

AMUNDI CASH INSTITUTIONS SRI

UCITS

Asset Management Company

Amundi Asset Management

Delegated fund accountant

CACEIS Fund Administration France

Custodian

CACEIS BANK

Auditors

PRICEWATERHOUSECOOPERS AUDIT

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Informations of the OPC

Classification

Money market UCI with a standard variable net asset value

Allocation of net profit

DP-C units: Accumulation

E-C units: Accumulation

I-C units: Accumulation

I2-C units: Accumulation

LCL P-C units: Accumulation

LCL PE-C units: Accumulation

P-C units: Accumulation

PM-C units: Accumulation

S-C units: Accumulation

Allocation of net capital gains realised

DP-C units: Accumulation

E-C units: Accumulation

I-C units: Accumulation

I2-C units: Accumulation

LCL P-C units: Accumulation

LCL PE-C units: Accumulation

P-C units: Accumulation

PM-C units: Accumulation

S-C units: Accumulation

Investment objective

The objective is to outperform the compounded EONIA, the representative index of the money-market rate in the Eurozone, after deducting ongoing charges, whilst incorporating ESG criteria into the Fund's security analysis and selection criteria. However, under certain market conditions, such as a very low EONIA rate, the net asset value of your Fund may experience a structural decline and may have a negative effect on your Fund's performance, which could prejudice your Fund's capital preservation objective.

Benchmark index

The benchmark indicator is the EONIA compounded.

The EONIA is representative of the overnight Euro money-market rate. It is calculated by the ESCB (European System of Central Banks) as the average transaction rate on the Euro money market by a panel of international banks. Changes in the benchmark indicator depend on the European Central Bank's monetary policy.

The EONIA compounded also factors in the impact of the reinvestment of interest using the OIS method (Overnight Indexed Swap).

Investment strategy

1. **Strategies used**

The UCI promotes environmental, social and governance (ESG) criteria within the meaning of Article 8 of the "Disclosure"

Regulation.

The UCI carries a sustainability risk, as defined in the risk profile.

The Fund is comprised of high-quality money market instruments and derivatives. It is in line with the principles of Socially Responsible Investment (SRI). To select stocks eligible for the Fund, the management team relies on a credit analysis combined with a non-financial analysis based on ESG (Environment, Social, and Governance) criteria. The non-financial analysis process is used to assign an ESG rating ranging from A (best rating) to G (lowest rating).

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Sequencing of the stages of the investment process

The investment process includes three successive stages:

- The first step is to monitor the investment universe in advance through a detailed analysis of the issuers. The internal

process leads to a preliminary outline of the investment universe focusing on two main areas:

- o A system, notably defining the list of authorised instruments and limits by issuer and instrument type;
- o An eligible investment universe, notably comprising the issuers selected by the Management Company. This assessment is based on a specific appraisal performed by a credit analysis team working independently from the management, following an internal credit quality assessment procedure.

- The second stage involves integrating both financial constraints (regulatory ratios, internal credit assessment process) and non-financial constraints (ESG rating and exclusion) within these analyses.

- The third stage is the construction of the portfolio:

a) Analysis of asset liquidity and liquidity management: this is ensured by using various interest rate instruments available on the markets. The Fund includes assets of varying maturities which are adjusted based on inflows and outflows to ensure its liquidity.

b) Choice of a weighted average maturity: this reflects our forecasts on changes to the EONIA and money-market yield curves. Euro fixed income and credit Managers establish together, during a monthly meeting attended by Amundi Asset Management's strategists, forecasts for changes in interest rates and the European Central Bank's monetary policy.

c) Selection of issues and the diversification of securities (bonds, negotiable debt securities) from public and private issuers. This selection is made based on compliance with various parameters:

- o studies carried out by the credit analysis team on behalf of the fixed income management team or other market financial institutions.

- o the management team's assessment of the premium on the securities of this issuer to cover the credit and/or liquidity risk.

- o the more diversification a new issuer can bring to the portfolio, the more interest will be shown in its contribution. Diversification rules governing private issuers are systematically applied to investments according to securities' rating and maturity.

- o each security held in the portfolio is subject to prior agreement by the Risk Department (which is independent of the Management Company) which defines maximum amounts and maturities for each issuer.

- o moreover, the analysis and stock-picking of securities meet socially responsible investment (SRI) principles which include extra-financial ESG (Environmental, Social and Governance) criteria, in addition to the traditional financial criteria described above.

d) Arbitrage: the Management Company systematically sources investment opportunities among money market instruments and bonds with yields in line with or outperforming the EONIA depending on the type of instrument and the security's maturity. The managers rely on a proactive trading team to invest in an issuer or a security with selected counterparties.

e) Management of the portfolio's average ESG rating by optimising the issuers' ESG rating/return profile.

The Fund's investment strategy is based on the choice of negotiable debt security or bond issuers, which ensures the most regular increase in NAV possible. To this end, the management team selects securities with a maturity of less than 2 years. Fixed-rate securities with a maturity of more than 397 days will be covered by interest rate risk hedging.

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More particularly, the ceilings respected by this fund are as follows:

Weighted Average Maturity ⁽¹⁾ (WAM)	less than or equal to 6 months
Weighted Average Life ⁽²⁾ (WAL)	less than or equal to 12 months
1-day liquidity	more than 7.5% of net assets
7-day liquidity	more than 15 % of net assets
Maximum residual life of securities and instruments	2 years Variable-rate money market instruments and fixed-rate money market instruments covered by a swap are updated in relation to a money market rate or index.
Credit worthiness of instruments	To evaluate the creditworthiness of securities, at the time of their acquisition, the Management Company may rely, although not exclusively, on investment-grade ratings from recognised rating agencies that it deems most appropriate; however, the Management Company strives to avoid any automatic dependence on such ratings throughout the securities' holding period.

1 WAM = it is used to measure the average term until the maturity of all assets held by the UCITS, weighted to reflect the relative weight of each instrument, and considering the maturity of an adjustable-rate security as the remaining period before the next money-market rate revision rather than the remaining term until the initial principal repayments on the instrument. In practice, the WAM is used to measure the sensitivity of a monetary fund to changes in money market interest rates.

2 WAL = this is the weighted average residual life of each asset held by the UCITS, i.e. the term left to run until the initial principal repayments on the security (without taking into account interest payments and reductions in the principle value). WAL is used to measure credit risk and liquidity risk.

The analysis of private issuers uses a framework of criteria based on regulations that have universal scope (Global Compact, International Labour Organization, Human Rights, ISO standards, etc.). This framework includes a set of generic criteria applicable to all issuers as well as criteria specific to each sector.

Among the generic criteria, we analyse in particular:

- Energy consumption and greenhouse gas emissions, the protection of biodiversity and water, for the environmental aspect.
- Human capital development, management of work and restructuring, health and safety, social dialogue, relations with clients and suppliers, local communities and respect for human rights, for the social aspect.
- Independence of the Board, quality of audits and controls, remuneration policy, shareholders' rights, global ethics and ESG strategy, for the governance aspect.

Depending on the sector, additional assessments of specific criteria may be carried out with regard to environmental and social aspects, Examples include the production of renewable energy for energy suppliers, ecological vehicles and passenger safety for the automotive industry, or green finance and efforts made to promote greater access to financial services in the banking sector.

o *Public issuers*

The non-financial analysis of States aims to assess and compare the levels of integration of the three ESG criteria in institutional systems and public policies. It is based on around one hundred indicators, divided into 3 aspects: Compliance (e.g. ratification of international treaties), Action (public expenditure related to ESG policies) and Results (quantifiable and measurable).

In the context of socially responsible management (SRI management), the ESG analysis of the investment universe seeks to conduct a more comprehensive assessment of sector-related opportunities and risks specific to each issuer.

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2) ESG approach

In order to reconcile the search for profitability with the development of socially responsible practices, ESG criteria are conceived in accordance with a combination of regulatory, best-in-class and commitment-based approaches.

1. The fund applies the Amundi exclusion policy, which includes the following rules:
legal exclusions on controversial weapons (anti-personnel mines, cluster bombs, chemical weapons, biological weapons and depleted uranium weapons, etc.);
companies that seriously and repeatedly contravene one or more of the ten principles of the Global Compact*, without credible corrective action;
the Amundi Group sector exclusions on Coal and Tobacco; (details of this policy can be found in the Amundi Responsible Investment Policy available on the website at www.amundi.co.uk).

* United Nations Global Compact (UN Global Compact): "The Global Compact calls on businesses to adopt, support and implement within their sphere of influence a set of core values in the areas of human rights, labour and environmental standards, and anti-corruption.

2. The fund also applies the following ESG integration rules:
exclusions of issuers rated F and G at purchase; in the event of a downgrading of issuers' ratings to below F or equivalent, the Management Company shall decide to sell the securities as promptly as possible and in the interest of the unitholders;

a so-called "rating upgrade" approach: the weighted average ESG rating of the portfolio must be higher than the weighted average ESG rating of the investment universe of the fund after elimination of the worst 20% of issuers;
at least 90% of securities in the portfolio shall have an ESG rating

3. Using a best-in-class approach, the fund seeks to give priority to issuers that are sector-leading in terms of ESG criteria, as identified by the Management Company's team of non-financial analysts.

Limit of the approach adopted

The best-in-class approach does not in principle exclude any business sector. All economic sectors are therefore represented with this approach and the UCI may thus be exposed to certain controversial sectors. To limit the potential non-financial risks of these sectors, the UCI also applies the exclusions mentioned above and in particular Amundi exclusion policy for coal and tobacco (details of this policy can be found in the Amundi Responsible Investment Policy available on the website at www.amundi.co.uk) as well as the Group's commitment policy.

4. Lastly, an active engagement policy promotes dialogue with issuers and supports them in the improvement of their socially responsible practices. When there are deficiencies in the information collected, or even contradictions between the various contributors (non-financial rating agencies), the non-financial analysts broaden their information sources by drawing on the companies' reports, which remain a key factor in assessing companies' performance. The company is also contacted directly for a more in-depth analysis. The various data obtained are supplemented by other stakeholders: the media, NGOs, corporate and voluntary sector partners, etc.

Credit Analysis of issuers

'High quality' is defined according to an internal assessment process that considers various factors, in particular the instrument's credit quality, the instrument's asset class, its liquidity profile and, for structured financial instruments, operational risks and counterparty risks inherent to the investment's structure.

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Internal credit quality assessment procedure

I) Description of the scope of the procedure

The Management Company has set up an internal credit quality assessment procedure for money market UCIs. Its purpose is to establish the principles and methodologies that will ensure that these UCIs invest in assets that have a positive valuation with regard to credit quality.

The internal credit quality assessment procedure, which is conducted systematically and continuously for all Amundi Group monetary management, establishes:

- the principles of prudence, suitability and relevance at all key stages affecting the investment cycle, and
- the analysis methodologies that determine not only the eligibility of purchase loans for the money market UCI, but also monitor the reported downgrading of invested credits in order to avoid keeping outstanding amounts of those likely to default.

II) Description of parties involved in the procedure

The Amundi Group Risk Committee and the Credit Risk Committee, which stems from it, are responsible for defining the

risk policy applicable to all Amundi Group entities (risks taken on behalf of third parties and on their own account). In this

context, the Amundi Group Risk Committee has full jurisdiction for the following:

- defining Amundi's policy on risks;
- determining the risk framework for each product or activity;
- approving the risk oversight for management strategies and investment processes;
- approving the methodologies for calculating risk indicators;
- approving credit limits;
- making decisions regarding the use of new financial instruments by the UCIs;
- reviewing the results of checks that are carried out;
- making the necessary decisions to resolve any anomalies detected.

The Group Risk Committee delegates the specific duties entrusted to it to several subcommittees.

The Credit Risk Committee therefore approves the limits per issuer for the overseen UCIs and the sole-risk and counterparty limits for all UCIs in the Amundi Group. The decisions of the Credit Risk Committee are made by its Chair, based on discussions within the Committee, and are not subject to a vote.

The decisions of the Group Risk Committee and the Credit Risk Committee are enforced through the use of a maximum risk framework for each subsidiary of the Amundi Group, with the understanding that each subsidiary retains its full autonomy and independence to judge the appropriateness of these framework decisions, and that it may impose additional credit restrictions for money market UCIs, if deemed necessary by the competent officials and authorities outlined by the governing body of each subsidiary.

The Group Risk Committee and the Credit Risk Committee are chaired by the Executive Vice-President responsible for the Business Support and Control Division, and in his or her absence, by the Risk Manager. The other permanent members of the Group Risk Committee are the heads of the Investment, Commercial (Individual Clients, Institutional Clients), Operations, Services and IT business lines, and heads of control teams (Compliance, Audit and Risks, including those responsible for expertise management, investment risks and operational risks within the Risk Division). The Credit Risk Committee also has permanent guests, these being the head of the credit risk analysis and risk oversight team and the team's analysts.

The Credit Risk Committee is convened every month, and if necessary, at any time on an ad hoc basis, and declares the terms of its approval.

III) Description of the methodology

At all key stages of the investment cycle, at the request of the management, an independent credit analysis and credit

management team linked to Amundi's Risks team implements the applicable methodologies:

- collection of information,

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- analyses and assessments of credit quality, recommendation of the terms of investment (risk code, amount and maximum maturity limits) to the Credit Risk Committee for approval,
- monitoring of credit risks as approved by the Credit Risk Committee, including the supervision of downgrading credit and monitoring of alerts,
- management of cases exceeding the amount and duration limits.

Information used for analysis must be reliable and come from multiple sources:

- primary sources: annual reports and publications on issuers' websites, presentation and meeting notes from one-on-ones, roadshows or net roadshows with issuers,
- market sources: verbal and/or written presentations by rating agencies and/or sell-side analyses, public information published by the media.

The criteria used for analysis are:

- quantitative: published operational and financial data, which is analysed not only when accounts are closed, but also over time in order to evaluate trends, and is reprocessed, if necessary, in order to estimate the most representative profitability, solvency and liquidity ratios possible;
- qualitative: financial access, operations, strategy, management, governance and reputation, which are evaluated in relation to their coherence, credibility or sustainability in the short and medium term.

Based on the methodologies set out in the procedure to be applied, analyses must focus on profitability, solvency and liquidity, using analytical methods specific to the types of issuers and business sectors concerned (Corporate, Financial, Public Administration, etc.), and in accordance with their asset classes/instruments (non-rated, securitisations, covered, subordinated, etc.). Ultimately, they must make it possible to assess the short- and medium-term visibility in terms of the viability of the issuer, both from an intrinsic point of view and within the context in which it operates.

At the end of the analysis, the assessment is represented by a risk code, and the credit management represented by a set of limits with regard to amount and maximum maturity, which the credit analysis and management team recommends to the Credit Risk Committee.

The risk code represents the credit quality on a scale from 1 (solid) to 6 (low) from in terms of a medium to long-term investment, with monitoring reports and alerts for outstanding amounts in the event of downgrading. The minimum risk code level required for investment in a money market UCI is code 4, which at the lower end of the scale. However, for very short-term investments (less than 6 months), credit at risk code 5 which is at the upper end of the scale, may be exceptionally and selectively authorised

The amount and maximum maturity limits are calculated taking into account the credit quality, issuer size and the

percentage holding of the issuer's consolidated debt. In the event of an overrun, the procedure provided for this purpose is

applied in order to remedy the situation:

- either by an immediate sale of excess outstanding amounts, reducing outstanding amounts to within the limits,
- or by a run off of the outstanding amounts, for which the overrun is then monitored, if justified,
- or by an increase in the limit absorbing the overrun, if justified (in particular, depending on the credit quality and the percentage holding of the issuer's total debt).

These decisions are recorded in writing in accordance with Article 7 of the Delegated Regulation (EU) 2018/990.

Individual credit entered into the universe of eligible investments is reviewed at least once a year, and as many times as required by events and/or developments impacting the assessment to be carried out on credit quality.

IV) The framework for reviewing methodology

The credit management methodologies for money market UCIs are reviewed and approved by the Risk Committee and Credit Risk Committee at least once a year and as often as necessary, with a view to adapting them to the current portfolio and external conditions in accordance with the regulatory provisions governing money market UCIs.

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2. Description of the assets used (excluding derivatives)

• Money market instruments:

The portfolio includes:

up to 100% of the net assets

- - Government securities under repurchase agreements or short-term securities
 - Government-issued treasury bills or short-term bonds
- - London CDs
- - FRNs and bonds
 - EMTNs
 - Euro Commercial Paper
 - US Commercial Paper
 - Short- and Medium-Term Negotiable Debt Securities
 - Asset Backed Commercial Paper

Investment in shares or units of other UCIs

The Fund may hold up to 10% of its assets in shares or units of the following UCIs or investment funds:

- French or foreign UCITS
- French or European AIFs which respect the criteria set out in the French Monetary and Financial Code

These UCIs may invest up to 10% of their assets in UCITS or AIFs. They may be managed by the Asset Manager or an affiliated company. The risk profile of these UCIs is compatible with that of the UCITS.

