

AMUNDI EURO LIQUIDITY SELECT - IC

FACTSHEET

Marketing
Communication

31/03/2025

STANDARD MONEY MARKET ■

Article 8 ■

Key Information (Source: Amundi)

Net Asset Value (NAV) : **249,891.6018 (EUR)**
NAV and AUM as of : **31/03/2025**
Assets Under Management (AUM) :
50,750.94 (million EUR)
ISIN code : **FR0010251660**
Bloomberg code : **CATRESC FP**
Reuters code : **LP65018173**
SEDOL code : -
Benchmark : **100% €STR CAPITALISE (OIS)**
Money Market NAV Type : **Variable NAV**

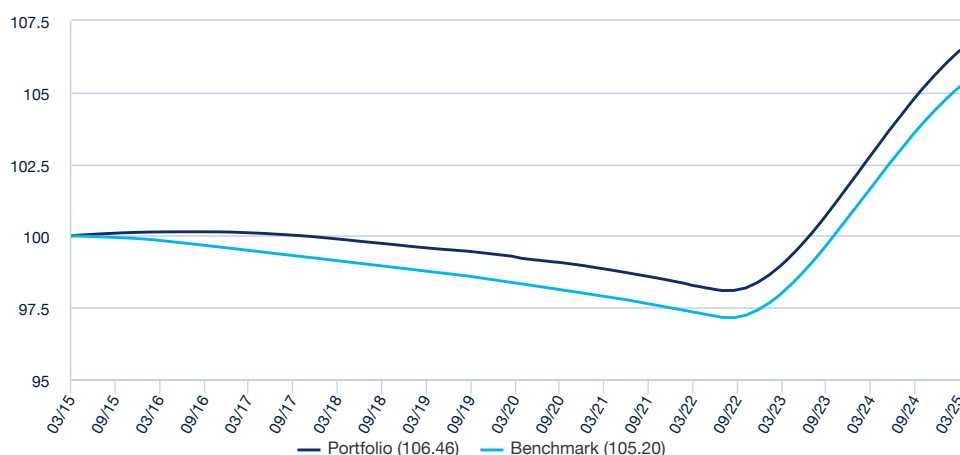
Objective and Investment Policy

By subscribing to AMUNDI EURO LIQUIDITY SRI, you invest in money market instruments, with a maximum maturity of 2 years. The fund's management objective is to provide you with a performance superior to its benchmark index, the capitalized € STR, an index representative of the euro zone monetary rate, after taking into account ongoing charges, while integrating ESG criteria in the fund's security selection and analysis process.

Non-capital guaranteed fund

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

Performance evolution (rebased to 100) from 31/03/2015 to 31/03/2025* (Source: Fund Admin)



Rolling performances * (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Since
Since	30/12/2024	27/02/2025	30/12/2024	27/03/2024	31/03/2022	31/03/2020	31/03/2015	31/08/2006
Portfolio	2.81%	2.60%	2.81%	3.54%	2.70%	1.41%	0.63%	1.11%
Benchmark	2.73%	2.52%	2.73%	3.46%	2.62%	1.35%	0.51%	0.89%
Spread	0.09%	0.08%	0.09%	0.08%	0.08%	0.06%	0.12%	0.22%

Calendar year performance * (Source: Fund Admin)

	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015
Portfolio	3.86%	3.38%	-0.01%	-0.54%	-0.40%	-0.29%	-0.31%	-0.17%	0.01%	0.21%
Benchmark	3.77%	3.29%	-0.03%	-0.53%	-0.47%	-0.40%	-0.37%	-0.36%	-0.32%	-0.11%
Spread	0.09%	0.10%	0.02%	-0.01%	0.07%	0.10%	0.06%	0.19%	0.33%	0.32%

* 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
31/03/2025	125	2
28/02/2025	120	2
31/01/2025	113	3
31/12/2024	123	4
29/11/2024	132	3
31/10/2024	134	4
30/09/2024	128	4
30/08/2024	129	3
31/07/2024	138	4
28/06/2024	138	5
31/05/2024	144	5
30/04/2024	140	5

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	0.07%	0.22%	0.28%	0.22%
Benchmark volatility	0.06%	0.22%	0.27%	0.22%
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. The higher the volatility, the higher the risk.

