

SEMI-ANNUAL  
REPORT  
NOVEMBER 2022

# AMUNDI RESPONSIBLE INVESTING - EUROPEAN CREDIT SRI

UCITS (SICAV)

Fund manager

**Amundi Asset Management**

Delegated fund accountant

**CACEIS Fund Administration France**

Custodian

**CACEIS BANK**

Auditors

**DELOITTE & ASSOCIES**

# UCITS AMUNDI RESPONSIBLE INVESTING - EUROPEAN CREDIT SRI (SICAV)

## Statement of Net Assets in EUR

Elements of Statement of Net Assets	Semi-Annual Report Amounts*
a) Eligible financial securities mentioned in paragraph 1 of section I of Article L. 214-20 of the French Monetary and Financial Code	1,294,283,112.38
b) Cash at banks and liquidities	10,682,569.93
c) Other Assets held by the UCITS	304,153,122.73
d) Total of Assets held by the UCITS (lines a+b+c)	1,609,118,805.04
e) Liabilities	-185,801,085.91
f) Net Asset Value (lines d+e= net asset of the UCITS)	1,423,317,719.13

\* Amounts are signed

## Number of shares outstanding and net asset values per share

Share	Share type	Net Assets per share	Number of shares outstanding	Net asset value per share
ARI - EUROPEAN CREDIT SRI I2-C in EUR	C	414,316,513.33	4,630.058	89,484.08
ARI - EUROPEAN CREDIT SRI I-C in EUR	C	19,211,804.81	13,135.291	1,462.60
ARI - EUROPEAN CREDIT SRI I-D in EUR	D	2,444,355.06	2,751.347	888.42
ARI - EUROPEAN CREDIT SRI M in EUR	C	18,558,090.09	209,923.721	88.40
ARI - EUROPEAN CREDIT SRI O-C in EUR	C	210,428,088.22	2,268,043.398	92.77
ARI - EUROPEAN CREDIT SRI OPTIMUM-C in EUR	C	117,277.74	1,348.000	87.00
ARI - EUROPEAN CREDIT SRI P-C in EUR	C	73,714,999.03	647,772.875	113.79
ARI - EUROPEAN CREDIT SRI PM-C in EUR	C	98,186,214.16	1,077,077.082	91.15
ARI - EUROPEAN CREDIT SRI R-C in EUR	C	8,710,155.44	93,520.080	93.13
ARI - EUROPEAN CREDIT SRI S-C in EUR	C	577,630,221.25	644,942.043	895.63

# UCITS AMUNDI RESPONSIBLE INVESTING - EUROPEAN CREDIT SRI (SICAV)

## Items of securities portfolio

Items of securities portfolio	Percentage Net Assets *	Total Percentage of Assets **
A) Eligible financial securities and money market instruments admitted for trading on a regulated market pursuant to Article L. 422-1 of the French Monetary and Financial Code. and B) Eligible financial securities and money market instruments admitted for trading on another regulated market that is operating regularly, recognised, open to the public and whose registered offices are located in a European Union member state or in another state party to the agreement on the European Economic Area.	73.07	64.64
C) Eligible financial securities and money market instruments officially listed on a stock exchange in a non-member state or traded on another regulated market in a non-member state that is operating regularly, recognised and open to the public, provided that this exchange or market does not appear on a list drawn up by the AMF or that the choice of this exchange or market is established by law, regulations, or the articles of association of the undertaking for collective investment in transferable securities.	17.86	15.80
D) Recently issued financial securities mentioned in paragraph 4 of section I of Article R. 214-11 of the French Monetary and Financial Code.		
E) Other assets.	8.98	7.94

\* Please see point f) in the statement of assets

\*\* Please see point d) in the statement of assets

# UCITS AMUNDI RESPONSIBLE INVESTING - EUROPEAN CREDIT SRI (SICAV)

## Breakdown of assets in A), B), C), D) of the securities portfolio, by currency

Securities	Currency	In amount (EUR)	Percentage of Net Assets *	Percentage of Total Assets **
Euro	EUR	1,185,328,449.53	83.28	73.66
United States dollar	USD	104,971,051.53	7.38	6.52
Pound sterling	GBP	3,983,611.32	0.28	0.25
TOTAL		1,294,283,112.38	90.93	80.43