3. Derivatives of derivatives used

Information about the counterparties of OTC derivative contracts:

Amundi AM relies on the expertise of Amundi Intermédiation in the context of providing services regarding the selection of counterparties.

Amundi Intermédiation provides Amundi AM with an indicative list of counterparties, the eligibility of which is approved beforehand by the Amundi (Group) Credit Risk Committee, concerning the aspects of counterparty risk.

This list is then approved by Amundi AM at ad-hoc meetings of its "Broker Committees". The purpose of the Broker Committees is to:

monitor volumes (share broking and net amounts for other products) by intermediary/counterparty, instrument type and market, where applicable;
express their opinion on the quality of the service provided by the Amundi Intermédiation trading desk;
carry out a review of the brokers and counterparties, and to draw up the list for the coming period. Amundi AM may decide to limit the list or ask to extend it. If Amundi AM proposes to extend the list of counterparties, at a committee meeting or subsequently, the Amundi Credit Risk Committee must analyse and approve the list once again.

The Amundi AM Broker Committees include Management Directors or their representatives, representatives of the Amundi Intermédiation trading desk, an operations manager, a Risk Control manager and a Compliance manager.

The manager may invest in the following derivatives:

- Type of markets:
 - regulated
 - organised
 - over-the-counter

- Risks in which the manager intends to trade:

- equity
- interest rate
- currency
- credit
- other risks

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- Types of transactions and description of all operations that must be limited to the achievement of the investment objective:

- hedging
- exposure
- arbitrage
- other

- Types of instruments used:

- Futures: interest rates
- Options: interest rates
- currency and interest rate swaps
- currency futures
- other

- Strategies for using derivatives to achieve the investment objective:

- derivatives are used as inexpensive and liquid substitutes for actual securities to hedge the overall exposure of the portfolio against interest rate risk.
- options on the forward-based markets for interest rates are used to hedge the portfolio against any increase in interest rates. The commitment to this type of instrument should not exceed 10% of the net assets.
- interest rate swaps are used to reduce the average weighted maturity in order to mitigate the impact of changes in interest rates.
- currency swaps are used to hedge securities issued and denominated in a currency other than the euro.

4. Embedded derivatives

- Categories of risks in which the manager intends to trade:

- equity
- interest rate
- foreign exchange
- credit

- Types of positions and description of all transactions, which must be limited to the achievement of the investment objective:

- hedging
- exposure
- arbitrage

- Types of instruments used:

- Puttable bonds
- Callable bonds

- Strategy for using embedded derivatives to achieve the investment objective:

- general portfolio hedging and hedging of certain risks and/or securities
- reconstitution of synthetic exposure to assets and risks
- exposure to the credit market (callable and puttable only)

5. Deposits

The UCITS can lodge deposits for a maximum 12-month period. These deposits contribute to achieving the investment objective of the UCITS by allowing it to manage cash flows. They are refundable on request or may be withdrawn at any time. Deposits are made by credit institutions with registered offices in a member state or, if their registered office is in a non-member country, they are subject to prudential rules considered equivalent to those set out in European Union law.

6. Cash borrowings

Cash borrowings are prohibited. However, in situations such as, for example, substantial redemptions or transactions credited to the account that are not settled for technical reasons, the Fund may exceptionally become a temporary debtor. The debtor situation will be resolved as promptly as possible and in line with the best interests of the unitholders.

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7. Transactions involving temporary acquisition/disposal of securities

- Types of transactions used:
 - repurchase and reverse repurchase agreements in accordance with the French Monetary and Financial Code;
 - lending and borrowing in accordance with the French Monetary and Financial Code: prohibited;
 - other

These transactions may be cancelled at any time with two working days' notice.

Repurchase transactions have a temporary maturity of up to seven working days. These assets are held with the Depositary.

- Types of transactions and description of all operations that must be limited to the achievement of the investment objective:
 - cash management
 - optimisation of Fund's income
 - potential contribution to the leverage effect of the UCITS
 - other
- Possible leverage effects: n/a.
- Fees: See Costs and Fees section.

Summary of proportions used:

<u>Types of transactions</u>	<u>Reverse repurchase agreements</u>	<u>Repurchase agreements</u>	<u>Securities lending</u>	<u>Securities borrowing</u>
<u>Maximum proportion of net assets</u>	100%	10%	Prohibited	Prohibited
<u>Expected proportion of net assets</u>	25%	1%	Prohibited	Prohibited

8. Information relating to collateral (temporary purchases and sales of securities and/or over-the-counter (OTC) derivatives including total return swaps (TRS)):

Type of collateral:

In the context of temporary purchases and sales of securities and/or OTC derivative transactions, the UCITS may receive

securities and cash as collateral.

Securities received as collateral must adhere to the criteria defined by the Management Company. They must be:

- liquid,
- transferable at any time,
- diversified in compliance with the eligibility, exposure and diversification rules of the UCITS,
- issued by an issuer that is not an entity of the counterparty or its group.

For bonds, the securities will also be issued by high-quality issuers located in OECD countries whose minimum rating may be AAA to BBB- on the scale of Standard & Poor's or with a rating deemed equivalent by the Management Company. Bonds must have a maximum maturity of 50 years.

The criteria described above are detailed in a Risk Policy available on the Management Company's website at www.amundi.com and may be subject to change, particularly in the event of exceptional market circumstances.

The discounts that may be applied to the collateral received will take into account the credit quality, the price volatility of the securities and the results of the stress tests performed.

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Reuse of cash received as collateral:

Cash received as collateral, subject to a limit of 10% of the net assets, may be reinvested in deposits or securities issued or guaranteed by a public or parapublic entity of a member country of the European Union or an authorised non-member country, in accordance with the Risk Policy of the Management Company.

Reuse of securities received as collateral:

Not authorised: Securities received as collateral may not be sold, reinvested or provided as collateral.

Risk profile

The main risks related to this type of investment are:

Interest-rate risk

The principal specific management-related risks are:

Credit risk

Other risks include:

Capital risk

Counterparty risk

Liquidity risk linked to temporary purchases and sales of securities

Legal risk

Sustainability risk

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Activity report

January 2020

Monetary policy: The European Central Bank (ECB) left its key rates unchanged, the refi rate remains at 0.00% with the deposit facility rate and the marginal rate at respectively -0.50% and 0.25%. At its meeting on January 23, 2020, the ECB launched an in-depth review of its strategy, which is expected to last until December 2020. Christine Lagarde did not however rule out the possibility that it might continue in 2021. Price stability will continue to be the primary objective of the review, whether its formulation changes or not. The inflation target could be raised to 2% (versus the present target of "close to, but below, 2%). One of the other subjects of this review will be the way in which the ECB takes into account the economic impact of climate change in its models and forecasts. The review will also examine the advantages and disadvantages of instruments such as negative interest rates and asset purchases, as well as all the other monetary policy tools at its disposal. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions.- Interest rate risk: The portfolio's weighted average maturity (WAM) was 61 days at the end of the period.-

Credit risk: Short-term spreads remained stable along the short part of the curve, at respectively EONIA +1bp to EONIA +18bp on maturities of three months to one year. At month-end, the bond weighting was of about 23% of fund assets, including nearly 3% in puttables, most of which are matched with three-month puts. BBB-rated issuers represented about 23% of the portfolio at month-end.- Average life and average rating: The weighted average life (WAL) of this money market portfolio is 193 days. Its average long-term rating remains good, at A. - Social responsibility: The portfolio had an average SRI rating of C+ at month-end, which is better than that of its investment universe (C).

February 2020

Monetary policy: The European Central Bank (ECB) left its key rates unchanged, the refi rate remains at 0.00% with the deposit facility rate and the marginal rate at respectively -0.50% and 0.25%. The Coronavirus epidemic is triggering turbulence in the markets. The rapid spread of the virus outside China not only pushes investors towards safe-haven stocks, it also significantly modifies market expectations with regard to monetary policy. This health crisis will probably keep interest rates negative for longer than previously foreseen. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions.- Interest rate risk: The portfolio's weighted average maturity (WAM) was 66 days at the end of the period.- Credit risk: Short-term spreads remained stable along the short part of the curve, at respectively EONIA +1bp to EONIA +17bp on maturities of three months to one year. At month-end, the bond weighting was about 23% of fund assets, including nearly 2% in puttables, most of which are matched with three-month puts. BBB-rated issuers represented about 23% of the portfolio at month-end.- Average life and average rating: The weighted average life (WAL) of this money market portfolio is 181 days. Its average long-term rating remains good, at A.- Social responsibility: The portfolio had an average SRI rating of C+ at month-end, which is better than that of its investment universe (C).

March 2020

Monetary policy: The European Central Bank (ECB) left its key rates unchanged, the refi rate remains at 0.00% with the deposit facility rate and the marginal rate at respectively -0.50% and 0.25%. On March 12, 2020, Christine Lagarde announced emergency measures to counter the economic impact of the coronavirus pandemic: stronger unconventional monetary policy measures, particularly QE and additional LTRO, followed a little later by the putting in place of a new emergency plan, the Pandemic Emergency Purchase Programme (PEPP), with an overall budget of ?750 billion. The Governing Council will explore all options and all eventualities to uphold the economy during this shock. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions.- Interest rate risk: The portfolio's weighted average maturity (WAM) was 58 days at the end of the period.- Credit risk: Short-term spreads widened significantly at the short end of the curve, at respectively EONIA +12bp to EONIA +33bp on maturities of three months to one year. At month-end, the bond weighting was of about 23% of fund assets, including nearly 3% in puttables, most of which are matched with three-month puts. BBB-rated issuers represented about 21% of the portfolio at month-end.- Average life and average rating: The weighted average life (WAL) of this money market portfolio is 165 days. Its average long-term rating remains good at A+.- SRI profile: The portfolio had an average SRI rating of C+ at month-end, which is better than that of its investment universe (C).

April 2020

Monetary policy: The European Central Bank (ECB) left its key rates unchanged, the refi rate remains at 0.00%

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with the deposit facility rate and the marginal rate at respectively -0.50% and 0.25%. On April 30, 2020, the ECB's Governing Council announced a new series of refinancing operations and monetary policy measures: - easier conditions for TLTRO III with interest lowered to 50bp below the refinancing rate (i.e. -0.50%) and 50bp lower than the deposit facility rate for banks whose net eligible loans reach the required performance threshold (i.e. -1%). - introduction as from May of new pandemic emergency longer-term refinancing operations (PELTROs) to ensure the liquidity and smooth operation of the money market during the COVID-19 crisis. In addition, the pandemic emergency purchase programme (PEPP) will continue to be implemented with a flexible approach (budget of €750 billion) until the coronavirus crisis is over. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions. - Interest rate risk: The portfolio's weighted average maturity (WAM) was 46 days at the end of the period. - Credit risk: Short-term spreads continued to widen at the short end of the curve, at respectively EONIA +17bp to EONIA +35bp on maturities of three months to one year. At month-end, the bond weighting was of about 23% of fund assets, including nearly 3% in puttables, most of which are matched with three-month puts. BBB-rated issuers represented about 17% of the portfolio at month-end. - Average life and average rating: The weighted average life (WAL) of this money market portfolio is 129 days. Its average long-term rating remains good at A+. - SRI profile: The portfolio had an average SRI rating of C+ at month-end, which is better than that of its investment universe (C).

May 2020

Monetary policy: The European Central Bank (ECB) left its key rates unchanged, the refi rate remains at 0.00% with the deposit facility rate and the marginal rate at respectively -0.50% and 0.25%. The ECB underlined that it "remains fully committed to doing everything necessary within its mandate to ensure that inflation rises ... and that the monetary policy action taken in pursuit of the objective of maintaining price stability is transmitted to all parts of the economy and to all jurisdictions of the euro area". The ramp-up of the securities purchases programs has managed to reduce the stress in the interbank market, which nonetheless remains under pressure. For this reason the ECB will probably continue to draw on its full range of tools and its flexibility. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions. - Interest rate risk: The portfolio's weighted average maturity (WAM) was 43 days at the end of the period. - Credit risk: Short-term spreads contracted at the short end of the curve, at respectively EONIA +12bp to EONIA +32bp on maturities of three months to one year. At month-end, the bond weighting was of about 22% of fund assets, including nearly 1% in puttables, most of which are matched with three-month puts. BBB-rated issuers represented about 19% of the portfolio at month-end. - Average life and average rating: The weighted average life (WAL) of this money market portfolio is 119 days. Its average long-term rating remains good at A+. - SRI profile: The portfolio had an average SRI rating of C+ at month-end, which is better than that of its investment universe (C).

June 2020

Monetary policy: The European Central Bank (ECB) left its key rates unchanged, the refi rate remains at 0.00% with the deposit facility and marginal rates at respectively -0.50% and 0.25%. At the June 4 monetary policy meeting, the ECB stepped up its response to the crisis by increasing the size of the Pandemic Emergency Purchase Programme (PEPP) by €600 billion to €1,350 billion and extending its duration to at least June 2021. The ECB's decision comes in addition to the European Commission's proposal for putting in place a massive €750 billion recovery plan. The markets responded positively, reflected in the continuing tightening in credit spreads and more normal liquidity conditions. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions. - Interest rate risk: The portfolio's weighted average maturity (WAM) was 47 days at the end of the period. - Credit risk: Short-term spreads tightened strongly along the short part of the curve, at respectively EONIA -2bp to EONIA +18bp on maturities of three months to one year. At month-end, the bond weighting was about 23% of fund assets, including nearly 2% in puttables, most of which are matched with three-month puts. BBB-rated issuers represented about 16% of the portfolio at month-end. - Average life and average rating: The weighted average life (WAL) of this money market portfolio is 130 days. Its average long-term rating remains good at A+. - SRI profile: The portfolio had an average SRI rating of C+ at month-end, which is better than that of its investment universe (C).

July 2020

Monetary policy: The European Central Bank (ECB) left its key rates unchanged, the refi rate remains at 0.00% with the deposit facility and marginal rates at respectively -0.50% and 0.25%. The ECB remains cautious given the risks hanging over the growth outlook and calls for an ambitious and coordinated fiscal policy. Given all the unconventional monetary policy measures implemented up to now, money market spreads have dropped to

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very low levels and ECP volumes have declined. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions.- Interest rate risk: The portfolio's weighted average maturity (WAM) was 41 days at the end of the period.- Credit risk: Short-term spreads tightened strongly along the short part of the curve, at respectively EONIA -5bp to EONIA +9bp on maturities of three months to one year. At month-end, the bond weighting was about 14% of fund assets, including nearly 2% in puttables, most of which are matched with three-month puts. BBB-rated issuers represented about 13% of the portfolio at month-end.- Average life and average rating: The weighted average life (WAL) of this money market portfolio is 110 days. Its average long-term rating remains good at A+.- SRI profile: The portfolio had an average SRI rating of C+ at month-end, which is better than that of its investment universe (C-).

August 2020

Monetary policy: The European Central Bank (ECB) left its key rates unchanged, the refi rate remains at 0.00% with the deposit facility and marginal rates at respectively -0.50% and 0.25%. The ECB remains cautious given the risks hanging over the growth prospects and calls for an ambitious and coordinated fiscal policy. Given all the unconventional monetary policy measures implemented up to now, money-market spreads have fallen to very low levels and ECP volumes are declining. The OIS/Euribor 3 month spread dropped into negative territory during August due to surplus liquidity, accentuating the contraction in credit spreads. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions.- Interest rate risk: The portfolio's weighted average maturity (WAM) was 42 days at the end of the period.- Credit risk: Short-term spreads tightened further along the short part of the curve, at respectively EONIA -5bp to EONIA +7bp on maturities of three months to one year. At month-end, the bond weighting was about 14% of fund assets, including nearly 2% in puttables, most of which are matched with three-month puts. BBB-rated issuers represented about 15% of the portfolio at month-end. - Average life and average rating: The weighted average life (WAL) of this money market portfolio is 102 days. Its average long-term rating remains good at A+.- Social responsibility: The portfolio had an average SRI rating of C+ at month-end, which is better than that of its investment universe (C-).