STANDARD MONEY MARKET ■



Patrick Simeon

Head of Treasury Management

Management commentary

Monetary policy:

The European Central Bank lowered its intervention rates on March 6 (effective March 12), bringing the refi rate to 2.65%, with the deposit facility rate and the marginal rate set at 2.50% and 2.90% respectively.

The level of the €str was around 2.41% during the month.

As expected, the ECB softened the tone of its discourse on the restriction of monetary policy, but maintained it. The ECB did not commit to the trajectory of its policy and will continue to follow a data-dependent and meeting-based approach to maintain flexibility and optionality in calibrating the policy.

The next monetary policy meeting will be held on April 17, 2025.

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 + 12 to €str + 30 bps for maturities of 3 months to 1 year.

It should be noted that the country distributions show puttable securities based on final maturities and not on the par redemption option attached to this type of product.

The weighting in bond securities stands at about 12% of the fund's assets at the end of the month.

The share of issuers rated BBB represents about 14% 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 125 days.

The average long-term rating of the portfolio remains at a good level of A+.

- Socially responsible dimension:

The portfolio has an average SRI score of C (1.003) at the end of the month, which is a level higher than that of its investment universe reduced by 20% of the lowest-rated issuers D (0.478).

Portfolio Breakdown (Source: Amundi group)

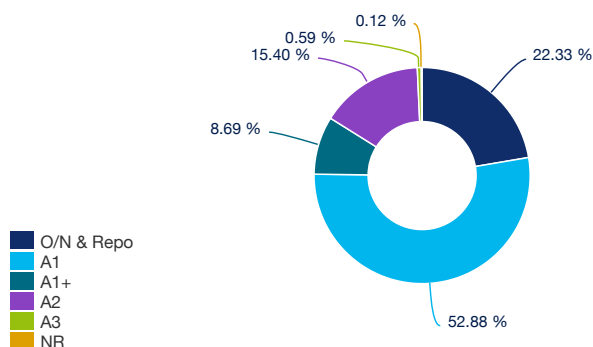
Principal lines in Portfolio (Source: Amundi)

	Portfolio	Maturity	Country	Instrument Group	Counterparty *
RWE AG	1.12%	04/04/2025	Germany	Money market	-
SG ISSUER SA	1.00%	16/12/2025	Luxembourg	Bonds	-
ITALIAN REPUBLIC	0.79%	01/04/2025	Italy	Repo	UNICREDIT SPA
ENGIE SA	0.73%	16/04/2025	France	Money market	-
NATIXIS SA	0.68%	03/10/2025	France	Money market	-
CREDIT AGRICOLE SA	0.67%	23/06/2025	France	Money market	-
BNP PARIBAS SA	0.66%	08/04/2025	France	Money market	-
CREDIT INDUS ET COMMERCIAL SA	0.66%	11/03/2026	France	Money market	-
BANQUE FED CREDIT MUTUEL	0.64%	03/10/2025	France	Money market	-
NATIXIS SA	0.63%	07/11/2025	France	Money market	-

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

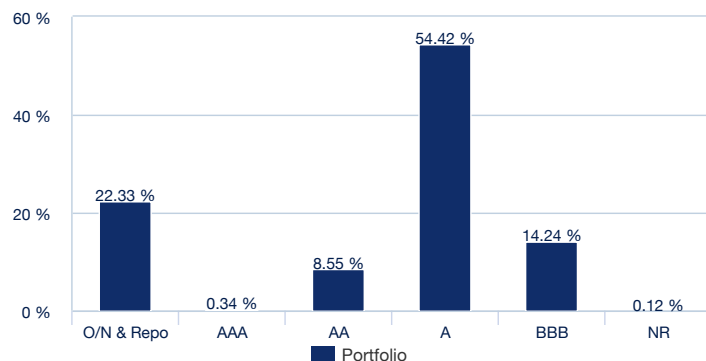
* Counterparty column: information only available for the reverse repurchase