\* Please see point f) in the statement of assets

\*\* Please see point d) in the statement of assets

# UCITS AMUNDI RESPONSIBLE INVESTING - EUROPEAN CREDIT SRI (SICAV)

## Breakdown of assets in A), B), C), D) of the securities portfolio, by country of residence of issuer

Country	Percentage of Net Assets *	Percentage of Total Assets **
FRANCE	25.05	22.16
NETHERLANDS	17.16	15.18
UNITED STATES OF AMERICA	7.27	6.43
UNITED KINGDOM	7.04	6.23
SPAIN	4.95	4.38
FINLAND	4.19	3.70
GERMANY	3.99	3.53
ITALY	3.76	3.32
IRELAND	3.21	2.84
SWEDEN	2.81	2.49
DENMARK	1.82	1.61
SWITZERLAND	1.73	1.53
AUSTRIA	1.49	1.32
NORWAY	1.49	1.32
BELGIUM	1.36	1.20
LUXEMBOURG	1.34	1.18
JAPAN	0.96	0.85
CANADA	0.59	0.52
PORTUGAL	0.46	0.40
JERSEY	0.28	0.25
TOTAL	90.93	80.43

\* Please see point f) in the statement of assets

\*\* Please see point d) in the statement of assets

# UCITS AMUNDI RESPONSIBLE INVESTING - EUROPEAN CREDIT SRI (SICAV)

## Breakdown of other assets in E) of the securities portfolio, by nature

Type of assets	Percentage of Net Assets *	Percentage of Total Assets **
<b>Collective investment undertakings</b>		
General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries	8.98	7.94
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 non listed securitisation entities		
Other non-European entities		
<b>Other Assets</b>		
Other		
<b>TOTAL</b>	<b>8.98</b>	<b>7.94</b>

\* Please see point f) in the statement of assets

\*\* Please see point d) in the statement of assets

# UCITS AMUNDI RESPONSIBLE INVESTING - EUROPEAN CREDIT SRI (SICAV)

## Movements in securities portfolio during the period in EUR

Items of securities portfolio	Movements (in amount)	
	Acquisitions	Cessions
A) Eligible financial securities and money market instruments admitted for trading on a regulated market pursuant to Article L. 422-1 of the French Monetary and Financial Code. and B) Eligible financial securities and money market instruments admitted for trading on another regulated market that is operating regularly, recognised, open to the public and whose registered offices are located in a European Union member state or in another state party to the agreement on the European Economic Area	856,425,757.73	642,304,441.45
C) Eligible financial securities and money market instruments officially listed on a stock exchange in a non-member state or traded on another regulated market in a non-member state that is operating regularly, recognised and open to the public, provided that this exchange or market does not appear on a list drawn up by the AMF or that the choice of this exchange or market is established by law, regulations, or the articles of association of the undertaking for collective investment in transferable securities.	162,649,807.74	164,730,827.37
D) Recently issued financial securities mentioned in paragraph 4 of section I of Article R. 214-11 of the French Monetary and Financial Code.		
E) Other assets.	120,010,937.04	116,083,096.44

## Distribution during the financial period

	Share	Net unit amount EUR	Tax credit (1) EUR	Unit gross amount (2) EUR
<b>Dividends paid</b>				
21/10/2022	ARI - EUROPEAN CREDIT SRI I-D	6.38		6.38
<b>Dividends to be paid</b>				
	ARI - EUROPEAN CREDIT SRI I-D			

(1) The tax credit per share will be determined on the distribution date in accordance with the current tax provisions.

(2) The gross unit amount will not be determined until the date of distribution in accordance with the current tax provisions.