September 2020

Monetary policy: The European Central Bank (ECB) left its key rates unchanged, the refi rate remains at 0.00% with the deposit facility and marginal rates at respectively -0.50% and 0.25%. Interest rates will remain at their present levels until the inflation outlook converges lastingly towards 2% and is reflected consistently in the trend in underlying inflation. The latest ECB TLTRO-III operation of September 22 attracted 308 European banks for total borrowings of ?174 billion, which was more than had been expected. Surplus liquidity has risen strongly, reaching nearly ?3,000 billion at the end of the month. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions.- Interest rate risk: The portfolio's weighted average maturity (WAM) was 47 days at the end of the period.- Credit risk: Short-term spreads tightened further along the short end of the curve, at respectively EONIA -7bp to EONIA +2bp on maturities of three months to one year. At month-end, the bond weighting stood at about 14% of fund assets, including nearly 2% in puttables, most of which are matched with three-month puts. BBB-rated issuers represented about 15% of the portfolio at month-end.- Average life and average rating: The weighted average life (WAL) of this money market portfolio is 99 days. Its average long-term rating remains good at A+.- SRI profile: The portfolio had an average SRI rating of C+ at month-end, which is better than that of its investment universe (C-).

October 2020

Monetary policy: The European Central Bank (ECB) left its key rates unchanged, the refi rate remains at 0.00% with the deposit facility and marginal rates at respectively -0.50% and 0.25%. At its October 29 meeting, the European Central Bank said it would be necessary "to recalibrate all its instruments" in December to "respond to the unfolding situation" and "support the economic recovery and counteract the negative impact of the pandemic". Christine Lagarde warned that inflation in the Eurozone was likely to remain negative until the beginning of 2021. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions.- Interest rate risk: The portfolio's weighted average maturity (WAM) was 55 days at the end of the period.- Credit risk: Short-term spreads tightened again along the short end of the curve, at respectively EONIA -8bp to EONIA +1.5bp on maturities of three months to one year. At month-end, the bond weighting stood at about 10% of fund assets, including nearly 2% in puttables, most of which are matched with three-month puts. BBB-rated issuers represented about 13% of the portfolio at month-end.- Average life and average rating: The weighted average life (WAL) of this money market portfolio is 99 days. Its average long-term rating remains good, at A.- Social responsibility: The portfolio had an average SRI rating of C+ at month-end, which is better than that of its investment universe (C-).

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November 2020

Monetary policy: The European Central Bank (ECB) left its key rates unchanged, the refi rate remains at 0.00% with the deposit facility and marginal rates at respectively -0.50% and 0.25%. In November, several ECB members confirmed the need to recalibrate all the monetary policy instruments before the end of the year. It would seem that the action is likely to focus more specifically on liquidity measures with, on the one hand, an increase in the PEPP and extension of its duration and, on the other hand, lengthening the duration of the third series of targeted longer-term refinancing operations (TLTRO III) at favorable rates (-1% interest rates). Christine Lagarde also pointed out that the recent encouraging news on the effectiveness of potential vaccines did not change the ECB's plans for the next meeting in December. The ECB's priority goals continue to be to halt the economic decline while avoiding a damaging spread of contagion from the health crisis to the financial sphere. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions.- Interest rate risk: The portfolio's weighted average maturity (WAM) was 74 days at the end of the period.- Credit risk: Short-term spreads tightened slightly along the short end of the curve, at respectively EONIA -8bp to EONIA +1bp on maturities of three months to one year. At month-end, the bond weighting stood at about 11% of fund assets, including nearly 3% in puttables, most of which are matched with three-month puts. BBB-rated issuers represented about 16% of the portfolio at month-end.- Average life and average rating: The weighted average life (WAL) of this money market portfolio is 120 days. Its average long-term rating remains good, at A.- Social responsibility: The portfolio had an average SRI rating of C+ at month-end, which is better than that of its investment universe (C-).

Décember 2020

Monetary policy: The European Central Bank (ECB) left its key rates unchanged, the refi rate remains at 0.00% with the deposit facility and marginal rates at respectively -0.50% and 0.25%. Faced with deteriorating economic indicators, the ECB further strengthened its response to the crisis by increasing the size of the Pandemic Emergency Purchase Programme (PEPP) by 500 billion, bringing it to 1,850 billion and extending its duration to at least March 2022. Note that TLTRO III has also been extended, with three new operations scheduled between June and December 2021. In this period overshadowed by uncertainties, the economic forecasts have lowered again. However, the discovery of several vaccines has brought a ray of hope. Against this background, Christine Lagarde has confirmed that the ECB will maintain its loose monetary policy for as long as necessary and until the economic recovery is vigorous and sustainable. Investment policy: - Liquidity: Instantaneous liquidity was essentially provided by overnight transactions.- Interest rate risk: The portfolio's weighted average maturity (WAM) was 71 days at the end of the period.- Credit risk: Short-term spreads tightened slightly along the short end of the curve, at respectively EONIA -8.5bp to EONIA +1bp on maturities of three months to one year. At month-end, the bond weighting stood at about 10% of fund assets, including nearly 2% in puttables, most of which are matched with three-month puts. BBB-rated issuers represented about 17% of the portfolio at month-end.- Average life and average rating: The weighted average life (WAL) of this money market portfolio is 117 days. Its average long-term rating remains good at A+.- Social responsibility: The portfolio had an average SRI rating of B- at month-end, which is better than that of its investment universe (C-).

For the period under review, the performance of each of the units of the portfolio AMUNDI CASH INSTITUTIONS SRI and its benchmark stood at:

- Unit AMUNDI CASH INSTITUTIONS SRI - DP (C) in EUR currency: -0.40%/ -0.47%
- Unit AMUNDI CASH INSTITUTIONS SRI - E (C) in EUR currency: -0.49%/ -0.47%
- Unit AMUNDI CASH INSTITUTIONS SRI - I (C) in EUR currency: -0.40%/ -0.47%
- Unit AMUNDI CASH INSTITUTIONS SRI - I2 (C) in EUR currency: -0.39%/ -0.47%
- Unit AMUNDI CASH INSTITUTIONS SRI - LCL P (C) in EUR currency: -0.58%/ -0.47%
- Unit AMUNDI CASH INSTITUTIONS SRI - LCL PE (C) in EUR currency: -0.54%/ -0.47%
- Unit AMUNDI CASH INSTITUTIONS SRI - P (C) in EUR currency: -0.56%/ -0.47%
- Unit AMUNDI CASH INSTITUTIONS SRI - PM (C) in EUR currency: -0.53%/ -0.47%
- Unit AMUNDI CASH INSTITUTIONS SRI - S (C) in EUR currency: -0.42%/ -0.47%

Past performance is no guarantee of future performance.

INFORMATION ON INCIDENTS RELATED TO THE COVID-19 CRISIS

The Covid-19 health crisis has had no material impact on the UCI over the financial year.

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Principal movements in portfolio listing during the period

Securities	Movements (in amount)	
	Acquisitions	Transfers
AGENCE CENTRALE 050520 FIX -0.52	500,050,560.67	500,000,000.00
BFCM (BANQUE F 071220 OIS 0.3	500,000,000.00	500,000,000.00
BRED ZCP 03-08-20	440,017,600.70	440,000,000.00
CREDIT AGRICOLE CORP IB 300920 FIX -0.525	400,291,879.50	400,000,000.00
AMUNDI 3 M I2	400,000,008.14	289,999,997.87
BPCE 091220 OIS 0.27	302,000,000.00	302,000,000.00
NORD BK LOND BRAN ZCP 07-10-20	301,248,843.82	300,000,000.00
SOCIETE GENERALE SA 310820 FIX -0.38	300,637,853.31	300,238,689.76
UNION NATIONALE 230420 FIX -0.39	300,048,757.92	300,000,000.00
UNION NATIONALE 150420 FIX -0.4	300,023,335.15	300,000,000.00

Efficient portfolio management (EPM) techniques and Financial derivative instruments in EUR

a) Exposure obtained through the EPM techniques and Financial derivative instruments

- Exposure obtained through the EPM techniques: 3,589,767,527.83

- o Securities lending:
- o Securities loans:
- o Reverse repurchase agreement: 3,589,767,527.83
- o Repurchase:

- Underlying exposure reached through financial derivative instruments: 192,577,183.00

- o Forward transaction:
- o Future:
- o Options:
- o Swap: 192,577,183.00

b) Identity of the counterparty(ies) to EPM techniques and financial derivative instruments

Identity of the counterparty(ies) to EPM techniques	Financial derivative instruments (*)
BANCO BILBAO VIZCAYA ARGENTARIA SA (MADRID) BNP PARIBAS FRANCE CACEIS BANK DEUTSCHLAND GMBH LA BANQUE POSTALE MORGAN STANLEY BANK AG (FX BRANCH) NATIXIS UNICREDIT BANK AG (HYPOVEREINSBANK) MUENCHEN	MORGAN STANLEY & CO INTL LONDRES

(*) Excepted derivative listed

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c) Type and amount of collateral received by the UCITS to reduce counterparty risk

Types of financial instruments	Amount portfolio currency
EPM	
. Term deposit	
. Equities	
. Bonds	3,589,192,696.26
. UCITS	
. Cash (**)	5,059,120.81
Total	3,594,251,817.07
Financial derivative instruments	
. Term deposit	
. Equities	
. Bonds	
. UCITS	
. Cash	
Total	

(**) The cash account also includes liquidity resulting from repurchase deals

d) Revenues and operational cost/fees from EPM

Revenues and operational cost/fees	Amount portfolio currency
. Revenues (***)	5,432.99
. Other revenues	
Total revenues	5,432.99
. Direct operational fees	10,648,164.43
. Indirects operational fees	
. Other fees	
Total fees	10,648,164.43

(***) Revenues received from loans, repurchase and reverse repurchase agreements.

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

Securities lending	Securities loan	Repurchase	Reverse repurchase agreement	Total Return Swaps (TRS)
--------------------	-----------------	------------	------------------------------	--------------------------

a) Securities and commodities on loan

Amount				
% of Net Assets*				

*% excluding cash and cash equivalent

b) Assets engaged in each type of SFTs and TRS expressed in absolute amount

Amount				3,589,767,527.83
% of Net Assets				15.45%

c) Top 10 largest collateral issuers received (excluding cash) across all SFTs and TRS

ITALY BUONI POLIENNALI DEL TESORO ITALY				1,079,626,119.93
REPUBLIQUE FRANCAISE FRANCE				669,126,577.10
SPAIN GOVERNMENT BOND SPAIN				601,128,123.60
FRANCE GOVERNMENT BOND OAT FRANCE				377,580,283.13
ITALY GOVERNMENT INTERNATIONAL BOND ITALY				299,747,846.60
ITALY CERT DI CREDITO DEL TESORO-CCTSA ITALY				203,734,253.22
ITALY CERT DI CRED DEL TESORO ZERO CPONA ITALY				145,895,667.06
CADES CAISSE D AMORTISSEMENT ET DE LA DETTE SOCIALE FRANCE				121,840,206.42
ESPAGNE SPAIN				90,513,619.20

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Securities lending	Securities loan	Repurchase	Reverse repurchase agreement	Total Return Swaps (TRS)
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d) Top 10 counterparties expressed as an absolute amount of assets and liabilities without clearing

UNICREDIT BANK AG (HYPOVEREINSBANK) MUENCHEN GERMANY				999,997,962.89	
LA BANQUE POSTALE FRANCE				856,740,554.48	
BNP PARIBAS FRANCE FRANCE				399,999,999.94	
BANCO BILBAO VIZCAYA ARGENTARIA SA (MADRID) SPAIN				390,000,006.92	
MORGAN STANLEY BANK AG (FX BRANCH) GERMANY				346,074,000.00	
CACEIS BANK DEUTSCHLAND GMBH GERMANY				300,000,003.60	
NATIXIS FRANCE				296,955,000.00	

e) Type and quality (collateral)

Type					
- Equities					
- Bonds					
- UCITS					
- Notes					
- Cash					
Rating					
Currency of the collateral					
Euro					

f) Settlement and clearing

Tri-party				X	
Central Counterparty					
Bilateral	X			X	

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Securities lending	Securities loan	Repurchase	Reverse repurchase agreement	Total Return Swaps (TRS)
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g) Maturity tenor of the collateral broken down maturity buckets

< 1 day				
[1 day - 1 week]				
]1week- 1 month]				
]1month - 3 months]				
]3months- 1 year]				530,676,096.03
> 1 year				1,471,665,945.92
Open				1,586,850,654.31

h) Maturity tenor of the SFTs and TRS broken down maturity buckets

< 1 day				
[1 day - 1 week]				1,499,242,954.92
]1week- 1 month]				2,090,524,572.91
]1month - 3 months]				
]3months- 1 year]				
> 1 year				
Open				

i) Data on reuse of collateral

Maximum amount (%)				
Amount reused (%)				
Cash collateral reinvestment returns to the collective investment undertaking in euro				

j) Data on safekeeping of collateral received by the collective investment undertaking

CACEIS Bank				
Securities				3,589,192,696.26
Cash				

k) Data on safekeeping of collateral granted by the collective investment undertaking

Securities				
Cash				

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Securities lending	Securities loan	Repurchase	Reverse repurchase agreement	Total Return Swaps (TRS)
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I) Data on return and cost broken down

Incomes					
- UCITS					
- Manager					
- Third parties					
Costs					
- UCITS				10,629,710.47	
- Manager					
- Third parties					

e) Type and quality (collateral)

Amundi Asset Management undertakes to accept only securities of a high credit quality and to increase the value of its collateral by applying valuation discounts to securities loaned to it. This process is regularly reviewed and updated.

i) Data on reuse of collateral

« The regulations governing UCIT forbid the reuse of collateral securities. Cash collateral received is:

- o reinvested in short-term money market funds (as defined by ESMA in its 'Guidelines on ETFs and other UCITS issues')
- o placed on deposit;
- o reinvested in high-quality long-term government bonds
- o reinvested in high-quality short-term government bonds
- o used for the purpose of reverse repurchase transactions.»

The maximum proportion of received collateral that may be reused is 0% in the case of securities and 100% in the case of cash.

The effective usage amounts to 0% for collateral securities and 100% for cash collateral.

k) Data on safekeeping of collateral granted by the collective investment undertaking

Amundi Asset Management undertakes to do business with a limited number of depositaries, selected to ensure the adequate custody of securities received and cash.

l) Data on return and cost broken down

For securities lending transactions and repurchase agreements, BFT Investment Managers has entrusted Amundi Intermédiation, acting on behalf of the UCITS, with the following responsibilities: selecting counterparties, ordering the implementation of market agreements, monitoring counterparty risk, performing qualitative and quantitative monitoring of collateralisation (dispersion checks, ratings, liquid assets), repurchase agreements and securities lending. Income generated from these transactions is paid into the UCITS. Costs generated by these transactions are incurred by the UCITS. Charges by Amundi Intermédiation must not exceed 50% of the income generated by these transactions.

Significant events during the financial period

01 July 2020 Modification For the current observation period, the rate of the performance fee is: - 30% for DP-C units; - 30% for E-C units; - 30% for I-C units; - 30% for I2-C units; - 30% for LCL-P-C units; - 30% for LCL-PE-C units; - 30% for P-C units; - 30% for S-C units; - 30% for PM-C units. For the PM units, the observation period begins on the creation date of the unit and ends on the calculation date of the last net asset value for June 2021.

Le 01 July 2020 Modification Prospectus updated on: 01 July 2020

Specific details

Voting rights

The exercise of voting rights attached to the securities included in the fund's assets and the decision on the contribution in securities are defined in the fund regulations.

Group funds and instruments

In order to obtain information on the financial instruments held in the portfolio that are issued by the Management Company or by its affiliates, please refer to the sections:

- Additional information,
- Group financial instruments held in the portfolio in the annual financial statements for the year ended, attached hereto.

Calculating overall risk

Specify the method used to measure the overall risk:

- Commitment calculation method

Futures contracts are recorded at their market value as off-balance-sheet commitments, at the settlement price. Conditional forward transactions are translated to the underlying equivalent. Over-the-counter interest rate swaps are evaluated based on the nominal amount, plus or minus the corresponding estimation difference.

- Overall risk calculation method: the mutual fund uses the commitment calculation method to calculate the mutual fund's overall exposure to financial contracts.

- Leverage - Funds for which the risk calculation method is applied.

Projected leverage: 0.84%.

Regulatory informations

Selection procedure for brokers and counterparties

Our Management Company and its "Trading" subsidiary attaches great importance to the selection of transactional service providers that are brokers or counterparties.

Its selection methods are as follows:

- Brokers are selected by geographical area and then by business. Counterparties are selected by business.
- Brokers and counterparties are provided with a quarterly internal memorandum. The company departments involved in the rating process are directly concerned by the services rendered by these service providers. The "Trading" subsidiary organises and determines this rating based on the scores provided by each team leader concerned, using the following criteria:

For teams of managers, financial analysts and strategists:

- general commercial relations, understanding of needs, relevance of contracts,
- quality of market and opportunities advice, consultancy monitoring,
- quality of research and publications,
- universe of securities covered, company and management visits.