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



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

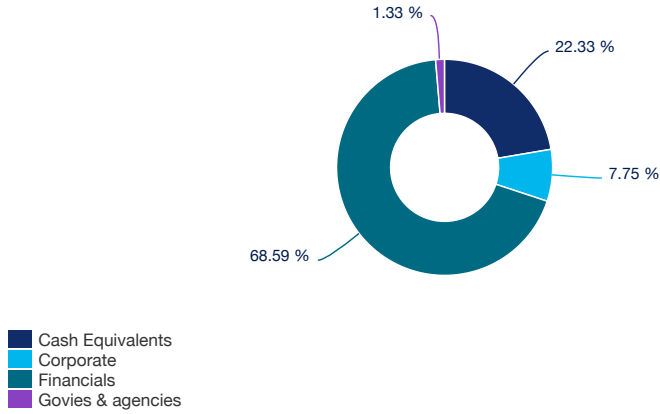
Portfolio breakdown - Long term rating (Source: Amundi) *



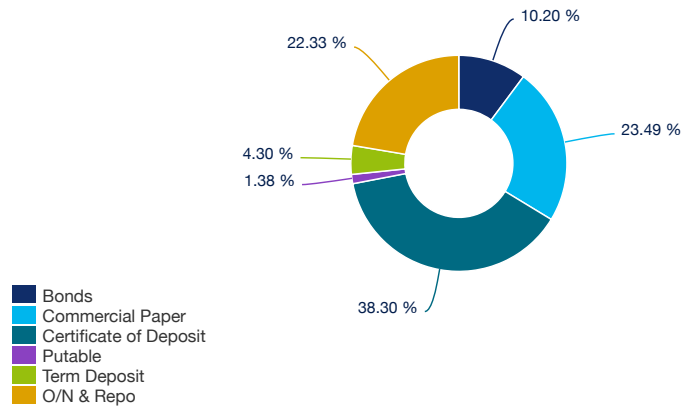
* Median Rating calculated of the three agencies: Fitch, Moody's and Standard & Poor's

STANDARD MONEY MARKET ■

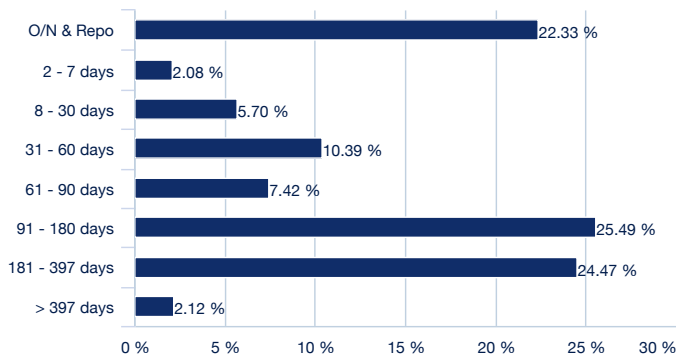
Portfolio breakdown - Sector (Source: Amundi)



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 *	0.00
Average rating	A+
Number of Lines	328
Issuer number	88

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

STANDARD MONEY MARKET ■

Liquidity Ratio * (Source: Amundi)

Daily Maturing Assets	19.60 %
Weekly Maturing Assets	28.36 %

* 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 .