# UCITS AMUNDI RESPONSIBLE INVESTING - EUROPEAN CREDIT SRI (SICAV)

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

Over the course of the reporting period, the UCI was not involved in any transactions governed by the Securities Financing Transactions Regulation (SFTR)



# UCITS AMUNDI RESPONSIBLE INVESTING - EUROPEAN CREDIT SRI (SICAV)

## securities portfolio on 30/11/2022 in EUR

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
<b>Bonds and similar securities</b>				
<b>Listed bonds and similar securities</b>				
<b>AUSTRIA</b>				
ERSTE GR BK 4.0% 07-06-33 EMTN	EUR	7,000,000	6,643,791.08	0.47
OMV AG 2.5% PERP	EUR	10,000,000	9,029,157.14	0.63
RAIFFEISEN BANK INTL AG 4.125% 08-09-25	EUR	300,000	299,348.32	0.02
RAIFFEISEN BANK INTL AG 5.75% 27-01-28	EUR	5,000,000	5,249,216.92	0.37
<b>TOTAL AUSTRIA</b>			<b>21,221,513.46</b>	<b>1.49</b>
<b>BELGIUM</b>				
BELFIUS BANK 3.125% 11-05-26	EUR	5,000,000	4,940,242.78	0.35
CRELAN 5.375% 31-10-25 EMTN	EUR	5,000,000	5,030,490.69	0.36
EUROCLEAR BANK SANV 3.625% 13-10-27	EUR	2,900,000	2,951,424.84	0.20
KBC GROUPE 4.375% 23-11-27	EUR	4,900,000	4,960,860.75	0.35
VGP 1.625% 17-01-27	EUR	1,900,000	1,495,562.07	0.10
<b>TOTAL BELGIUM</b>			<b>19,378,581.13</b>	<b>1.36</b>
<b>CANADA</b>				
DAIMLER CANADA FINANCE 3.0% 23-02-27	EUR	8,350,000	8,337,787.98	0.58
<b>TOTAL CANADA</b>			<b>8,337,787.98</b>	<b>0.58</b>
<b>DENMARK</b>				
ISS GLOBAL AS 0.875% 18-06-26	EUR	2,900,000	2,602,215.24	0.18
ORSTED 1.75% 09-12-19	EUR	20,000,000	17,330,922.66	1.22
ORSTED 2.25% 14-06-28 EMTN	EUR	4,000,000	3,841,000.07	0.27
ORSTED 5.25% 08-12-22	EUR	2,100,000	2,100,000.00	0.15
<b>TOTAL DENMARK</b>			<b>25,874,137.97</b>	<b>1.82</b>
<b>FINLAND</b>				
FINLAND GOVERNMENT BOND 1.375% 15-04-27	EUR	54,000,000	52,151,620.68	3.66
OP CORPORATE BANK 2.875% 15-12-25	EUR	7,500,000	7,450,058.04	0.53
<b>TOTAL FINLAND</b>			<b>59,601,678.72</b>	<b>4.19</b>
<b>FRANCE</b>				
A 3.375% 06-07-47 EMTN	EUR	5,000,000	4,770,018.93	0.34
AGENCE FRANCAISE DE DEVELOPPEMEN 0.0% 28-10-27	EUR	10,000,000	8,807,400.00	0.62
ALD 4.75% 13-10-25 EMTN	EUR	6,800,000	6,925,221.70	0.48
AUCHAN 2.875% 29-01-26 EMTN	EUR	3,000,000	2,940,880.45	0.21
AXA 3.75% 12-10-30 EMTN	EUR	3,000,000	3,125,530.19	0.21
AXASA 3 7/8 05/20/49	EUR	5,000,000	4,866,035.06	0.34
BFCM BANQUE FEDERATIVE CREDIT MUTUEL 0.01% 07-03-25	EUR	7,500,000	6,968,077.68	0.49
BFCM BANQUE FEDERATIVE CREDIT MUTUEL 3.125% 14-09-27	EUR	4,500,000	4,492,206.12	0.32
BFCM BANQUE FEDERATIVE CREDIT MUTUEL 3.75% 01-02-33	EUR	8,700,000	8,653,597.59	0.61
BFCM BANQUE FEDERATIVE CREDIT MUTUEL 3.875% 16-06-32	EUR	4,000,000	3,901,869.45	0.28
BNP 4.032 12/31/49	EUR	12,600,000	12,155,810.17	0.86
BNP PAR 0.25% 13-04-27 EMTN	EUR	7,000,000	6,161,835.20	0.43
BNP PAR 2.5% 31-03-32 EMTN	EUR	11,400,000	10,424,675.72	0.74
BNP PAR 6.875% PERP	EUR	5,400,000	5,530,992.71	0.39
BNP PAR 9.25% PERP	USD	7,800,000	7,917,463.14	0.55
BPCE 0.5% 15-09-27 EMTN	EUR	10,000,000	8,747,473.76	0.62