For teams of traders:

- quality of personnel, market knowledge and information on companies, confidentiality,
- price proposals,
- quality of execution,
- quality of transactions processing, connectivity, technical standards and responsiveness.

Our Company's Compliance and Middle Office departments have a right of veto.

Accreditation of a new transactional service provider (broker or counterparty)

The Trading subsidiary is in charge of processing authorisation dossiers and obtain approval from the Risk and Compliance departments. When the transactional service provider (broker or counterparty) is authorised, it is rated in the following quarter.

Monitoring committees for transactional service providers (brokers and counterparties)

These monitoring committees meet every quarter under the chairmanship of the Trading subsidiary manager. The purpose of the meetings is to:

- validate past activity and the new selection to be implemented in the following quarter,
- decide on whether service providers will form part of a group that will be assigned a certain number of transactions,
- define the business outlook.

In this perspective, the monitoring committees review the statistics and ratings assigned to each service provider and take decisions accordingly.

Report on broking fees

A report on broking fees is available for bearers. It can be viewed at the following web address: www.amundi.com.

The ucits' compliance with targets relating to ESG (environmental, social and governance) criteria

- Amundi produces an ESG analysis by rating around 11,000 companies worldwide. The rating scales from A (for issuers with best ESG practices) to G (for worst ESG practices). This analysis is completed by an active engagement policy with issuers, particularly on major sustainable development issues specific to their sector.

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- Amundi applies a targeted exclusion policy based on texts with a universal scope such as the United Nations' Global Compact, on human rights and environmental conventions and on the International Labour Organization. Amundi therefore excludes from all its active management*, companies that do not comply with its ESG policy, with international conventions, or with national law and regulations:

- anti-personnel mines,
- cluster munitions,
- chemical weapons,
- biological weapons,
- depleted uranium weapons.

Those issuers have a G rating on Amundi's rating scale.

- Amundi has also decided to exclude or underweight in its portfolios certain issuers whose activities have very strong negative externalities exposing them to increasing societal and regulatory pressures. At the end of 2020, this evolution affects two sectors:

- Coal: exclusion of companies that derive over 25% of their revenue from coal extraction or that produce more than 100m tons of coal each year;
- Tobacco: companies that generate more than 10% of their revenue in the tobacco sector cannot have an ESG rating higher than E (suppliers, manufacturers and retailers).

Additional information on Amundi's methods for incorporating ESG criteria is available on its website: www.amundi.com.

* *Except for index funds and ETFs – Exchange Traded Funds – constrained by their benchmark index*

Remuneration Policy

1. Remuneration policy and practices of the AIFM/Management company

The remuneration policy implemented by Amundi Asset Management is compliant with the rules in terms of remuneration specified in the Directive 2011/61/UE of the European Parliament and of the Council of June 8th 2011 on Alternative Investment Fund Managers (the "AIFM Directive"), and in the Directive 2014/91/UE of July 23rd 2014 on undertakings for collective investment in transferable securities (the "UCITS V Directive"). These rules, about remuneration policies and practices, have for objective to promote sound and effective risk management of fund managers and the funds they manage.

This policy is incorporated within the framework of the remuneration policy of Amundi reviewed each year by its Remuneration Committee. The latter checked the application of the remuneration policy in relation to the 2019 fiscal year, its compliance with the AIFM/UCITS Directives' principles and approved the policy applicable for the 2020 exercise at its meeting held on February 4th 2020.

In 2020, the implementation of the Amundi remuneration policy was subject to an internal, central and independent audit, driven by the Amundi Internal Audit.

1.1 Amounts of remuneration paid by the Management companies to its employees

During fiscal year 2020, the total amount of compensation (including fixed, deferred and non-deferred bonus) paid by Amundi Asset Management to its employees (1 414 employees at December 31st 2020) is EUR 173 960 362. This amount is split as follows:

- The total amount of fixed remuneration paid by Amundi Asset Management in 2020: EUR 110 450 102, which represents 63% of the total amount of compensation paid by Amundi AM to its staff, were in the form of fixed remuneration.
- The total amount of bonus deferred and non-deferred paid by Amundi Asset Management in 2020: EUR 63 510 260, which represents 37% of the total amount of compensation paid by Amundi AM to its staff, were in this form. The entire staff is eligible for variable compensation.

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Additionally, some 'carried interest' was paid by Amundi AM with respect to fiscal year 2020, and is taken into account in the total amount of bonus referred to here above.

Of the total amount of remuneration (fixed and bonus deferred and non-deferred) paid during the fiscal year, EUR 26 966 833 were paid to the 'executives and senior managers' of Amundi AM (27 employees at December 31st 2020), and EUR 16 356 798 were paid to the 'senior investment managers' whose professional activities have a material impact on Amundi AM's risk profile (39 employees at December 31st 2020).

1.2 Alignment of remuneration policy and practices with risk profile of the AIFs/UCITS

The Amundi Group has adopted and implemented remuneration policy and practices compliant with the latest norms, rules, and guidelines issued from the regulatory authorities for its management companies (AIFM/UCITS).

The Amundi Group has also identified all of its 'Identified Staff', which includes all the employees of the Amundi Group having a decision authority on the UCITS/AIFM management companies or the UCITS/AIFs managed and consequently likely to have a significant impact on the performance or the risk profile.

The variable remuneration awarded to the Amundi Group staff takes into account the performance of the employee, its business unit and the Amundi Group as a whole, and is based on financial and non-financial criteria as well as the respect of sound risk management rules.

The criteria taken into account for performance assessment and remuneration award depends on the nature of the employee's functions :

1. Management and selection of AIFs/UCITS functions

Common financial criteria:

- Gross and net performance over 1, 3 years ;
- Information ratio and Sharpe ratio over 1, 3 and 5 years ;
- Performance fees collected during fiscal year when relevant ;
- Competitive ranking ;
- Contribution to net inflows/Successful requests for proposals, mandates during fiscal year.

Common non-financial criteria:

- Respect of internal rules in terms of risk management and prevention (Risk/Compliance) ;
- Innovation / Product development;
- Sharing of best practices and collaboration between employees ;
- Commercial engagement ;
- Quality of management.

2. Sales and marketing functions

Common financial criteria:

- Net inflows ;
- Revenues ;
- Gross inflows; client base development and retention; product mix;

Common non-financial criteria:

- Joint consideration of Amundi's and clients' interests ;
- Clients satisfaction and quality of relationship ;
- Quality of management ;
- Securing/developing the business ;
- Cross-functional approach and sharing of best practices ;
- Entrepreneurial spirit.

3. Control and support functions

For control and support functions, performance assessment and remuneration award are independent from the performance of the business they oversee.

Common criteria taken into account are:

- Mainly criteria related to the meeting of objectives linked to their functions (risk management, quality of controls, completion of projects, tools and systems improvement etc.)

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- When financial criteria are used, these are mainly related to management/ optimization of expenses.

The above-mentioned performance criteria, and specifically those applicable to Identified staff in charge of the management of AIFs/UCITS, comply with the applicable regulation as well as to the AIF's/UCITS investment policy. These internal rules of Amundi Group contribute to a sound and effective risk management.

Furthermore, Amundi Group has adopted and implemented, for its entire staff, measures aiming to align remuneration with long-term performance and risks in order to avoid conflicts of interest.

In this respect, notably:

- The deferral policy has been adapted to comply with the AIFM and UCITS V Directives' requirements.
- The deferred portion of bonus for identified staff members is awarded in financial instruments indexed at 100% on the performance of a basket of AIFs and/or UCITS funds managed.
- The actual payment of the deferred portion is linked to the financial situation of Amundi Group, with the continued employment within the group and to a sound and effective risk management over the vesting period.

Energy transition law for green growth (Article 173, law n°2015-992)

- In the framework of Article 173 from law n ° 2015-992, Amundi has developed for its clients and funds an asset allocation and reporting methodology that assesses the risk of the energy transition in the portfolios. We calculate the portfolios' carbon footprint and have developed an ET (Energy Transition) rating for issuers to understand their exposure to transitional risks and the management of these risks. We complete the analysis of energy transition risks through comprehensive research on the 2°C alignment of companies. This research is carried out jointly with the Crédit Agricole SA group (CASA) whose recognized model - P9XCA - allows carbon emissions to be distributed by sector and geography. Physical risks related to climate change are also part of the research undertaken with CASA to develop a model dedicated to asset management.

- For more information on the management of Environmental (in particular issues related to climate change), Social, and Governance issues taken into account in its investment policy, Amundi provides a report "Application of Article 173" to investors, available at www.amundi.com (Legal Documentation section).

Auditor's Certification



**STATUTORY AUDITOR'S REPORT
ON THE FINANCIAL STATEMENTS
For the year ended 31 December 2020**

AMUNDI CASH INSTITUTIONS SRI
OPCVM CONSTITUE SOUS FORME DE FONDS COMMUN DE PLACEMENT
Governed by the French Monetary and Financial Code (*Code monétaire et financier*)

Management company
AMUNDI ASSET MANAGEMENT
90, boulevard Pasteur
75015 PARIS

Opinion

In compliance with the assignment entrusted to us by the management company, we conducted an audit of the accompanying financial statements of AMUNDI CASH INSTITUTIONS SRI for the year ended 31 December 2020.

In our opinion, the financial statements give a true and fair view of the assets and liabilities and of the financial position of the fund at 31 December 2020 and of the results of its operations for the year then ended, in accordance with French accounting principles.

Basis of our opinion

Audit standards

We conducted our audit in accordance with professional standards applicable in France. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion. Our responsibilities under these standards are described in the section "*Statutory Auditor's responsibilities for the audit of the financial statements*" in this report.

Independence

We conducted our audit engagement in compliance with independence requirements of the French Commercial Code (*Code de commerce*) and the French Code of Ethics (*code de déontologie*) for statutory auditors, from 01/01/2020 and up to the date of this report.

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AMUNDI CASH INSTITUTIONS SRI

Justification of our assessments

Due to the global crisis related to the Covid-19 pandemic, the financial statements of this period have been prepared and audited under specific conditions. Indeed, this crisis and the exceptional measures taken in the context of the state of sanitary emergency have had numerous consequences for Collective Investment Funds (*Organismes de Placements Collectifs*), their investments and the assessment of the corresponding assets and liabilities. Those measures, such as travel restrictions and remote working, have also had an impact on the Collective Investment Funds' operational monitoring and the performance of the audits.

It is in this complex and evolving context that, in accordance with the requirements of articles L.823-9 and R.823-7 of the French Commercial Code relating to the justification of our assessments, we bring to your attention the following assessments that, in our professional judgement, were the most significant for the audit of the financial statements.

These assessments were made in the context of our audit of the financial statements, taken as a whole, and of the opinion we formed which is expressed above. We do not provide an opinion on individual items in the financial statements.

Specific verifications

We have also performed, in accordance with professional standards applicable in France, the specific verifications required by laws and regulations.

We have no matters to report as to the fair presentation and the consistency with the financial statements of the information given in the management report prepared by the management company.

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AMUNDI CASH INSTITUTIONS SRI

Responsibilities of the management company for the financial statements

It is the management company's responsibility to prepare the fund's financial statements presenting a true and fair view in accordance with French accounting principles and to implement the internal control that it deems appropriate for the preparation of financial statements that do not contain material misstatements, whether due to fraud or error.

In preparing the financial statements, the management company is responsible for assessing the fund's ability to continue as a going concern, disclosing in the financial statements, as applicable, matters related to going concern and using the going concern basis of accounting unless management either intends to liquidate the fund or to cease operations.

These financial statements have been prepared by the management company.

Statutory auditor's responsibilities for the audit of the financial statements

Audit purpose and approach

It is our responsibility to prepare a report on the financial statements. Our objective is to obtain reasonable assurance about whether the financial statements, taken as a whole, are free of material misstatement. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with professional standards will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As indicated in article L.823-10-1 of the French Commercial Code, our statutory audit of the financial statements is not to guarantee the viability or the quality of your management.

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AMUNDI CASH INSTITUTIONS SRI

As part of an audit conducted in accordance with professional standards applicable in France, the statutory auditor uses professional judgement throughout the entire audit.

He also:

- identifies and assesses the risks of material misstatement of the financial statements, whether due to fraud or error, designs and performs audit procedures responsive to those risks, and obtains audit evidence that is sufficient and appropriate to provide a basis for his opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control;
- obtains an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the company's internal control;
- evaluates the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by management in the financial statements;
- concludes on the appropriateness of management's use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the fund's ability to continue as a going concern. Such conclusions are based on the audit evidence obtained up to the date of our auditor's report. However, future events or conditions may cause the company to cease to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our auditor's report to the related disclosures in the financial statements or, if such disclosures are not provided or inadequate, to issue a qualified opinion or a disclaimer of opinion;
- evaluates the overall presentation of the financial statements and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

Neuilly sur Seine, May 20, 2021

The Statutory Auditor

PricewaterhouseCoopers Audit

Philippe Chevalier

OPCVM AMUNDI CASH INSTITUTIONS SRI

Annual accounts

OPCVM AMUNDI CASH INSTITUTIONS SRI

Balance sheet - asset on 31/12/2020 inEUR

	31/12/2020	31/12/2019
FIXED ASSETS, NET		
DEPOSITS	643,745,657.50	143,903,642.21
FINANCIAL INSTRUMENTS	18,619,257,638.61	17,657,783,483.95
Equities and similar securities		
Traded in a regulated market or equivalent		
Not traded in a regulated market or equivalent		
Bonds and similar securities	1,347,568,071.60	3,975,068,110.48
Traded in a regulated market or equivalent	1,347,568,071.60	3,975,068,110.48
Not traded in a regulated market or equivalent		
Credit instruments	12,008,977,824.40	11,875,875,699.16
Traded in a regulated market or equivalent	10,565,163,464.00	10,330,406,972.11
Negotiable credit instruments (Notes)	10,440,274,080.62	10,235,336,482.26
Other credit instruments	124,889,383.38	95,070,489.85
Not traded in a regulated market or equivalent	1,443,814,360.40	1,545,468,727.05
Collective investment undertakings	1,674,418,291.34	1,805,412,775.76
General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries	1,674,418,291.34	1,805,412,775.76
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 listed securitisation agencies		
Other non-European entities		
Temporary transactions in securities	3,588,291,103.58	
Credits for securities held under sell-back deals	3,588,291,103.58	
Credits for loaned securities		
Borrowed securities		
Securities sold under buy-back deals		
Other temporary transactions		
Hedges	2,347.69	1,426,898.55
Hedges in a regulated market or equivalent		
Other operations	2,347.69	1,426,898.55
Other financial instruments		
RECEIVABLES	6,250,322.02	71.61
Forward currency transactions		
Other	6,250,322.02	71.61
FINANCIAL ACCOUNTS	3,978,754,216.58	3,466,710,640.46
Cash and cash equivalents	3,978,754,216.58	3,466,710,640.46
TOTAL ASSETS	23,248,007,834.71	21,268,397,838.23

OPCVM AMUNDI CASH INSTITUTIONS SRI

Balance sheet - liabilities on 31/12/2020 en EUR

	31/12/2020	31/12/2019
SHAREHOLDERS' FUNDS		
Capital	23,325,429,851.07	21,318,968,653.73
Allocation Report of distributed items (a)		
Brought forward (a)		
Allocation Report of distributed items on Net Income (a,b)	-36,360,507.34	-18,565,643.61
Result (a,b)	-53,444,441.22	-40,418,326.48
TOTAL NET SHAREHOLDERS' FUNDS *	23,235,624,902.51	21,259,984,683.64
* <i>Net Assets</i>		
FINANCIAL INSTRUMENTS		121,386.34
Transactions involving transfer of financial instruments		
Temporary transactions in securities		
Sums owed for securities sold under buy-back deals		
Sums owed for borrowed securities		
Other temporary transactions		
Hedges		121,386.34
Hedges in a regulated market or equivalent		
Other hedges		121,386.34
PAYABLES	12,382,932.20	8,291,768.25
Forward currency transactions		
Others	12,382,932.20	8,291,768.25
FINANCIAL ACCOUNTS		
Short-term credit		
Loans received		
TOTAL LIABILITIES	23,248,007,834.71	21,268,397,838.23