STANDARD MONEY MARKET ■

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

	AAA	AA	AA-	A+	A	A-	BBB+	BBB	BBB-	NR	O/N & Repo	Total
0-4 months	-	1.40%	3.76%	17.40%	5.18%	1.24%	3.53%	4.78%	0.00%	0.08%	22.19%	59.57%
4-12 months	0.34%	1.55%	1.81%	21.55%	6.80%	0.19%	1.64%	3.21%	-	-	0.14%	37.23%
12-18 months	-	-	0.03%	0.30%	0.81%	0.45%	-	0.55%	-	0.03%	-	2.18%
18-24 months	-	-	-	0.20%	0.22%	0.07%	0.16%	0.37%	-	-	-	1.02%
Total	0.34%	2.95%	5.60%	39.46%	13.02%	1.94%	5.32%	8.91%	0.00%	0.12%	22.33%	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	6.76%	16.12%	19.63%	19.97%	1.49%	63.97%
Austria	-	-	0.21%	-	-	0.21%
Financials	-	-	0.21%	-	-	0.21%
Belgium	-	-	1.08%	0.74%	-	1.82%
Financials	-	-	1.08%	0.74%	-	1.82%
Finland	-	1.03%	1.09%	-	-	2.12%
Financials	-	1.03%	1.09%	-	-	2.12%
France	2.92%	10.63%	12.26%	13.04%	0.86%	39.71%
Corporate	1.47%	0.08%	0.22%	0.19%	-	1.97%
Financials	1.45%	9.76%	11.83%	12.85%	0.86%	36.75%
Govies & agencies	-	0.78%	0.20%	-	-	0.99%
Germany	1.22%	0.39%	0.65%	0.23%	-	2.48%
Corporate	1.22%	-	-	0.23%	-	1.45%
Financials	-	0.39%	0.65%	0.00%	-	1.03%
Ireland	-	0.15%	-	0.08%	-	0.23%
Financials	-	0.15%	-	0.08%	-	0.23%
Italy	1.12%	1.77%	2.23%	1.51%	0.36%	7.00%
Corporate	0.53%	0.36%	-	-	-	0.89%
Financials	0.59%	1.42%	2.23%	1.51%	0.36%	6.11%
Luxembourg	0.62%	0.69%	0.43%	2.78%	-	4.52%
Financials	0.62%	0.69%	0.43%	2.78%	-	4.52%
Netherlands	0.37%	0.80%	1.28%	1.60%	0.27%	4.32%
Corporate	-	-	0.07%	-	0.07%	0.14%
Financials	0.37%	0.80%	1.20%	1.60%	0.20%	4.18%
Spain	0.50%	0.66%	0.40%	-	-	1.57%
Corporate	0.15%	0.29%	-	-	-	0.44%
Financials	0.35%	0.37%	0.40%	-	-	1.13%
Rest of the world	1.02%	2.38%	5.17%	3.41%	1.71%	13.70%
Canada	-	0.91%	0.68%	1.30%	0.23%	3.12%
Financials	-	0.91%	0.68%	1.30%	0.23%	3.12%
Denmark	-	-	-	-	0.16%	0.16%
Corporate	-	-	-	-	0.16%	0.16%
Japan	0.35%	-	0.23%	0.40%	0.68%	1.66%
Corporate	0.14%	-	-	0.40%	0.68%	1.22%
Financials	0.21%	-	0.23%	-	-	0.44%
Supranational	-	-	0.34%	-	-	0.34%
Govies & agencies	-	-	0.34%	-	-	0.34%
Sweden	0.46%	0.73%	1.98%	1.40%	0.08%	4.66%
Corporate	-	-	-	0.39%	0.08%	0.48%
Financials	0.46%	0.73%	1.98%	1.01%	-	4.18%
United Kingdom	0.06%	0.51%	1.94%	0.31%	-	2.83%
Corporate	0.06%	0.10%	-	-	-	0.16%
Financials	-	0.41%	1.94%	0.31%	-	2.67%
United States	0.15%	0.24%	-	-	0.56%	0.95%
Corporate	0.05%	0.24%	-	-	0.56%	0.85%
Financials	0.10%	-	-	-	-	0.10%
O/N & repo	18.75%	0.59%	2.99%	-	-	22.33%

STANDARD MONEY MARKET ■

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	01/12/2005
Share-class reference currency	EUR
Classification	Standard money market
Type of shares	Accumulation
ISIN code	FR0010251660
Bloomberg code	CATRESC FP
Minimum first subscription / subsequent	10 Share(s) / 1 thousandth(s) of (a) share(s)
Frequency of NAV calculation	Daily
Dealing times	-
Management fees and other administrative or operating costs	0.11%
Minimum recommended investment period	Superior to 1 month
Benchmark index performance record	01/07/2021: 100.00% €STR CAPITALISE (OIS) 02/07/2004: 100.00% EONIA CAPITALISE (O.I.S.) (BASE 360) - DISCONTINUED
UCITS compliant	UCITS
Current/Forward price	Current price
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.