# UCITS AMUNDI RESPONSIBLE INVESTING - EUROPEAN CREDIT SRI (SICAV)

## securities portfolio on 30/11/2022 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
BQ POSTALE 5.5% 05-03-34	EUR	5,200,000	5,222,881.14	0.37
CA 1.625% 05-06-30 EMTN	EUR	10,000,000	9,347,431.48	0.66
CA 1.875% 22-04-27	EUR	8,000,000	7,568,797.04	0.53
CA 3.875% 28-11-34 EMTN	EUR	7,400,000	7,475,526.91	0.52
CA 4.0% 10-01-33 EMTN	USD	3,000,000	2,583,504.74	0.18
CA 4.0% 12-10-26 EMTN	EUR	11,200,000	11,315,408.64	0.79
CA 4.0% PERP	EUR	15,300,000	13,950,600.70	0.98
CA ASSURANCES 4.25% PERP	EUR	14,000,000	14,224,461.61	1.00
CREDIT MUTUEL ARKEA 3.375% 19-09-27	EUR	5,000,000	4,986,812.92	0.35
CREDIT MUTUEL ARKEA 4.25% 01-12-32	EUR	3,900,000	3,957,997.84	0.28
DANONE 1.0% PERP	EUR	15,000,000	12,770,820.66	0.89
EDF 4.375% 12-10-29 EMTN	EUR	9,500,000	9,666,877.93	0.68
EDF 5% 31/12/2099	EUR	2,400,000	2,358,595.07	0.17
EDF SA TF/TV 29/12/2049	EUR	5,000,000	5,076,026.87	0.36
FAURECIA 7.25% 15-06-26	EUR	3,900,000	4,007,112.15	0.28
ICADE 1.75% 10-06-26	EUR	5,000,000	4,537,215.25	0.32
JCDECAUX 2.625% 24-04-28	EUR	3,000,000	2,751,528.20	0.19
LAMON 5.05 12/17/49	EUR	8,000,000	8,309,644.04	0.59
ORAN 5.0% PERP EMTN	EUR	10,000,000	10,206,714.28	0.72
ORANGE 1.75% PERP EMTN	EUR	10,000,000	9,020,473.33	0.63
RCI BANQUE 0.5% 14-07-25 EMTN	EUR	3,550,000	3,260,693.14	0.23
RCI BANQUE 4.875% 21-09-28	EUR	4,040,000	4,083,871.79	0.29
SG 0.625% 02-12-27	EUR	5,600,000	4,892,532.14	0.34
SG 1.5% 30-05-25 EMTN	EUR	3,900,000	3,818,547.81	0.27
SG 4.25% 16-11-32 EMTN	EUR	7,000,000	7,263,405.01	0.51
SG 5.25% 06-09-32 EMTN	EUR	10,000,000	10,402,408.73	0.73
SG 9.375% PERP	USD	13,600,000	13,472,900.77	0.94
SOCGEN 2 5/8 02/27/25	EUR	7,900,000	7,915,546.13	0.55
SUEZ 1.875% 24-05-27 EMTN	EUR	3,000,000	2,802,241.84	0.20
SUEZ SACA 5.0% 03-11-32 EMTN	EUR	6,300,000	6,740,232.03	0.47
TOTALENERGIES SE 1.625% PERP	EUR	15,000,000	12,611,268.44	0.88
UNIBAIL RODAMCO SE 2.875% PERP	EUR	10,000,000	7,903,331.00	0.56
VALEO 5.375% 28-05-27 EMTN	EUR	4,400,000	4,399,303.26	0.31
WEND INVE 2.5% 09-02-27	EUR	9,000,000	8,661,523.29	0.61
WORLDLINE 0.875% 30-06-27 EMTN	EUR	3,000,000	2,648,992.31	0.18
<b>TOTAL FRANCE</b>			<b>356,604,316.36</b>	<b>25.05</b>
<b>GERMANY</b>				
ALLIANZ SE 3.5% PERP	USD	13,000,000	10,952,520.10	0.77
AMPRION 3.45% 22-09-27	EUR	2,500,000	2,526,565.52	0.17
BAYER LAND BK 1.0% 23-09-31	EUR	2,000,000	1,622,345.13	0.12
BERTELSMANN 3.5% 29-05-29	EUR	4,800,000	4,812,027.89	0.34
CMZB FRANCFORT 1.375% 29-12-31	EUR	2,700,000	2,229,102.81	0.15
CMZB FRANCFORT 4.0% 05-12-30	EUR	2,300,000	2,260,693.54	0.15
CMZB FRANCFORT 4.625% 21-03-28	EUR	8,500,000	8,440,214.85	0.59