(a) Including adjustment

(b) Decreased interim distribution paid during the business year

OPCVM AMUNDI CASH INSTITUTIONS SRI

Off-balance sheet on 31/12/2020 en EUR

	31/12/2020	31/12/2019
HEDGES		
Contracts in regulated markets or similar		
OTC contracts		
Interest rate swaps		
OIS/0.0/FIX/-0.351		200,456,037.00
OIS/0.0/FIX/-0.346		50,098,778.00
OIS/0.0/FIX/-0.386		35,028,334.00
OIS/0.0/FIX/-0.495		195,613,138.00
OIS/0.0/FIX/-0.494		25,073,723.00
OIS/0.0/FIX/-0.454		33,544,577.00
OIS/0.0/FIX/-0.497		250,856,046.00
OIS/0.0/FIX/-0.486		50,070,376.00
OIS/0.0/FIX/-0.527		145,486,774.00
OIS/0.0/FIX/-0.634		40,177,786.00
OIS/0.0/FIX/-0.634		40,179,804.00
OIS/0.0/FIX/-0.637		3,013,750.00
OIS/0.0/FIX/-0.616		261,149,055.00
OIS/0.0/FIX/-0.607		15,041,824.00
OIS/0.0/FIX/-0.604		20,055,766.00
OIS/0.0/FIX/-0.602		100,439,086.00
OIS/0.0/FIX/-0.599		100,436,676.00
OISEST/0.0/FIX/-0.59	25,134,055.00	
OISEST/0.0/FIX/-0.57	17,043,944.00	
OIS/0.0/FIX/-0.491	150,399,184.00	
Other commitments		
OTHER OPERATIONS		
Contracts in regulated markets or similar		
OTC contracts		
Other commitments		

OPCVM AMUNDI CASH INSTITUTIONS SRI

Income statement on 31/12/2020 in EUR

	31/12/2020	31/12/2019
Revenues from financial operations		
Revenues from deposits and financial accounts	4,735.85	52.77
Revenues from equities and similar securities		
Revenues from bonds and similar securities	2,092,984.49	3,142,532.69
Revenues from credit instruments	-11,938,969.09	-12,833,760.15
Revenues from temporary acquisition and disposal of securities	5,432.99	1,509.19
Revenues from hedges	1,138,959.08	547,068.40
Other financial revenues		
TOTAL (1)	-8,696,856.68	-9,142,597.10
Charges on financial operations		
Charges on temporary acquisition and disposal of securities	10,648,164.43	904,398.76
Charges on hedges	122,867.23	361,139.62
Charges on financial debts	15,351,266.84	8,552,590.58
Other financial charges		
TOTAL (2)	26,122,298.50	9,818,128.96
NET INCOME FROM FINANCIAL OPERATIONS (1 - 2)	-34,819,155.18	-18,960,726.06
Other income (3)		
Management fees and depreciation provisions (4)	14,392,129.85	20,679,513.33
NET INCOME OF THE BUSINESS YEAR (L.214-17-1) (1 - 2 + 3 - 4)	-49,211,285.03	-39,640,239.39
Revenue adjustment (5)	-4,233,156.19	-778,087.09
Interim Distribution on Net Income paid during the business year (6)		
NET PROFIT (1 - 2 + 3 - 4 + 5 - 6)	-53,444,441.22	-40,418,326.48

OPCVM AMUNDI CASH INSTITUTIONS SRI

Notes to the annual accounts

1. Accounting rules and methods

The annual financial statements are presented in the format laid down by ANC (French accounting standards authority) Regulation 2014-01, as amended.

The following general accounting principles apply:

- the financial statements shall provide a true and fair view of the current financial position, they shall allow comparability, and observe the going concern principle,
- they shall reflect consistency and honesty,
- they shall observe the principle of prudence, and
- there shall be consistency in accounting methods from one year to the next.

The accounting method used to record income from fixed-income securities is the accrued interest method.

Purchases and sales of securities are recognised excluding fees.

The portfolio's accounting currency is the euro.

The length of the financial year is 12 months.

Information on the impact of the COVID-19 crisis

The financial statements were established by the Asset Manager based on the information available amid the rapidly-changing conditions of the Covid-19 crisis.

Asset valuation rules

Financial instruments are posted to the ledger using the historical cost method and entered on the balance sheet at their present value, determined by taking the last known market value or, where there is no market for the instruments in question, by the use of any external methods or financial models.

Differences between the current values used to calculate net asset value and the historical costs of transferable securities at the time they are added to the portfolio are recorded under "valuation differentials".

Any securities not denominated in the portfolio's reference currency are valued in accordance with the principle described below, then translated into the portfolio's currency at the prevailing exchange rate at the valuation date.

Deposits:

Deposits with a remaining life of up to 3 months are valued using the straight-line method.

Equities, bonds, and other securities traded on a regulated or similar market:

Shares and other securities traded on a regulated or similar market are valued at their opening rate on the day known as "D" in each market, depending on the geographic region of each market:

- Asia: closing price on trading day "D"
- Europe: opening price on trading day "D"
- Americas: closing price on trading day "D-1".

Bonds and related securities are assessed at the closing price submitted by various financial service providers. Accrued interest on bonds is calculated up to the net asset value calculation date.

Materiality thresholds that have been rigorously defined in the valuation policy are included for the valuation of fixed-rate bonds backed by an interest-rate swap and FRN bonds.

Equities, bonds and other securities not traded on a regulated or similar market:

Securities not traded on a regulated market are measured under the responsibility of the asset manager using methods based on net asset value and yield, taking into consideration the prices used during major recent transactions.

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Negotiable debt securities:

Negotiable debt securities and similar securities not subject to material transactions are assessed using an actuarial method, based on a benchmark interest rate as defined below, and adjusted upward when necessary to take account of the intrinsic features of the issuer, after the integration of materiality thresholds rigorously defined in the valuation policy:

- Negotiable Debt Securities with a maturity of up to 1 year: Interbank rate in euros (Euribor);
- Negotiable Debt Securities with a maturity of more than 1 year: The rate on coupon-bearing French government bonds (BTAN) and French OAT bonds with a similar maturity for longer periods.

The net asset value is calculated daily on assets in money market funds managed by the asset manager, Amundi. The net asset value is calculated using market prices wherever possible, and using a market spread where market prices are unavailable. In order to validate the relevance of the prices used to determine asset valuations, the discrepancy between recorded prices and selling prices is regularly measured by the Risk Department.

Treasury notes are marked to market at the rate reported daily by Banque de France.

Mutual funds:

Fund units or shares are valued at their last known net asset value.

Temporary securities transactions:

Securities received under reverse repurchase agreements are recorded as assets under "Receivables on securities received under a repurchase agreement" at the contract amount plus any accrued interest receivable.

Securities sold under repurchase agreements are booked to the buyer's portfolio at their current value. Liabilities on securities sold under repurchase agreements are booked to the seller's portfolio at the value specified in the contract, plus accrued interest payable.

Loaned securities are valued at their current value and recorded on the asset side of the balance sheet under the heading "Receivables representing loaned securities" at current value plus accrued interest receivable.

Borrowed securities are booked to assets under "Borrowed securities" at the amount provided for in the agreement, and to liabilities under "Payables representing borrowed securities" at the amount provided for in the agreement, plus accrued interest payable.

Forward financial instruments:

Forward financial instruments traded on a regulated or similar market:

Forward financial instruments traded on regulated or similar markets are valued for the calculation of the day's net asset on day "D":

- Asia: at the daily clearing price
- Europe: at the opening price on trading day "T"
- Americas: at the clearing price on trading day "T-1".

Derivatives not traded on a regulated or similar market:

Swaps:

Interest rate and/or currency swaps are marked to market based on the price determined by discounting future cash flows at market interest and/or exchange rates. This price is adjusted for issuer risk.

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Index swaps are assessed using an actuarial method based on a benchmark rate provided by the counterparty.

Other swaps are either marked to market or assessed at an estimated value based on the conditions defined by the Asset Manager.

Off-balance sheet commitments:

Forward contracts are marked to market as off-balance sheet liabilities at the price used in the portfolio.

Options are converted into their underlying equivalent.

Swap commitments are reported at their par value or, where no par value is available, at an equivalent amount.

Management fees

Management fees and operating costs include all Fund-related costs: financial management, administrative, accounting, custody, distribution, auditing fees, etc.

These fees are charged to the Fund's income statement.

Management fees do not include transaction fees. For more details about the fees charged to the fund, please refer to the prospectus.

They are recorded on a pro rata basis each time the NAV is calculated.

The total of these fees complies with the maximum fee rate of:

- 0.10% (incl. tax) for I-C units,
 - 0.35% (incl. tax) for E-C units,
 - 0.90% (incl. tax) for P-C units,
 - 0.10% (incl. tax) for S-C units,
 - 0.20% (incl. tax) for DPC units,
 - 0.10% (including tax) for I2-C units,
 - 0.90% (incl. tax) for LCL-P-C units,
 - 0.50% (incl. tax) for LCLPE-C units,
 - 0.90% (incl. tax) for PM-C units of the net assets indicated in the prospectus or the Fund Rules.
- Performance fee:

The out-performance fee is calculated for each unit concerned every time the Net Asset Value is established. This is based on a comparison of:

- The net assets of the unit (before deduction of the out-performance fee) and
- The "benchmark NAV", which represents the unit's NAV on the first day of the observation period (before deduction of the performance fee), restated for subscriptions/redemptions at each valuation, to which the performance of the benchmark index (capitalised Eonia) is applied.

This comparison is made over a one-year observation period, the anniversary date of which corresponds to the day of establishment of the last net asset value for the month of June.

If, during the observation period, the unit's net assets (before deduction of the performance fee) are greater than those of the benchmark defined above, the performance fee will be at most 30% of the difference between the two values.

The applicable performance fee rate is set at the beginning of each observation period for the entire period.

This fee will be provisioned when the net asset value is calculated. In the event of redemption, the share of the provision recorded for the number of units redeemed permanently accrues to the asset manager.

If, during the course of the observation period, the unit's NAV (before deduction of the performance fee) is lower than that of the benchmark, the performance fee will be zero and will be the subject of a provision reversal when the net asset value is calculated. Reversals of provisions may not exceed total prior allocations.

This performance fee will only be finally collected if, on the day of the last NAV of the observation period, the value of the unit (before deduction of the performance fee) is higher than that of the benchmark.

For the current observation period, the performance fee rate is:

OPCVM AMUNDI CASH INSTITUTIONS SRI

- 30% for DP-C units;
- 30% for E-C units;
- 30% for I-C units;
- 30% for I2-C units;
- 30% for LCL-P-C units;
- 30% for LCL-PE-C units;
- 30% for P-C units;
- 30% for S-C units;
- 30% for PM-C units

For PM units, the observation period begins on the date the unit is created and ends on the day the last net asset value is calculated for the unit in June 2021.

As a commercial gesture, the Asset Manager repaid the fund €4,894,661.62, during the year, for performance fees generated in previous years. This repayment corresponds to 0.03% of the fund's net assets.

- 1,526,487.74 for I units
- €0.08 for E units
- €0.05 for P units
- €304,465.26 for S units
- €33.75 for DP units
- €3,063,674.74 for I2 units

Allocation of distributable amounts

Definition of distributable amounts

Distributable amounts consist of:

Income:

Net income is equal to the amount of interest, arrears, premiums and bonuses, dividends, directors' attendance fees, and all other income from the securities comprising the portfolio, plus income from temporary cash holdings, less management fees and borrowing costs.

To it is added retained earnings, plus or minus the balance of the income adjustment account.

Capital gains and losses:

Realised capital gains, net of fees, less any realised capital losses, net of fees, generated over the financial year, plus any net capital gains recorded in previous financial years that were not paid out as dividends or reinvested, plus or minus any accrued capital gains.

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Methods for allocating distributable amounts:

Unit(s)	Allocation of net income	Allocation of net realised capital gains or losses
AMUNDI CASH INSTITUTIONS SRI DP units	Capitalised	Capitalised
AMUNDI CASH INSTITUTIONS SRI E units	Capitalised	Capitalised
AMUNDI CASH INSTITUTIONS SRI I units	Capitalised	Capitalised
AMUNDI CASH INSTITUTIONS SRI P units	Capitalised	Capitalised
AMUNDI CASH INSTITUTIONS SRI Part I2-C units	Capitalised	Capitalised
AMUNDI CASH INSTITUTIONS SRI Part LCL-P-C units	Capitalised	Capitalised
AMUNDI CASH INSTITUTIONS SRI Part LCL-PE-C units	Capitalised	Capitalised
AMUNDI CASH INSTITUTIONS SRI Part LCL-PM C units	Capitalised	Capitalised
AMUNDI CASH INSTITUTIONS SRI S units	Capitalised	Capitalised

2. Changes in net asset on 31/12/2020 in EUR

	31/12/2020	31/12/2019
NET ASSETS IN START OF PERIOD	21,259,984,683.64	17,064,795,817.14
Subscriptions (including subscription fees received by the fund)	143,914,510,724.89	128,397,772,333.75
Redemptions (net of redemption fees received by the fund)	-141,852,896,508.38	-124,139,495,890.18
Capital gains realised on deposits and financial instruments	672,958.00	1,038,755.26
Capital losses realised on deposits and financial instruments	-30,413,398.84	-15,969,055.09
Capital gains realised on hedges		
Capital losses realised on hedges	-3,006.80	
Dealing costs	-2,453,821.85	-1,986,926.05
Exchange gains/losses	-238.49	269.29
Changes in difference on estimation (deposits and financial instruments)	-3,703,844.14	-7,401,972.44
<i>Difference on estimation, period N</i>	-18,243,195.50	-14,539,351.36
<i>Difference on estimation, period N-1</i>	14,539,351.36	7,137,378.92
Changes in difference on estimation (hedges)	-861,360.49	871,591.35
<i>Difference on estimation, period N</i>	1,895.09	863,255.58
<i>Difference on estimation, period N-1</i>	-863,255.58	8,335.77
Net Capital gains and losses Accumulated from Previous business year		
Distribution on Net Capital Gains and Losses from previous business year		
Net profit for the period, before adjustment prepayments	-49,211,285.03	-39,640,239.39
Allocation Report of distributed items on Net Income		
Interim Distribution on Net Income paid during the business year		
Other items		
NET ASSETS IN END OF PERIOD	23,235,624,902.51	21,259,984,683.64

OPCVM AMUNDI CASH INSTITUTIONS SRI

3. Additional information

3.1. BREAKDOWN OF FINANCIAL INSTRUMENTS BY LEGAL OR COMMERCIAL TYPE

	Amount	%
ASSETS		
BONDS AND SIMILAR SECURITIES		
Floating-rate bonds traded on regulated markets	997,396,783.44	4.29
Fixed-rate bonds traded on a regulated or similar market	350,171,288.16	1.51
TOTAL BONDS AND SIMILAR SECURITIES	1,347,568,071.60	5.80
CREDIT INSTRUMENTS		
Titres négociables à court terme (NEU CP) émetteurs non fin. étr. européens marché non réglementé	1,443,814,360.40	6.22
Titres négociables à court terme (NEU CP) émis par des émetteurs non financiers étrangers - Non européens	99,880,442.68	0.43
European (EU) Commercial paper regulated	25,008,940.70	0.10
Negotiable Medium-Term Notes	1,339,095,514.91	5.76
Certificate of deposit	6,542,900,004.34	28.16
Commercial Paper	2,219,919,734.48	9.55
Treasury bills	338,358,826.89	1.46
TOTAL CREDIT INSTRUMENTS	12,008,977,824.40	51.68
LIABILITIES		
TRANSACTIONS INVOLVING TRANSFER OF FINANCIAL INSTRUMENTS		
TOTAL TRANSACTIONS INVOLVING TRANSFER OF FINANCIAL INSTRUMENTS		
OFF-BALANCE SHEET		
HEDGES		
Rate	192,577,183.00	0.83
TOTAL HEDGES	192,577,183.00	0.83
OTHER OPERATIONS		
TOTAL OTHER OPERATIONS		

3.2. BREAKDOWN OF ASSET, LIABILITY AND OFF-BALANCE SHEET ITEMS, BY TYPE

	Fixed rate	%	Variable rate	%	Rate subject to review	%	Other	%
ASSETS								
Deposits	99,933,305.56	0.43	143,849,907.50	0.62			399,962,444.44	1.72
Bonds and similar securities	350,171,288.16	1.51			997,396,783.44	4.29		
Credit instruments	8,240,487,213.67	35.46	3,603,395,126.62	15.51	165,095,484.11	0.71		
Temporary transactions in securities	3,588,291,103.58	15.44						
Financial accounts							3,978,754,216.58	17.12
LIABILITIES								
Temporary transactions in securities								
Financial accounts								
OFF-BALANCE SHEET								
Hedges	192,577,183.00	0.83						
Others operations								

OPCVM AMUNDI CASH INSTITUTIONS SRI

3.3. BREAKDOWN OF ASSET, LIABILITY AND OFF-BALANCE SHEET ITEMS, BY TIME TO MATURITY(*)

	< 3 months	%]3 months - 1 year]	%]1- 3 years]	%]3 - 5 years]	%	> 5 years	%
ASSETS										
Deposits			643,745,657.50	2.77						
Bonds and similar securities	350,170,636.39	1.51	897,599,685.21	3.86	99,797,750.00	0.43				
Credit instruments	3,900,051,238.12	16.78	8,068,940,092.03	34.73	39,986,494.25	0.17				
Temporary transactions in securities	3,588,291,103.58	15.44								
Financial accounts	3,978,754,216.58	17.12								
LIABILITIES										
Temporary transactions in securities										
Financial accounts										
OFF-BALANCE SHEET										
Hedges			192,577,183.00	0.83						
Others operations										