STANDARD MONEY MARKET ■

Important information

This document is provided for information purposes only and does not constitute a recommendation, a solicitation, an offer, advice or an invitation to purchase or sell any units or shares of the fund (FCP), collective employee fund (FCPE), SICAV, SICAV sub-fund or SICAV investing primarily in real estate (SPPICAV) (collectively, "the Funds") described herein and should in no case be interpreted as such. This document is not a contract or commitment of any form. Information contained in this document may be altered without notice. The management company accepts no liability whatsoever, whether direct or indirect, that may arise from the use of information contained in this document. The management company can in no way be held responsible for any decision or investment made on the basis of information contained in this document. The information contained in this document is disclosed to you on a confidential basis and shall not be copied, reproduced, modified, translated or distributed without the prior written approval of the management company, to any third person or entity in any country or jurisdiction which would subject the management company or any of the funds, to any registration requirements within these jurisdictions or where it might be considered as unlawful. Not all of the funds are systematically registered in all jurisdictions of all investors. Investment involves risk. The past performances shown in this document, and simulations based on these, do not guarantee future results, nor are they reliable indicators of future performance. The value of an investment in units or shares of the funds may fluctuate according to market conditions and cause the value of an investment to go up or down. As a result, fund investors may lose all or part of the capital originally invested. All potential investors in the funds are advised to ascertain whether such an investment is compatible with the laws to which they are subject and the tax implications of such an investment prior to investing, and to familiarise themselves with the legal documents in force for each fund. Concerning mandates, this document is a part of the periodic statement of the management activities of your portfolio and must be read in conjunction with any other periodic statement or notice of confirmation provided by your custodian and related to the transactions of your portfolio. Unless stated otherwise, the management company is the source of the data in this document. The date of the data in this document is that indicated at the top of the document, unless otherwise stated.

This document is designed exclusively for institutional, professional, qualified or sophisticated investors and distributors. It is not meant for the general public or private clients of any jurisdiction or those qualified as 'US Persons'. Approved investors in regard to the European Union are those which are defined as "Professional" investors in Directive 2004/39/EC of 21 April 2004 "MiFID" or, as the case may be, as defined under each local legislation and, insofar as the offer in Switzerland is concerned, "qualified investors" as set forth in the federal Law on Collective Investments (LPCC), the Ordinance on collective investments of 22 November 2006 (OPCC) and the FINMA 08/8 Circular regarding the legislation on collective investments of 20 November 2008. This document shall not, under any circumstance, be sent within the European Union to non "Professional" investors as defined by the MFI or under each local legislation, or in Switzerland to those investors which are not defined as "qualified investors" in the applicable law and regulations.

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.).

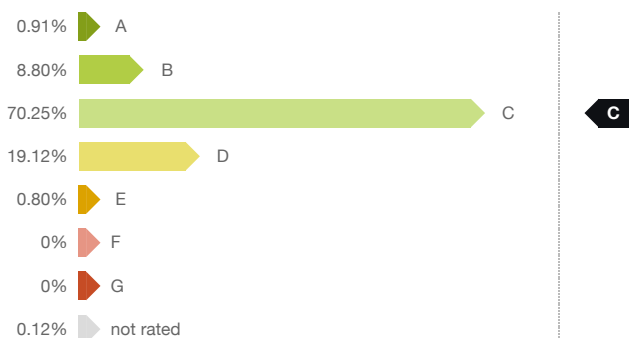
SRI according to Amundi

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)

% of the portfolio with an ESG rating ²	99.88%
--	--------

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>.

