reuters code : LP60039438
SEDOL code : -
Benchmark : 100% ESTR CAPITALISE (OIS)
Money Market NAV Type : Variable NAV

Objective and Investment Policy

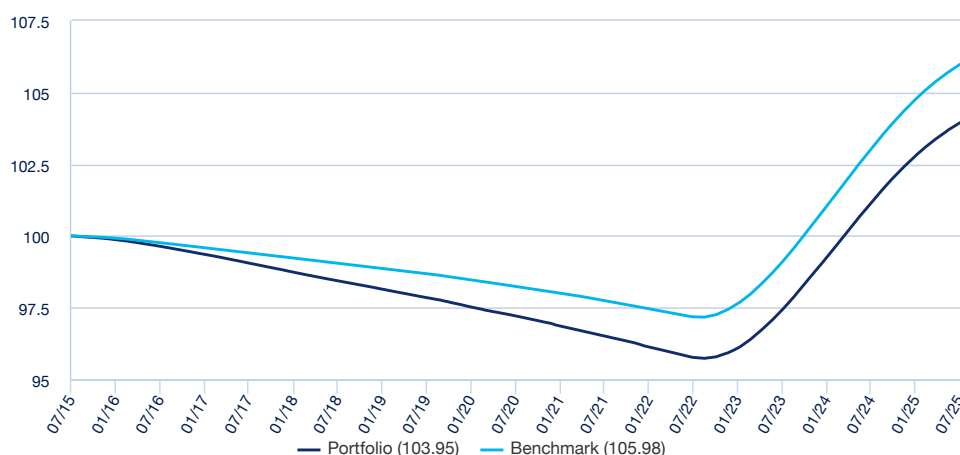
Mainly invested in bonds issued or guaranteed by Euro zone governments, this fund seeks to obtain an overnight performance as close as possible to ESTR, while respecting constraints of liquidity and issuer quality.



Non-capital guaranteed fund

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

Performance evolution (rebased to 100) from 31/07/2015 to 31/07/2025* (Source: Fund Admin)



Rolling performances * (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Since
Since	31/12/2024	30/06/2025	30/04/2025	31/07/2024	29/07/2022	31/07/2020	31/07/2015	24/05/1995
Portfolio	2.30%	1.84%	1.98%	2.76%	2.76%	1.35%	0.39%	1.66%
Benchmark	2.39%	1.92%	2.04%	2.86%	2.92%	1.53%	0.58%	-
Spread	-0.08%	-0.08%	-0.06%	-0.10%	-0.16%	-0.18%	-0.19%	-

Calendar year performance * (Source: Fund Admin)

	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015
Portfolio	3.64%	3.09%	-0.24%	-0.76%	-0.66%	-0.63%	-0.60%	-0.62%	-0.50%	-0.20%
Benchmark	3.77%	3.29%	-0.02%	-0.55%	-0.47%	-0.40%	-0.37%	-0.36%	-0.32%	-0.11%
Spread	-0.12%	-0.20%	-0.22%	-0.21%	-0.20%	-0.23%	-0.24%	-0.26%	-0.17%	-0.09%

* 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 & Reward Profile (SRRI) (Source: Fund Admin)



- Lower risk, potentially lower rewards
- Higher risk, potentially higher rewards

The SRRI represents the risk and return profile as presented in the Key Investor Information Document (KIID). The lowest category does not imply that there is no risk. The SRRI is not guaranteed and may change over time.

WAM and WAL in days (Source: Amundi)

	WAL	WAM
31/07/2025	1	1
30/06/2025	1	1
30/05/2025	1	1
30/04/2025	1	1
31/03/2025	1	1
28/02/2025	1	1
31/01/2025	1	1
31/12/2024	1	1
29/11/2024	1	1
31/10/2024	1	1
30/09/2024	1	1
30/08/2024	2	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%	0.16%	0.27%	0.23%
Benchmark volatility	0.08%	0.16%	0.26%	0.23%
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.

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**Patrick Simeon**

Head of Treasury Management

**Baptiste Loubert**

Portfolio manager

Management commentary**Monetary policy:**

The European Central Bank left its rates unchanged in July. The deposit facility, refinancing, and marginal lending rates remained stable at 2%, 2.15%, and 2.40% respectively. Inflation in the euro area is now "close" to the 2% target, and although economic risks remain tilted to the downside, factors such as a strong labor market and rising incomes should support the economy.

The level of the €str remained around 1.92% during the month.

The next monetary policy meeting will be held on September 11, 2025.

Management policy:**- Liquidity:**

The portfolio is liquid within 24 hours due to the calls attached to repurchase agreement operations.

Overnight and repurchase agreements represent 100% of the fund's assets at month-end.

- Interest rate risk:

The portfolio's weighted average maturity (WAM) stands at 1 day at the end of the period.

- Country risk:

The repurchase agreements mainly involve agency or government securities from the euro area.

The country allocation shows exposures to France, Germany, Austria, Belgium, the Netherlands, the Eurozone, as well as Supranational; this refers to collateral received as a guarantee for reverse repo operations with a 24-hour call.