(*) All hedges are shown in terms of time to maturity of the underlying securities

3.4. BREAKDOWN OF ASSET, LIABILITY AND OFF-BALANCE SHEET ITEMS, BY LISTING OR EVALUATION CURRENCY (HORS EUR)

	Currency1 USD		Currency 2 DKK		Currency 3 SEK		Currency N Other currencies	
	Amount	%	Amount	%	Amount	%	Amount	%
ASSETS								
Deposits								
Equities and similar securities								
Bonds and similar securities								
Credit instruments								
Mutual fund								
Temporary transactions in securities								
Receivables								
Financial accounts	2,450.51		0.01		0.01			
LIABILITIES								
Transactions involving transfer of financial instruments								
emporary transactions in securities								
Debts								
Financial accounts								
OFF-BALANCE SHEET								
Hedges								
Other operations								

OPCVM AMUNDI CASH INSTITUTIONS SRI

3.5. RECEIVABLES AND PAYABLES: BREAKDOWN BY ITEMS

	Type of debit/credit	31/12/2020
RECEIVABLES		
	Collateral	6,250,322.00
	Other receivables	0.02
TOTAL RECEIVABLES		6,250,322.02
PAYABLES		
	Fixed management fees	1,792,443.80
	Variable management fees	4,016,950.92
	Collateral	5,064,256.79
	Other payables	1,509,280.69
TOTAL PAYABLES		12,382,932.20
TOTAL PAYABLES AND RECEIVABLES		-6,132,610.18

3.6. SHAREHOLDERS' FUNDS

3.6.1. Number of units issued or redeemed

	In units	In value
Unit AMUNDI CASH INSTITUTIONS SRI DP		
Units subscribed during the period	1,205.237	95,925,509.89
Units redeemed during the period	-40.216	-3,202,709.50
Net Subscriptions/Redemptions	1,165.021	92,722,800.39
Units in circulation at the end of the period	1,200.985	
Unit AMUNDI CASH INSTITUTIONS SRI E		
Units subscribed during the period	30,083.465	297,796,647.47
Units redeemed during the period	-18,565.353	-183,819,409.13
Net Subscriptions/Redemptions	11,518.112	113,977,238.34
Units in circulation at the end of the period	29,272.607	
Unit AMUNDI CASH INSTITUTIONS SRI I		
Units subscribed during the period	119,422.590	26,003,068,314.45
Units redeemed during the period	-113,398.014	-24,689,134,105.02
Net Subscriptions/Redemptions	6,024.576	1,313,934,209.43
Units in circulation at the end of the period	28,060.187	
Unit AMUNDI CASH INSTITUTIONS SRI P		
Units subscribed during the period	30,656,119.515	3,031,773,463.31
Units redeemed during the period	-26,954,212.147	-2,664,907,803.12
Net Subscriptions/Redemptions	3,701,907.368	366,865,660.19
Units in circulation at the end of the period	6,063,799.057	

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3.6.1. Number of units issued or redeemed

	In units	In value
Unit AMUNDI CASH INSTITUTIONS SRI Part I2-C		
Units subscribed during the period	11,155,256.322	110,492,862,750.50
Units redeemed during the period	-11,137,005.846	-110,318,198,955.50
Net Subscriptions/Redemptions	18,250.476	174,663,795.00
Units in circulation at the end of the period	1,332,923.397	
Unit AMUNDI CASH INSTITUTIONS SRI Part LCL-P-C		
Units subscribed during the period	787,396.696	78,020,279.31
Units redeemed during the period	-850,582.467	-84,114,674.08
Net Subscriptions/Redemptions	-63,185.771	-6,094,394.77
Units in circulation at the end of the period	800,962.079	
Unit AMUNDI CASH INSTITUTIONS SRI Part LCL-PE-C		
Units subscribed during the period	8,564.016	42,460,043.12
Units redeemed during the period	-17,210.183	-85,251,039.47
Net Subscriptions/Redemptions	-8,646.167	-42,790,996.35
Units in circulation at the end of the period	23,796.182	
Unit AMUNDI CASH INSTITUTIONS SRI Part LCL-PM C		
Units subscribed during the period	708,096.277	70,518,815.51
Units redeemed during the period	-1,471,679.348	-146,586,805.41
Net Subscriptions/Redemptions	-763,583.071	-76,067,989.90
Units in circulation at the end of the period	999,235.793	
Unit AMUNDI CASH INSTITUTIONS SRI S		
Units subscribed during the period	3,802,969.574	3,802,084,901.33
Units redeemed during the period	-3,678,175.775	-3,677,681,007.15
Net Subscriptions/Redemptions	124,793.799	124,403,894.18
Units in circulation at the end of the period	2,689,828.472	

OPCVM AMUNDI CASH INSTITUTIONS SRI

3.6.2.Subscription and/or redemption fees

	In Value
Unit AMUNDI CASH INSTITUTIONS SRI DP Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
Unit AMUNDI CASH INSTITUTIONS SRI E Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
Unit AMUNDI CASH INSTITUTIONS SRI I Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
Unit AMUNDI CASH INSTITUTIONS SRI P Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
Unit AMUNDI CASH INSTITUTIONS SRI Part I2-C Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
Unit AMUNDI CASH INSTITUTIONS SRI Part LCL-P-C Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
Unit AMUNDI CASH INSTITUTIONS SRI Part LCL-PE-C Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
Unit AMUNDI CASH INSTITUTIONS SRI Part LCL-PM C Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	
Unit AMUNDI CASH INSTITUTIONS SRI S Total acquired subscription and/or redemption fees Acquired subscription fees Acquired redemption fees	

OPCVM AMUNDI CASH INSTITUTIONS SRI

3.7. MANAGEMENT FEES

	31/12/2020
Units AMUNDI CASH INSTITUTIONS SRI DP	
Guarantee commission	
Fixed management fees	5,331.52
Percentage set for fixed management fees	0.06
Variable management fees	651.21
Trailer fees	
Units AMUNDI CASH INSTITUTIONS SRI E	
Guarantee commission	
Fixed management fees	389,043.23
Percentage set for fixed management fees	0.18
Variable management fees	-41,567.55
Trailer fees	
Units AMUNDI CASH INSTITUTIONS SRI I	
Guarantee commission	
Fixed management fees	3,619,699.16
Percentage set for fixed management fees	0.06
Variable management fees	226,874.57
Trailer fees	
Units AMUNDI CASH INSTITUTIONS SRI P	
Guarantee commission	
Fixed management fees	1,445,741.78
Percentage set for fixed management fees	0.25
Variable management fees	-127,185.05
Trailer fees	
Units AMUNDI CASH INSTITUTIONS SRI Part I2-C	
Guarantee commission	
Fixed management fees	4,731,222.14
Percentage set for fixed management fees	0.04
Variable management fees	1,171,805.77
Trailer fees	
Units AMUNDI CASH INSTITUTIONS SRI Part LCL-P-C	
Guarantee commission	
Fixed management fees	291,085.70
Percentage set for fixed management fees	0.26
Variable management fees	-29,531.99
Trailer fees	

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3.7. MANAGEMENT FEES

	31/12/2020
Units AMUNDI CASH INSTITUTIONS SRI Part LCL-PE-C	
Guarantee commission	
Fixed management fees	326,280.78
Percentage set for fixed management fees	0.23
Variable management fees	-35,595.23
Trailer fees	
Units AMUNDI CASH INSTITUTIONS SRI Part LCL-PM C	
Guarantee commission	
Fixed management fees	304,504.78
Percentage set for fixed management fees	0.22
Variable management fees	-35,154.37
Trailer fees	
Units AMUNDI CASH INSTITUTIONS SRI S	
Guarantee commission	
Fixed management fees	2,194,715.13
Percentage set for fixed management fees	0.09
Variable management fees	-45,791.73
Trailer fees	

3.8. COMMITMENTS RECEIVED AND GIVEN

	31/12/2020
Guarantees received by the fund	
- including capital guarantees	
Other commitments received	
Other commitments given	

OPCVM AMUNDI CASH INSTITUTIONS SRI

3.9.FUTHER DETAILS

3.9.1 Stock market values of temporarily acquired securities

	31/12/2020
Securities held under sell-back deals	3,589,192,696.26
Borrowed securities	

3.9.2. Stock market values of pledged securities

	31/12/2020
Financial instruments pledged but not reclassified	
Financial instruments received as pledges but not recognized in the Balance Sheet	

3.9.3.Financial instruments held, issued and/or administrated by the GROUPE

	ISIN code	Name of security	31/12/2020
Equities			
Bonds			
Notes (TCN)			320,167,853.50
	ITCN7988984F	CA CONSUMER FINANCE 080421 FIX -0.53	50,072,243.12
	ITCN7861246	CRCAM NORMANDIE SEINE 081021 OIS 0.035	24,974,902.30
	ITCN7752581	CRCAM NORMANDIE SEINE 200421 OIS 0.045	19,968,628.99
	ITCN7831699F	CRCAM NORMANDIE SEINE 280621 FIX - 0.5	25,062,307.68
	ITCN7328506F	CREDIT AGRICOLE SA 110221 FIX -0.29	200,089,771.41
UCITS			1,671,481,441.33
	FR0013016607	AMUNDI 3 M I2	458,441,816.82
	FR0013067790	BFT AUREUS - I2.	415,370,415.25
	FR0013067824	BFT SEQUIN ISR I2 C	484,399,850.25
	FR0010413583	CPR CASH I	233,411,159.31
	FR0010077974	MONETAIRE BIO	79,858,199.70
Hedges			
Total group financial instruments			1,991,649,294.83

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3.10. TABLE OF ALLOCATION OF THE DISTRIBUTABLE SUMS

Table of allocation of the distributable share of the sums concerned to profit (loss)

	31/12/2020	31/12/2019
Sums not yet allocated		
Brought forward		
Profit (loss)	-53,444,441.22	-40,418,326.48
Total	-53,444,441.22	-40,418,326.48

	31/12/2020	31/12/2019
Units AMUNDI CASH INSTITUTIONS SRI DP		
Allocation		
Distribution		
Brought forward		
Capitalized	-197,503.65	-5,118.59
Total	-197,503.65	-5,118.59

	31/12/2020	31/12/2019
Units AMUNDI CASH INSTITUTIONS SRI E		
Allocation		
Distribution		
Brought forward		
Capitalized	-918,907.98	-646,925.82
Total	-918,907.98	-646,925.82

	31/12/2020	31/12/2019
Units AMUNDI CASH INSTITUTIONS SRI I		
Allocation		
Distribution		
Brought forward		
Capitalized	-13,995,838.84	-9,429,352.57
Total	-13,995,838.84	-9,429,352.57

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	31/12/2020	31/12/2019
Units AMUNDI CASH INSTITUTIONS SRI P		
Allocation		
Distribution		
Brought forward		
Capitalized	-2,311,952.94	-859,276.56
Total	-2,311,952.94	-859,276.56

	31/12/2020	31/12/2019
Units AMUNDI CASH INSTITUTIONS SRI Part I2-C		
Allocation		
Distribution		
Brought forward		
Capitalized	-28,258,041.88	-22,727,649.91
Total	-28,258,041.88	-22,727,649.91

	31/12/2020	31/12/2019
Units AMUNDI CASH INSTITUTIONS SRI Part LCL-P-C		
Allocation		
Distribution		
Brought forward		
Capitalized	-323,707.27	-357,866.05
Total	-323,707.27	-357,866.05

	31/12/2020	31/12/2019
Units AMUNDI CASH INSTITUTIONS SRI Part LCL-PE-C		
Allocation		
Distribution		
Brought forward		
Capitalized	-434,923.83	-591,303.60
Total	-434,923.83	-591,303.60

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	31/12/2020	31/12/2019
Units AMUNDI CASH INSTITUTIONS SRI Part LCL-PM C		
Allocation		
Distribution		
Brought forward		
Capitalized	-356,476.06	-125,189.09
Total	-356,476.06	-125,189.09

	31/12/2020	31/12/2019
Units AMUNDI CASH INSTITUTIONS SRI S		
Allocation		
Distribution		
Brought forward		
Capitalized	-6,647,088.77	-5,675,644.29
Total	-6,647,088.77	-5,675,644.29

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Table of allocation of the distributable share of the sums concerned to capital gains and losses

	31/12/2020	31/12/2019
Sums not yet allocated		
Net Capital gains and losses Accumulated from Previous business year		
Net Capital gains and losses of the business year	-36,360,507.34	-18,565,643.61
Allocation Report of distributed items on Net Capital Gains and Losses		
Total	-36,360,507.34	-18,565,643.61

	31/12/2020	31/12/2019
Units AMUNDI CASH INSTITUTIONS SRI DP		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-149,540.24	-2,529.32
Total	-149,540.24	-2,529.32

	31/12/2020	31/12/2019
Units AMUNDI CASH INSTITUTIONS SRI E		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-452,653.43	-155,292.40
Total	-452,653.43	-155,292.40

	31/12/2020	31/12/2019
Units AMUNDI CASH INSTITUTIONS SRI I		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-9,540,787.38	-4,231,960.71
Total	-9,540,787.38	-4,231,960.71

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	31/12/2020	31/12/2019
Units AMUNDI CASH INSTITUTIONS SRI P		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-936,024.78	-206,266.06
Total	-936,024.78	-206,266.06

	31/12/2020	31/12/2019
Units AMUNDI CASH INSTITUTIONS SRI Part I2-C		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-20,619,252.38	-11,483,741.05
Total	-20,619,252.38	-11,483,741.05

	31/12/2020	31/12/2019
Units AMUNDI CASH INSTITUTIONS SRI Part LCL-P-C		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-123,783.49	-75,586.48
Total	-123,783.49	-75,586.48

	31/12/2020	31/12/2019
Units AMUNDI CASH INSTITUTIONS SRI Part LCL-PE-C		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-184,030.08	-141,944.17
Total	-184,030.08	-141,944.17

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	31/12/2020	31/12/2019
Units AMUNDI CASH INSTITUTIONS SRI Part LCL-PM C		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-155,503.73	-6,129.00
Total	-155,503.73	-6,129.00

	31/12/2020	31/12/2019
Units AMUNDI CASH INSTITUTIONS SRI S		
Allocation		
Distribution		
Net capital gains and losses accumulated per share		
Capitalized	-4,198,931.83	-2,262,194.42
Total	-4,198,931.83	-2,262,194.42

OPCVM AMUNDI CASH INSTITUTIONS SRI

3.11. Table of profit (loss) and other typical features of the fund over the past five financial periods

	30/12/2016	29/12/2017	31/12/2018	31/12/2019	31/12/2020
Global Net Assets in EUR	19,352,050,739.19	18,127,790,645.93	17,064,795,817.14	21,259,984,683.64	23,235,624,902.51
Units AMUNDI CASH INSTITUTIONS SRI DP en EUR					
Net assets	1,077,219.47	1,210,994.67	928,763.56	2,873,157.91	95,562,190.21
Number of shares/units	13.371	15.063	11.589	35.964	1,200.985
NAV per share/unit	80,563.8673	80,395.3176	80,141.8206	79,889.8317	79,569.8449
Net Capital Gains and Losses Accumulated per share	-10.11	-23.55	-81.08	-70.32	-124.51
Net income Accumulated on the result	-74.05	-118.53	-141.32	-142.32	-164.45
Units AMUNDI CASH INSTITUTIONS SRI E en EUR					
Net assets	145,947,725.97	193,490,284.24	376,089,031.91	176,234,115.05	289,146,648.61
Number of shares/units	14,507.334	19,299.484	37,705.230	17,754.495	29,272.607
NAV per share/unit	10,060.2719	10,025.6713	9,974.4526	9,926.1688	9,877.7211
Net Capital Gains and Losses Accumulated per share	-1.26	-2.93	-10.10	-8.74	-15.46
Net income Accumulated on the result	-21.12	-27.73	-38.08	-36.43	-31.39
Units AMUNDI CASH INSTITUTIONS SRI I en EUR					
Net assets	4,342,971,178.18	4,930,187,017.48	4,484,751,385.42	4,807,142,098.87	6,096,904,379.22
Number of shares/units	19,742.421	22,457.546	20,493.158	22,035.611	28,060.187
NAV per share/unit	219,981.6921	219,533.6488	218,841.3999	218,153.3381	217,279.5348
Net Capital Gains and Losses Accumulated per share	-27.63	-64.31	-221.55	-192.05	-340.01
Net income Accumulated on the result	-143.80	-297.84	-404.40	-427.91	-498.77