STANDARD MONEY MARKET ■

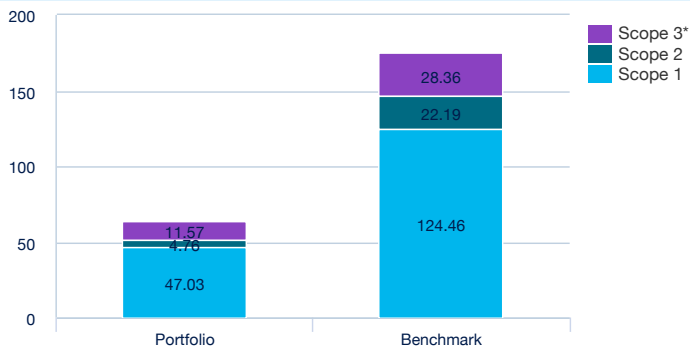
Focus on Environmental, Social and Governance key performance indicators

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.

Environment¹

Carbon intensity per euro million of sales

Total carbon intensity (Portfolio/Index) : 63.36 / 175.01



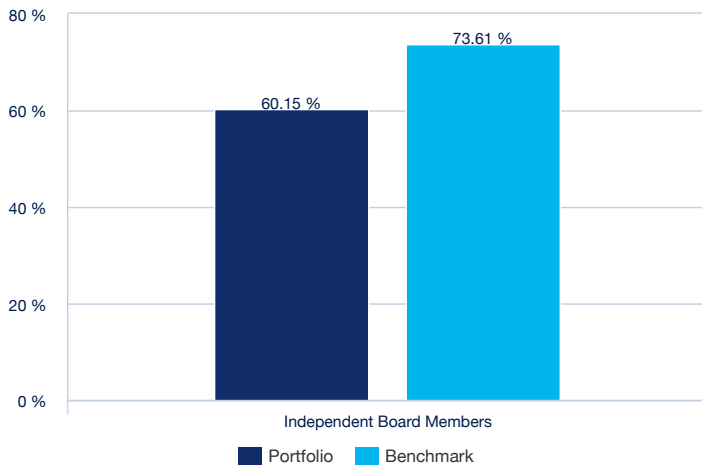
This indicator measures the average emissions in metric tonnes of carbon equivalent per unit of a company's revenue (€ million of sales). This is an indicator of the carbon intensity of the value chain of the companies in the portfolio.

* Source: TRUCOST, first-tier suppliers only.

Coverage rate	95.87%	96.83%
---------------	--------	--------

Governance⁴

Board Independence Percentage

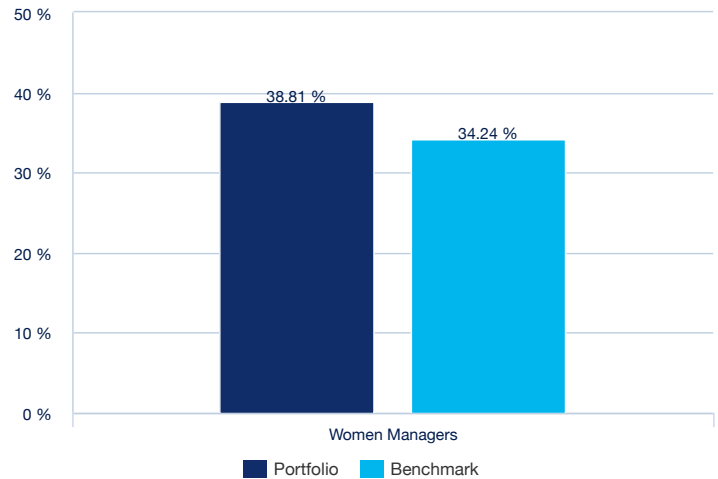


The average percentage of directors that meet the designated criteria for independence. Data provider: Refinitiv