The sector allocation shows exposure to Finance, which refers to investments in government agencies made through reverse repo.

Reverse repo on government bonds is traded at levels between Estr +2 / Estr +6.

For performance comparison, the 1-month BTF trades at an equivalent of Est +1.5 bps.

- Weighted average life and average rating:

The weighted average life (WAL) of this portfolio, which belongs to the "short-term money market" category, stands at 1 day.

The fund is rated AAAmmf by the rating agency Fitch Ratings.

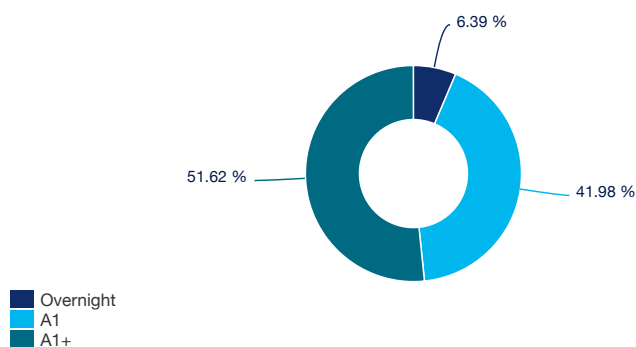
Exposure to BTF represents less than 1% of the fund's assets at month-end.

Portfolio Breakdown (Source: Amundi group)**Principal lines in Portfolio (Source: Amundi)**

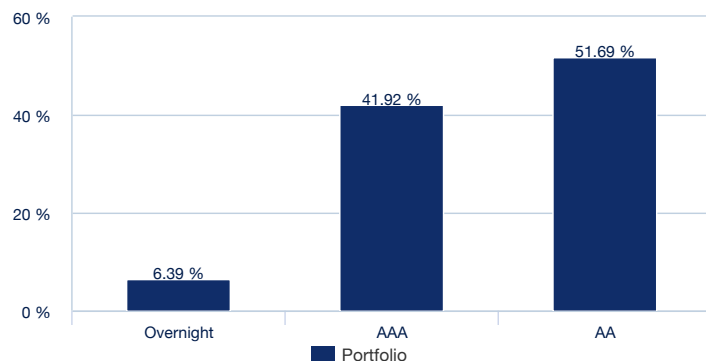
	Portfolio	Maturity	Country	Instrument Group	Counterparty *
FRANCE	7.65%	01/08/2025	France	Repo	NATIXIS
BELGIUM	6.24%	01/08/2025	Belgium	Repo	SOCIETE GENERALE
FRANCE	5.40%	01/08/2025	France	Repo	BANCO SANTANDER CENTRAL HISPANO SA
EUROPEAN UNION	4.50%	01/08/2025	Euro Zone	Repo	BANCO SANTANDER CENTRAL HISPANO SA
FRANCE	3.93%	01/08/2025	France	Repo	CREDIT AGRICOLE CORPORATE AND INV. BANK
FRANCE	3.75%	01/08/2025	France	Repo	BNP PARIBAS
FRANCE	3.75%	01/08/2025	France	Repo	BNP PARIBAS
GERMANY	3.66%	01/08/2025	Germany	Repo	HSBC CONTINENTAL EUROPE
EUROPEAN UNION	3.39%	01/08/2025	Euro Zone	Repo	LA BANQUE POSTALE
EUROPEAN UNION	2.40%	01/08/2025	Euro Zone	Repo	HSBC CONTINENTAL EUROPE

* 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) *

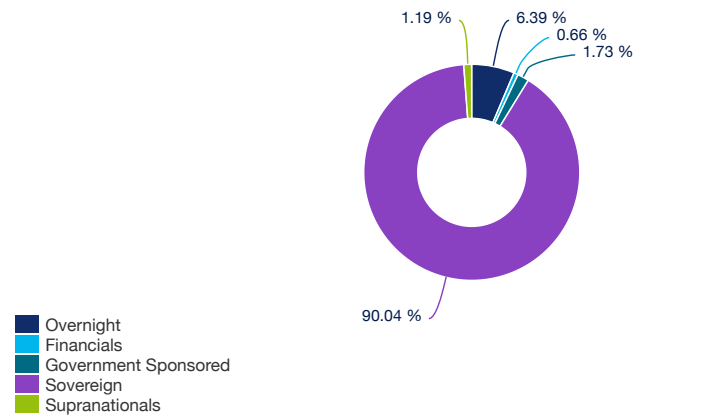
* Median Rating calculated of the three agencies: Fitch, Moody's and Standard & Poor's

Portfolio breakdown - Long term rating (Source: Amundi)