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3.11. Table of profit (loss) and other typical features of the fund over the past five financial periods

	30/12/2016	29/12/2017	31/12/2018	31/12/2019	31/12/2020
Units AMUNDI CASH INSTITUTIONS SRI P en EUR					
Net assets	222,200,166.66	188,239,667.57	372,687,933.16	234,081,737.82	597,624,909.90
Number of shares/units	2,212,357.674	1,880,493.262	3,742,228.971	2,361,891.689	6,063,799.057
NAV per share/unit	100.4359	100.1012	99.5898	99.1077	98.5561
Net Capital Gains and Losses Accumulated per share	-0.01	-0.02	-0.10	-0.08	-0.15
Net income Accumulated on the result	-0.21	-0.26	-0.38	-0.36	-0.38
Units AMUNDI CASH INSTITUTIONS SRI Part I2-C en EUR					
Net assets	8,327,088,791.40	10,321,120,101.03	8,633,825,227.46	13,047,386,007.63	13,177,511,372.90
Number of shares/units	832,618.774	1,033,783.073	867,411.134	1,314,672.921	1,332,923.397
NAV per share/unit	10,001.0821	9,983.8354	9,953.5559	9,924.4350	9,886.1730
Net Capital Gains and Losses Accumulated per share	-1.25	-2.92	-10.07	-8.73	-15.46
Net income Accumulated on the result	-0.98	-10.41	-17.18	-17.28	-21.20
Units AMUNDI CASH INSTITUTIONS SRI Part LCL-P-C en EUR					
Net assets			135,802,615.31	85,755,177.83	79,024,577.14
Number of shares/units			1,361,166.551	864,147.850	800,962.079
NAV per share/unit			99.7692	99.2366	98.6620
Net Capital Gains and Losses Accumulated per share			-0.05	-0.08	-0.15
Net income Accumulated on the result			-0.17	-0.41	-0.40

OPCVM AMUNDI CASH INSTITUTIONS SRI

3.11. Table of profit (loss) and other typical features of the fund over the past five financial periods

	30/12/2016	29/12/2017	31/12/2018	31/12/2019	31/12/2020
Units AMUNDI CASH INSTITUTIONS SRI Part LCL-PE-C en EUR					
Net assets			194,278,454.74	161,079,357.24	117,512,391.52
Number of shares/units			38,939.432	32,442.349	23,796.182
NAV per share/unit			4,989.2472	4,965.0953	4,938.2876
Net Capital Gains and Losses Accumulated per share			-2.91	-4.37	-7.73
Net income Accumulated on the result			-8.09	-18.22	-18.27
Units AMUNDI CASH INSTITUTIONS SRI Part LCL-PM C en EUR					
Net assets				176,123,835.07	99,305,980.63
Number of shares/units				1,762,818.864	999,235.793
NAV per share/unit				99.9103	99.3819
Net Capital Gains and Losses Accumulated per share					-0.15
Net income Accumulated on the result				-0.07	-0.35
Units AMUNDI CASH INSTITUTIONS SRI S en EUR					
Net assets	6,312,765,657.51	2,493,542,580.94	2,866,432,405.58	2,569,309,196.22	2,683,032,452.38
Number of shares/units	6,243,829.485	2,472,338.850	2,851,962.175	2,565,034.673	2,689,828.472
NAV per share/unit	1,011.0406	1,008.5763	1,005.0737	1,001.6664	997.4734
Net Capital Gains and Losses Accumulated per share	-0.12	-0.29	-1.01	-0.88	-1.56
Net income Accumulated on the result	-1.09	-1.77	-2.18	-2.21	-2.47

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
Deposits				
CREDIT MUTUEL ARKEA	EUR	54,000,000	53,925,517.50	0.23
DAT BBVA 18/06/21	EUR	400,000,000	399,962,444.44	1.72
DAT BRED 12/11/21	EUR	100,000,000	99,933,305.56	0.43
DAT CMB 21/10/21	EUR	90,000,000	89,924,390.00	0.39
TOTAL Deposits			643,745,657.50	2.77
Bonds and similar securities				
Listed bonds and similar securities				
AUSTRALIA				
MACQUARIE E3R+0.5% 19-07-21	EUR	100,000,000	100,122,667.00	0.43
TOTAL AUSTRALIA			100,122,667.00	0.43
FRANCE				
COMPAGNIE DE SAINT GOBAIN E3R+0.35% 22-03-21	EUR	100,000,000	99,973,265.00	0.43
TOTAL FRANCE			99,973,265.00	0.43
GERMANY				
DEUTSCHE WOHNEN AG 0.0% 26-01-21	EUR	50,000,000	50,000,282.50	0.21
TOTAL GERMANY			50,000,282.50	0.21
IRELAND				
INTESA BANK IRELAND E3R+0.55% 26-03-21	EUR	200,000,000	200,197,088.89	0.86
TOTAL IRELAND			200,197,088.89	0.86
ITALY				
MEDIOBANCABCA CREDITO FINANZ E3R+0.48% 27-01-22	EUR	50,000,000	49,875,000.00	0.22
TOTAL ITALY			49,875,000.00	0.22
JAPAN				
CENTRAL NIPPON EXPRESSWAY 0.001% 02-11-21	EUR	18,000,000	18,053,857.74	0.08
CENTRAL NIPPON EXPRESSWAY 0.001% 06-05-21	EUR	27,000,000	27,034,605.27	0.12
TOTAL JAPAN			45,088,463.01	0.20
LUXEMBOURG				
PURPLE PROTECTED ASSET OIS+0.0% 17-11-21	EUR	150,000,000	149,928,000.00	0.65
SG ISSUER ZCP 21-06-21 EMTN	EUR	50,000,000	49,890,000.00	0.22
TYCO ELECTRONICS GROUP 0.0% 10-06-21	EUR	50,000,000	50,000,500.00	0.21
TOTAL LUXEMBOURG			249,818,500.00	1.08
NETHERLANDS				
DE VOLKSBANK NV E3R+0.6% 30-09-21	EUR	100,000,000	99,942,532.11	0.43
TOTAL NETHERLANDS			99,942,532.11	0.43
SWEDEN				
SCANIA CV AB E3R+0.51% 26-04-21	EUR	50,000,000	50,020,000.00	0.22
SCANIA CV AB E3R+60.0% 27-08-21	EUR	50,000,000	50,011,050.94	0.21
TOTAL SWEDEN			100,031,050.94	0.43
UNITED KINGDOM				
GSK CAP E3R+0.6% 23-09-21 EMTN	EUR	147,100,000	147,404,429.50	0.63
TOTAL UNITED KINGDOM			147,404,429.50	0.63

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
UNITED STATES OF AMERICA				
GEN MILLS 0.0% 16-11-21 EMTN	EUR	100,000,000	100,175,299.00	0.43
GEN MILLS ZCP 20-08-21 EMTN	EUR	55,000,000	55,016,743.65	0.24
PROLOGIS EURO FINANCE LLC E3R+0.28% 06-02-22	EUR	50,000,000	49,922,750.00	0.21
TOTAL UNITED STATES OF AMERICA			205,114,792.65	0.88
TOTAL Listed bonds and similar securities			1,347,568,071.60	5.80
TOTAL Bonds and similar securities			1,347,568,071.60	5.80
Credit instruments				
Credit instruments traded in a regulated market or equivalent				
BELGIUM				
BELFIUS BANK 060521 FIX -0.43	EUR	25,000,000	25,037,681.71	0.11
BELFIUS BANK 100821 FIX -0.42	EUR	50,000,000	50,129,836.28	0.22
BELFIUS BANK 160721 FIX -0.37	EUR	10,000,000	10,021,936.91	0.04
BNP PARIBAS FORTIS SA 100921 FIX -0.45	EUR	235,000,000	235,828,675.76	1.01
BNP PARIBAS FORTIS SA 150921 FIX -0.45	EUR	43,000,000	43,139,123.67	0.18
LVMH FINA BELG ZCP 22-01-21	EUR	25,000,000	25,008,940.70	0.11
TOTAL BELGIUM			389,166,195.03	1.67
FINLAND				
NORDEA BANK ABP. 081021 FIX -0.495	EUR	300,000,000	301,293,469.60	1.30
TOTAL FINLAND			301,293,469.60	1.30
FRANCE				
AGENCE CENTRALE 041121 FIX -0.52	EUR	250,000,000	251,181,950.62	1.09
AGENCE CENTRALE 300921 FIX -0.51	EUR	200,000,000	200,837,660.41	0.87
AGENCE FRANCAISE DE DEVELOPPEMEN 100921 FIX -0.475	EUR	54,000,000	54,180,866.27	0.23
ALSTOM SA 180321 FIX -0.455	EUR	30,000,000	30,029,224.27	0.13
ALSTOM SA 300321 FIX -0.44	EUR	15,000,000	15,016,334.43	0.06
BFCM (BANQUE F 010321 OIS 0.3	EUR	100,000,000	99,936,089.55	0.43
BFCM (BANQUE FE 071221 OIS 0.03	EUR	100,000,000	99,980,054.22	0.43
BFCM (BANQUE FE 101121 OIS 0.04	EUR	100,000,000	99,973,810.72	0.43
BFCM (BANQUE FE 101221 OIS 0.03	EUR	190,000,000	189,971,579.17	0.82
BFCM (BANQUE FE 120321 OIS 0.22	EUR	50,000,000	49,795,786.33	0.21
BFCM (BANQUE FE 141221 OIS 0.03	EUR	210,000,000	209,976,554.61	0.90
BFCM (BANQUE FED 010621 OIS 0.355	EUR	200,000,000	200,088,526.00	0.86
BFCM (BANQUE FED 021121 FIX -0.48	EUR	88,000,000	88,360,510.88	0.38
BNP PA OISEST+0.11% 24-06-21	EUR	100,000,000	99,880,442.68	0.43
BNP PARIBAS 011121 FIX -0.49	EUR	91,000,000	91,379,351.22	0.39
BNP PARIBAS 050321 OISEST 0.3	EUR	150,000,000	149,825,655.50	0.65
BNP PARIBAS 091121 OISEST 0.105	EUR	200,000,000	199,872,194.00	0.86
BNP PARIBAS 100821 FIX -0.42	EUR	20,000,000	20,051,934.51	0.08
BPCE 030621 FIX -0.48	EUR	50,000,000	50,102,877.91	0.21
BPCE 041121 FIX -0.49	EUR	45,000,000	45,189,444.19	0.20
BPCE 160621 OIS 0.32	EUR	90,000,000	90,082,655.60	0.39
BPCE 310321 OIS 0.25	EUR	40,000,000	39,985,301.00	0.17
BPCE 310321 OIS 0.26	EUR	50,000,000	49,985,239.54	0.22

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
BPCE 310321 OIS 0.27	EUR	50,000,000	49,987,827.69	0.22
BPCE 310521 OIS 0.27	EUR	25,000,000	25,008,276.12	0.11
BPCE OISEST+0.065% 31-08-21	EUR	115,000,000	114,965,480.26	0.49
BPIFRANCE FINANCEMENT (EX OSEO) 031221 F	EUR	16,000,000	16,076,753.10	0.07
BPIFRANCE FINANCEMENT (EX OSEO) 051121 F	EUR	23,000,000	23,103,116.91	0.10
BPIFRANCE FINANCEMENT (EX OSEO) 081221 F	EUR	24,000,000	24,116,846.12	0.11
BPIFRANCE FINANCEMENT (EX OSEO) 121121 F	EUR	33,000,000	33,151,317.35	0.14
BPIFRANCE FINANCEMENT (EX OSEO) 131221 F	EUR	24,000,000	24,118,562.84	0.10
BPIFRANCE FINANCEMENT (EX OSEO) 171121 FIX -0.52	EUR	33,000,000	33,153,722.76	0.15
BPIFRANCE FINANCEMENT (EX OSEO) 180621 F	EUR	15,000,000	15,028,219.66	0.06
CA CONSUMER FINANCE 080421 FIX -0.53	EUR	50,000,000	50,072,243.12	0.21
COVIVIO SA (EX F 150321 FIX -0.36	EUR	15,000,000	15,011,108.22	0.06
CRCAM NORMANDIE SEINE 081021 OIS 0.035	EUR	25,000,000	24,974,902.30	0.11
CRCAM NORMANDIE SEINE 200421 OIS 0.045	EUR	20,000,000	19,968,628.99	0.08
CRCAM NORMANDIE SEINE 280621 FIX -0.5	EUR	25,000,000	25,062,307.68	0.10
CREDIT AGRICOLE SA 110221 FIX -0.29	EUR	200,000,000	200,089,771.41	0.86
CREDIT INDUSTRIEL ET COMMERCIAL 010721 O	EUR	50,000,000	49,970,104.38	0.22
CREDIT INDUSTRIEL ET COMMERCIAL 020721 OIS 0.2	EUR	200,000,000	199,937,925.44	0.86
CREDIT INDUSTRIEL ET COMMERCIAL 020821 F	EUR	36,500,000	36,588,085.82	0.16
CREDIT INDUSTRIEL ET COMMERCIAL 020821 F	EUR	36,500,000	36,590,266.15	0.16
CREDIT INDUSTRIEL ET COMMERCIAL 291021 O	EUR	50,000,000	49,963,151.12	0.22
CREDIT MUTUEL ARKEA 100621 OIS 0.365	EUR	50,000,000	50,019,060.22	0.22
CREDIT MUTUEL ARKEA 120421 OIS 0.335	EUR	40,000,000	40,002,567.84	0.17
DANONE SA 100221 FIX -0.505	EUR	8,000,000	8,004,603.76	0.03
DANONE SA 200421 FIX -0.465	EUR	28,000,000	28,039,839.94	0.12
FRANCE DEF PARTY 180621 FIX -0.51	EUR	17,000,000	17,040,798.51	0.07
JCDECAUX SA 210121 FIX -0.4	EUR	50,000,000	50,011,669.39	0.22
LA BANQUE POSTALE 050121 FIX -0.57	EUR	60,000,000	60,004,750.38	0.26
LA BANQUE POSTALE 291021 FIX -0.605	EUR	70,000,000	70,357,081.73	0.30
LA BANQUE POSTALE 301121 FIX -0.595	EUR	95,000,000	95,527,337.44	0.41
LA BANQUE POSTALE 311221 FIX -0.575	EUR	60,000,000	60,351,842.86	0.26
LEGRAND SA 300721 FIX -0.105	EUR	20,000,000	20,043,908.11	0.08
NATIXIS 060821 OIS 0.1	EUR	50,000,000	49,924,611.46	0.22
NATIXIS 110621 OIS 0.34	EUR	120,000,000	120,042,593.40	0.52
NATIXIS 261121 OIS 0.005	EUR	1,000,000	999,546.68	
NATIXIS 310321 OIS 0.3	EUR	167,000,000	166,932,478.93	0.72
NORD EST 100521 FIX -0.44	EUR	100,000,000	100,177,258.09	0.43
NORD EST 140121 FIX -0.215	EUR	300,000,000	300,034,802.55	1.30
NORD EST 300621 FIX -0.525	EUR	150,000,000	150,382,627.12	0.65
ORANGE SA 060821 FIX -0.41	EUR	80,000,000	80,199,116.58	0.35
REGION ILE DE FRANCE 070921 FIX -0.5	EUR	28,000,000	28,097,560.98	0.12
REGION PROVENCE ALPES CT AZUR 200121 FIX	EUR	14,000,000	14,004,356.91	0.06
SCHNEIDER ELECTRIC SE 100221 FIX -0.395	EUR	50,000,000	50,022,503.18	0.22
SCHNEIDER ELECTRIC SE 260221 FIX -0.395	EUR	12,500,000	12,507,822.60	0.06