% Rated/Rateable - Independent board members	82.71%	85.58%
--	--------	--------

Social²

Managers' Diversity

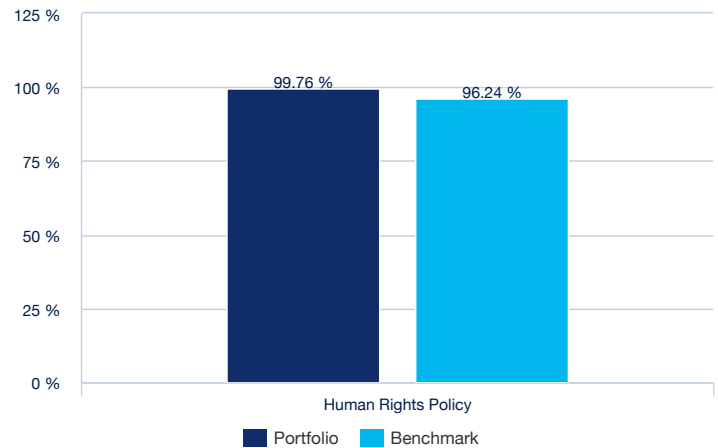


Average percentage of women managers

%Rated/Rateable - Women Managers	93.10%	79.46%
----------------------------------	--------	--------

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)	82.71%	85.58%
---------------------------------	--------	--------

STANDARD MONEY MARKET ■

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 of the value chain. For reasons of data robustness, Amundi has chosen to use emissions from activities upstream of Scope 3
- Source: Trucost EEL-O model (input/output model extended to the Trucost environment).

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.

This document is designed exclusively for institutional, professional, qualified or sophisticated investors and distributors. It is not meant for the general public or private clients of any jurisdiction or those qualified as 'US Persons'. Approved investors in regard to the European Union are those which are defined as "Professional" investors in Directive 2004/39/EC of 21 April 2004 "MiFID" or, as the case may be, as defined under each local legislation and, insofar as the offer in Switzerland is concerned, "qualified investors" as set forth in the federal Law on Collective Investments (LPCC), the Ordinance on collective investments of 22 November 2006 (OPCC) and the FINMA 08/8 Circular regarding the legislation on collective investments of 20 November 2008. This document shall not, under any circumstance, be sent within the European Union to non "Professional" investors as defined by the MFI or under each local legislation, or in Switzerland to those investors which are not defined as "qualified investors" in the applicable law and regulations.

Important information

This document is provided for information purposes only and does not constitute a recommendation, a solicitation, an offer, advice or an invitation to purchase or sell any units or shares of the fund (FCP), collective employee fund (FCPE), SICAV, SICAV sub-fund or SICAV investing primarily in real estate (SPICAV) (collectively, "the Funds") described herein and should in no case be interpreted as such. This document is not a contract or commitment of any form. Information contained in this document may be altered without notice. The management company accepts no liability whatsoever, whether direct or indirect, that may arise from the use of information contained in this document. The management company can in no way be held responsible for any decision or investment made on the basis of information contained in this document. The information contained in this document is disclosed to you on a confidential basis and shall not be copied, reproduced, modified, translated or distributed without the prior written approval of the management company, to any third person or entity in any country or jurisdiction which would subject the management company or any of the funds, to any registration requirements within these jurisdictions or where it might be considered as unlawful. Not all of the funds are systematically registered in all jurisdictions of all investors. Investment involves risk. The past performances shown in this document, and simulations based on these, do not guarantee future results, nor are they reliable indicators of future performance. The value of an investment in units or shares of the funds may fluctuate according to market conditions and cause the value of an investment to go up or down. As a result, fund investors may lose all or part of the capital originally invested. All potential investors in the funds are advised to ascertain whether such an investment is compatible with the laws to which they are subject and the tax implications of such an investment prior to investing, and to familiarise themselves with the legal documents in force for each fund. Concerning mandates, this document is a part of the periodic statement of the management activities of your portfolio and must be read in conjunction with any other periodic statement or notice of confirmation provided by your custodian and related to the transactions of your portfolio. Unless stated otherwise, the management company is the source of the data in this document. The date of the data in this document is that indicated at the top of the document, unless otherwise stated.