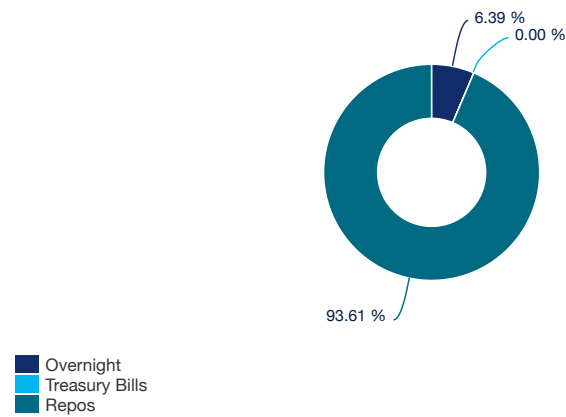
Median Rating calculated of the three agencies: Fitch, Moody's and Standard & Poor's

SHORT TERM MONEY MARKET

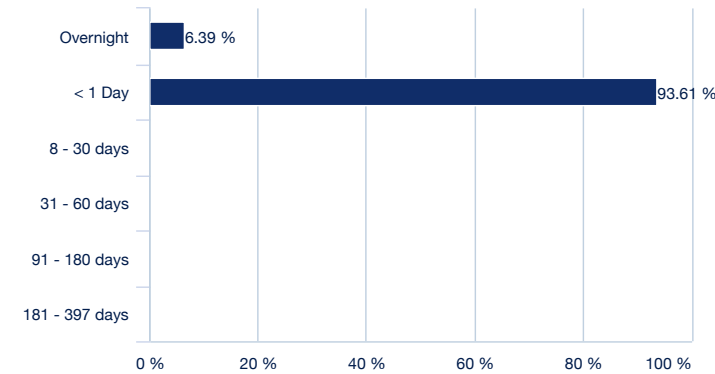
Portfolio breakdown - Sector (Source: Amundi)



Portfolio breakdown - Instrument Type (Source: Amundi)



Portfolio breakdown by maturity (Source: Amundi)



Sub-Fund Statistics (Source: Amundi)

	Portfolio
Modified duration *	0.00
Average rating	AA+
Number of Lines	81
Issuer number	12

* 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	100.00 %
Weekly Maturing Assets	100.00 %

* REGULATION (EU) 2017/1131 on Money Market Funds

For low-volatility NAV and public debt constant NAV money market funds, at least 10% of their assets mature daily or consist of reverse repurchase agreements which may be terminated by notice of a working day or of cash, the withdrawal of which may be effected by giving one working day's notice; at least 30% of their assets mature weekly or consist of reverse repurchase agreements which can be terminated with five business days notice or cash which can be withdrawn with five business days notice . Assets with a high degree of liquidity, which can be sold and settled within one working day and have a residual maturity of 190 days maximum may also be included in assets with weekly maturities up to a limit of 17.5% ;

For short-term money market funds with variable NAV, at least 7.5% of their assets mature daily or consist of reverse repurchase agreements which can be terminated at one working day or cash advance notice, the withdrawal of which can be effected by giving one working day notice; at least 15% of their assets mature weekly or consist of reverse repurchase agreements which can be terminated with five business days notice or cash which can be withdrawn with five business days notice .

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

	AAA	AA+	AA-	O/N	Total
0-4 months	41.92%	0.60%	51.09%	6.39%	100%
4-12 months	-	-	0.00%	-	0.00%
Total	41.92%	0.60%	51.09%	6.39%	100%

Countries / Sectors / Maturities matrix (Source: Amundi)

	0-1 month	1-3 months	3-6 months	Total
Euro Zone	93.09%	0.00%	0.00%	93.09%
Austria	0.60%	-	-	0.60%
Sovereign	0.60%	-	-	0.60%
Belgium	6.24%	-	-	6.24%
Sovereign	6.24%	-	-	6.24%
Euro Zone	32.89%	-	-	32.89%
Sovereign	32.21%	-	-	32.21%
Supranationals	0.67%	-	-	0.67%
France	44.21%	0.00%	0.00%	44.22%
Financials & IT	0.34%	-	-	0.34%
Government Sponsored	1.73%	-	-	1.73%
Sovereign	42.15%	0.00%	0.00%	42.15%
Germany	6.86%	-	-	6.86%
Financials & IT	0.31%	-	-	0.31%
Sovereign	6.55%	-	-	6.55%
Netherlands	2.29%	-	-	2.29%
Sovereign	2.29%	-	-	2.29%
Rest of the world	0.52%	-	-	0.52%
Supranational	0.52%	-	-	0.52%
Supranationals	0.52%	-	-	0.52%
Overnight	6.39%	-	-	6.39%

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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	05/05/1995
Share-class reference currency	EUR
Classification	Short term money market
Type of shares	Accumulation
ISIN code	FR0007493549
Bloomberg code	CLAMPMO FP
Minimum first subscription / subsequent	10 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	0.12%
Minimum recommended investment period	1 Day To 1 Month
Benchmark index performance record	03/05/2021: 100.00% ESTR CAPITALISE (OIS) 31/12/1999: 100.00% EONIA CAPITALISE (O.I.S.) (BASE 360) - DISCONTINUED
UCITS compliant	UCITS
Current/Forward price	Forward pricing
Redemption Date	D
Subscription Value Date	D
Characteristic	No

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.

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