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
SG OIS+0.155% 04-10-21	EUR	32,000,000	31,975,331.84	0.14
SG OIS+0.29% 21-06-21	EUR	400,000,000	400,208,328.99	1.72
SG OISEST+0.095% 13-12-21	EUR	100,000,000	99,978,225.36	0.43
SG OISEST+0.135% 02-11-21	EUR	30,000,000	29,979,295.42	0.12
SG OISEST+0.245% 02-08-21	EUR	67,000,000	66,914,919.18	0.28
SOCIETE DE FINANCEMENT LOCAL 060421 FIX -0.505	EUR	6,000,000	6,008,090.90	0.03
SOCIETE DE FINANCEMENT LOCAL 070421 FIX -0.505	EUR	6,000,000	6,008,175.29	0.02
SOCIETE DE FINANCEMENT LOCAL 090421 FIX -0.505	EUR	12,000,000	12,016,688.18	0.06
SOCIETE GENERALE SA 020821 OIS 0.14	EUR	33,000,000	32,954,478.77	0.14
SOCIETE GENERALE SA 020921 OIS 0.2	EUR	50,000,000	49,941,703.01	0.21
SOCIETE GENERALE SA 021221 OISEST 0.115	EUR	60,000,000	59,978,974.13	0.25
SOCIETE GENERALE SA 291021 OISESR 0.115	EUR	100,000,000	99,924,027.61	0.43
SOCI G E3R+0.28% 24-09-21	EUR	125,000,000	125,108,989.86	0.54
UNIF U E3R+0.28% 07-02-22	EUR	40,000,000	39,986,494.25	0.17
UNION NATIONALE IN 101121 FIX -0.5025	EUR	173,000,000	173,761,582.54	0.75
VEOLIA ENVIRONNEMENT SA 060421 FIX -0.4	EUR	30,000,000	30,032,034.17	0.13
VEOLIA ENVIRONNEMENT SA 170621 FIX -0.43	EUR	66,500,000	66,635,269.60	0.29
VIVENDI SA 210121 FIX -0.505	EUR	110,000,000	110,032,413.72	0.47
VIVENDI SA 220121 FIX -0.505	EUR	47,000,000	47,014,509.20	0.20
TOTAL FRANCE			6,553,810,931.75	28.20
GERMANY				
LANDESBANK HESS 041121 FIX -0.5	EUR	21,000,000	21,090,219.27	0.09
TOTAL GERMANY			21,090,219.27	0.09
IRELAND				
INTESA SANPAOLO BANK IRELAND PLC 090221 FIX -0.18	EUR	150,000,000	150,034,306.68	0.65
TOTAL IRELAND			150,034,306.68	0.65
ITALY				
ITAL BUON ORDI DEL ZCP 12-02-21	EUR	13,000,000	13,010,038.69	0.05
ITAL BUON ORDI DEL ZCP 26-02-21	EUR	25,000,000	25,024,208.84	0.11
ITAL BUON ORDI DEL ZCP 29-01-21	EUR	180,000,000	180,090,815.80	0.77
ITAL BUON ORDI DEL ZCP 31-05-21	EUR	50,000,000	50,120,881.82	0.22
ITALY ZCP 31-03-21	EUR	70,000,000	70,112,881.74	0.30
SNAM SPA 040521 FIX -0.445	EUR	48,000,000	48,073,686.28	0.21
SNAM SPA 300421 FIX -0.44	EUR	15,000,000	15,022,032.31	0.07
UNICREDIT SPA 140121 FIX -0.23	EUR	200,000,000	200,027,225.93	0.86
TOTAL ITALY			601,481,771.41	2.59
LUXEMBOURG				
INTESA SANPAOLO 150421 FIX -0.43	EUR	63,000,000	63,079,111.72	0.27
INTESA SANPAOLO 220221 FIX -0.44	EUR	50,000,000	50,032,409.88	0.22
MEDIOBANCA INTERNATIONAL (LUX) 260221 FIX -0.155	EUR	75,000,000	75,036,276.19	0.32
TOTAL LUXEMBOURG			188,147,797.79	0.81
NETHERLANDS				
AMERICA MOVIL BV 090221 FIX -0.305	EUR	2,500,000	2,500,847.51	0.01
AMERICA MOVIL BV 090421 FIX -0.315	EUR	2,500,000	2,502,167.50	0.01

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
ENEL FINANCE INTERNATIONAL NV 190121 FIX -0.27	EUR	39,000,000	39,005,558.29	0.17
ENEL FINANCE INTERNATIONAL NV 290121 FIX -0.3	EUR	3,500,000	3,500,846.04	0.02
ING BANK NV 080121 OIS 0.185	EUR	190,000,000	189,488,798.56	0.81
TELEFONICA EUROPE BV 060421 FIX -0.385	EUR	19,000,000	19,019,526.71	0.08
TELEFONICA EUROPE BV 100221 FIX -0.455	EUR	53,000,000	53,027,478.54	0.23
TELEFONICA EUROPE BV 100221 FIX -0.46	EUR	9,000,000	9,004,717.47	0.03
TELEFONICA EUROPE BV 110121 FIX -0.44	EUR	12,000,000	12,001,613.55	0.06
TELEFONICA EUROPE BV 150321 FIX -0.355	EUR	15,000,000	15,010,953.83	0.07
TELEFONICA EUROPE BV 150321 FIX -0.36	EUR	10,000,000	10,007,405.48	0.04
TOTAL NETHERLANDS			355,069,913.48	1.53
SPAIN				
BANCO SANTANDER S.A 050821 FIX -0.405	EUR	3,000,000	3,007,341.67	0.01
BANCO SANTANDER S.A 050821 FIX -0.41	EUR	3,000,000	3,007,432.54	0.02
BANCO SANTANDER S.A 050821 FIX -0.42	EUR	3,000,000	3,007,614.28	0.01
ENDESA SA 070121 FIX -0.35	EUR	10,000,000	10,000,680.60	0.04
TOTAL SPAIN			19,023,069.09	0.08
SWEDEN				
SKANDINAVISKA ENSKILDA BANKEN AB 100921	EUR	40,000,000	40,133,975.01	0.17
SVENSKA HANDELSBANKEN AB 040221 FIX -0.33	EUR	136,000,000	136,043,647.34	0.59
SVENSKA HANDELSBANKEN AB 041121 FIX -0.4	EUR	60,000,000	60,255,180.69	0.26
SVENSKA HANDELSBANKEN AB 061021 FIX -0.495	EUR	165,000,000	165,667,640.59	0.71
SVENSKA HANDELSBANKEN AB 070121 FIX -0.285	EUR	250,000,000	250,021,088.65	1.07
SVENSKA HANDELSBANKEN AB 080721 FIX -0.33	EUR	195,000,000	195,379,405.51	0.84
SVENSKA HANDELSBANKEN AB 130821 FIX -0.46	EUR	25,000,000	25,072,082.24	0.11
SVENSKA HANDELSBANKEN AB 140121 FIX -0.3	EUR	35,000,000	35,013,887.34	0.15
SVENSKA HANDELSBANKEN AB 220321 FIX -0.28	EUR	20,000,000	20,026,348.42	0.09
TOTAL SWEDEN			927,613,255.79	3.99
UNITED KINGDOM				
NORDEA BANK AB LONDON BRANCH 051121 FIX -0.49	EUR	300,000,000	301,345,003.20	1.30
NORDEA BANK AB LONDON BRANCH 251021 FIX	EUR	200,000,000	200,847,912.94	0.86
UBS AG LONDON 120721 FIX -0.32	EUR	33,500,000	33,586,429.08	0.14
UNICREDIT BANK AG (LONDON BRANCH) 040521	EUR	82,000,000	82,138,631.76	0.36
UNICREDIT BANK AG (LONDON BRANCH) 050521 FIX -0.5	EUR	150,000,000	150,260,869.57	0.65
UNICREDIT SPA 140421 FIX -0.47	EUR	100,000,000	100,135,962.38	0.43
UNICREDIT SPA 180121 FIX -0.31	EUR	50,000,000	50,008,751.53	0.22
UNIC SPAL BRAN ZCP 25-02-21	EUR	140,000,000	140,108,973.65	0.60
TOTAL UNITED KINGDOM			1,058,432,534.11	4.56
TOTAL Credit instruments traded in a regulated market or equivalent			10,565,163,464.00	45.47
Credit instruments traded in a regulated market or equivalent				
GERMANY				
LANDESBANK HESSE 170621 FIX -0.23	EUR	8,500,000	8,522,172.57	0.03
TOTAL GERMANY			8,522,172.57	0.03
IRELAND				

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
INTE BANK IREL ZCP 29-03-21	EUR	20,000,000	20,026,434.89	0.09
INTESA SANPAOLO BANK IRELAND PLC 090221 FIX -0.18	EUR	150,000,000	150,030,006.00	0.65
UNIC BANK IREL ZCP 07-01-21	EUR	280,000,000	280,028,313.97	1.20
TOTAL IRELAND			450,084,754.86	1.94
ITALY				
SNAM ZCP 23-04-21	EUR	41,000,000	41,054,768.20	0.18
SNAM ZCP 30-04-21	EUR	14,000,000	14,020,797.52	0.06
TOTAL ITALY			55,075,565.72	0.24
LUXEMBOURG				
BGL BNP PAR ZCP 18-11-21	EUR	50,000,000	50,213,336.94	0.21
TOTAL LUXEMBOURG			50,213,336.94	0.21
NETHERLANDS				
AMERICA MOVIL BV ZCP 08-06-21	EUR	21,000,000	21,030,187.08	0.09
AMERICA MOVIL BV ZCP 17-05-21	EUR	15,000,000	15,019,433.48	0.07
ENEL FINA INTL NV ZCP 04-01-21	EUR	500,000	500,014.17	
ENEL FINA INTL NV ZCP 08-01-21	EUR	10,500,000	10,500,595.03	0.05
ENEL FINA INTL NV ZCP 15-01-21	EUR	13,500,000	13,501,518.92	0.06
LINDE FINANCE BV ZCP 25-01-21	EUR	37,000,000	37,020,937.58	0.16
REPS INTL FINA BV ZCP 08-02-21	EUR	20,000,000	20,011,056.11	0.09
REPS INTL FINA BV ZCP 08-02-21	EUR	12,000,000	12,006,568.59	0.05
TELE EURO BV ZCP 06-04-21	EUR	1,000,000	1,001,041.08	
TOTAL NETHERLANDS			130,591,352.04	0.57
SPAIN				
SANTANDER CONSUMER FINANCE S.A 150321 FIX -0.01	EUR	75,000,000	75,044,843.05	0.32
TOTAL SPAIN			75,044,843.05	0.32
SWEDEN				
SVEN HAND AB ZCP 08-11-21	EUR	140,000,000	140,633,789.61	0.61
SVEN HAND AB ZCP 15-11-21	EUR	50,000,000	50,224,748.78	0.21
SVEN HAND AB ZCP 20-12-21	EUR	25,000,000	25,130,353.24	0.11
SVEN HAND AB ZCP 28-10-21	EUR	100,000,000	100,411,379.84	0.43
TOTAL SWEDEN			316,400,271.47	1.36
UNITED KINGDOM				
NORD BK LOND BRAN ZCP 18-10-21	EUR	100,000,000	100,446,568.70	0.43
TOTAL UNITED KINGDOM			100,446,568.70	0.43
UNITED STATES OF AMERICA				
INTERNATIONAL DE 150421 FIX -0.58	EUR	257,000,000	257,435,495.05	1.11
TOTAL UNITED STATES OF AMERICA			257,435,495.05	1.11
TOTAL Credit instruments traded in a regulated market or equivalent			1,443,814,360.40	6.21
TOTAL Credit instruments			12,008,977,824.40	51.68
Collective investment undertakings				
General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries				
FRANCE				
AMUNDI 3 M I2	EUR	46,332.748	458,441,816.82	1.97

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
BFT AUREUS - I2.	EUR	41,985.764	415,370,415.25	1.79
BFT SEQUIN ISR I2 C	EUR	48,994.988	484,399,850.25	2.09
CPR CASH I	EUR	21	233,411,159.31	1.00
MONETAIRE BIO	EUR	6,858.596	79,858,199.70	0.34
SG MONETAIRE JOUR I FCP 5DEC	EUR	290	2,936,850.01	0.02
TOTAL FRANCE			1,674,418,291.34	7.21
TOTAL General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries			1,674,418,291.34	7.21
TOTAL Collective investment undertakings			1,674,418,291.34	7.21
Securities purchased under agreement to resell				
FRANCE				
CADES 4.375%06-251021 EMTN	EUR	116,191,000	122,000,550.00	0.52
EMPRUNT ETAT 5,75%01-32 OAT	EUR	40,000,000	69,600,000.00	0.30
FRANCE GOVERNMENT BOND OAT 0.75% 25-05-28	EUR	72,990,000	79,999,999.99	0.35
FRAN GOVE BON 1.5% 25-05-31	EUR	153,200,000	183,290,000.07	0.79
FRTR 2 1/4 05/25/24	EUR	176,000,000	196,240,000.00	0.84
OAT 3.25% 25/10/2021	EUR	79,615,385	82,710,000.41	0.36
OAT 4.25% 25/10/23	EUR	175,903,805	202,500,001.78	0.87
OAT 4%06-25102038	EUR	17,572,255	30,400,001.15	0.13
REPUBLIQUE FRANCAISE 2.5% 25/05/2030	EUR	155,279,504	200,000,001.15	0.86
TOTAL FRANCE			1,166,740,554.55	5.02
ITALY				
BTPS 2.35 09/15/24	EUR	16,935,000	20,000,006.55	0.09
ITALIE 2.10% 15/09/21 INDEXE	EUR	120,000,000	140,244,000.00	0.60
ITALIE 4.75% 01/09/2028	EUR	111,300,000	149,999,010.00	0.64
ITALIE EI 2.60% 09/23	EUR	417,615,000	549,998,955.00	2.36
ITALY BUONI POLIENNALI DEL TESORO 0.05% 15-04-21	EUR	40,000,000	40,080,000.00	0.17
ITALY BUONI POLIENNALI DEL TESORO 0.95% 01-08-30	EUR	9,590,000	10,000,000.31	0.05
ITALY BUONI POLIENNALI DEL TESORO 1.65% 01-12-30	EUR	150,000,000	165,750,000.00	0.71
ITALY CERT DI CRED DEL TESORO ZERO CPONA ZCP 29-06-21	EUR	145,542,000	145,949,997.89	0.63
ITALY CERT DI CREDITO DEL TESOROCCT E6R+0.95% 15-04-25	EUR	48,564,000	49,999,999.99	0.22
ITALY CERT DI CREDITO DEL TESOROCCT E6R+1.1% 15-10-24	EUR	150,000,000	154,050,000.00	0.66
ITALY GOVERNMENT INTL BOND 2.0% 05-09-32	EUR	153,500,000	168,541,403.60	0.73
ITALY GOVERNMENT INTL BOND 2.192% 02-02-32	EUR	116,500,000	131,458,600.00	0.57
TOTAL ITALY			1,726,071,973.34	7.43
SPAIN				
SECRETARA GENERAL DEL TESORO 1.2% 31-10-40	EUR	100,000,000	112,205,520.55	0.48
SPAI GOVE BON 3.45% 30-07-66	EUR	155,000,000	287,794,479.39	1.24
SPAIN GOVERNMENT BOND 0.4% 30-04-22	EUR	203,000,000	206,451,000.00	0.89
SPANISH GOV'T 4.65%2025	EUR	72,000,000	90,504,000.00	0.39
TOTAL SPAIN			696,954,999.94	3.00
TOTAL Securities purchased under agreement to resell			3,589,767,527.83	15.45
Compensations for securities taken in repo			-1,476,424.25	-0.01

OPCVM AMUNDI CASH INSTITUTIONS SRI

3.12. Portfolio listing of financial instruments in EUR

Name of security	Currency	Quantity	Market value	% Net Assets
Hedges				
Other hedges				
Interest rate swaps				
OIS/0.0/FIX/-0.491	EUR	150,399,184	1,984.92	
OISEST/0.0/FIX/-0.57	EUR	17,043,944	121.00	
OISEST/0.0/FIX/-0.59	EUR	25,134,055	241.77	
TOTAL Interest rate swaps			2,347.69	
TOTAL Other hedges			2,347.69	
TOTAL Hedges			2,347.69	
Receivables			6,250,322.02	0.03
Payables			-12,382,932.20	-0.05
Financial accounts			3,978,754,216.58	17.12
Net assets			23,235,624,902.51	100.00

Units AMUNDI CASH INSTITUTIONS SRI P	EUR	6,063,799.057	98.5561	
Units AMUNDI CASH INSTITUTIONS SRI I	EUR	28,060.187	217,279.5348	
Units AMUNDI CASH INSTITUTIONS SRI Part LCL-PM C	EUR	999,235.793	99.3819	
Units AMUNDI CASH INSTITUTIONS SRI DP	EUR	1,200.985	79,569.8449	
Units AMUNDI CASH INSTITUTIONS SRI Part LCL-P-C	EUR	800,962.079	98.6620	
Units AMUNDI CASH INSTITUTIONS SRI Part I2-C	EUR	1,332,923.397	9,886.1730	
Units AMUNDI CASH INSTITUTIONS SRI E	EUR	29,272.607	9,877.7211	
Units AMUNDI CASH INSTITUTIONS SRI Part LCL-PE-C	EUR	23,796.182	4,938.2876	
Units AMUNDI CASH INSTITUTIONS SRI S	EUR	2,689,828.472	997.4734	

Amundi Asset Management, French "société par actions simplifiée"-SAS. 1 086 262 605 € capital amount.
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