# UCITS AMUNDI RESPONSIBLE INVESTING - EUROPEAN CREDIT SRI (SICAV)

## securities portfolio on 30/11/2022 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
CONTINENTAL 3.625% 30-11-27	EUR	6,500,000	6,490,089.32	0.46
EVONIK INDUSTRIES 2.25% 25-09-27	EUR	7,000,000	6,741,757.14	0.48
VONOVIA SE 0.375% 16-06-27	EUR	4,800,000	4,022,488.77	0.29
VONOVIA SE 1.375% 28-01-26	EUR	4,000,000	3,704,314.50	0.26
VONOVIA SE 5.0% 23-11-30 EMTN	EUR	2,900,000	2,966,131.64	0.21
<b>TOTAL GERMANY</b>			<b>56,768,251.21</b>	<b>3.99</b>
<b>IRELAND</b>				
AIB GROUP 3.625% 04-07-26	EUR	4,600,000	4,546,878.63	0.32
AIB GROUP 5.75% 16-02-29	EUR	3,200,000	3,318,354.27	0.23
BK IRELAND 6.75% 01-03-33 EMTN	EUR	5,000,000	5,049,502.35	0.35
BK IRELAND GROUP 0.375% 10-05-27	EUR	10,000,000	8,616,116.10	0.61
DXC CAPITAL FUNDING 0.45% 15-09-27	EUR	3,000,000	2,541,830.87	0.18
JOHNSON NTROLS INTL PLC TY 0.375% 15-09-27	EUR	10,000,000	8,683,375.42	0.61
SMURFIT KAPPA ACQUISITIONS 2.875% 15-01-26	EUR	13,000,000	12,891,940.62	0.90
<b>TOTAL IRELAND</b>			<b>45,647,998.26</b>	<b>3.20</b>
<b>ITALY</b>				
ASTM 1.0% 25-11-26 EMTN	EUR	2,500,000	2,180,533.27	0.16
AUTOSTRADA PER L ITALIA 1.625% 25-01-28	EUR	8,000,000	6,915,427.11	0.49
ENEL 1.375% PERP	EUR	8,000,000	6,444,486.66	0.45
ENI 2.0% PERP	EUR	8,250,000	7,038,149.31	0.49
FINEBANK BANCA FINE 0.5% 21-10-27	EUR	5,000,000	4,322,133.13	0.30
INTE 5.25% 13-01-30 EMTN	EUR	5,630,000	5,968,525.59	0.42
INTE 5.875% PERP	EUR	5,000,000	4,252,470.82	0.30
UNICREDIT 0.925% 18-01-28 EMTN	EUR	6,000,000	5,254,234.32	0.37
UNICREDIT 2.569% 22-09-26	USD	5,000,000	4,280,783.45	0.30
UNICREDIT 5.85% 15-11-27 EMTN	EUR	6,600,000	6,806,495.52	0.48
<b>TOTAL ITALY</b>			<b>53,463,239.18</b>	<b>3.76</b>
<b>JAPAN</b>				
NISSAN MOTOR 2.652% 17-03-26	EUR	14,250,000	13,607,458.29	0.95
<b>TOTAL JAPAN</b>			<b>13,607,458.29</b>	<b>0.95</b>
<b>JERSEY</b>				
BAA FUNDING LTD	GBP	3,250,000	3,983,611.32	0.28
<b>TOTAL JERSEY</b>			<b>3,983,611.32</b>	<b>0.28</b>
<b>LUXEMBOURG</b>				
AKFAST 1 01/17/28	EUR	8,000,000	6,676,869.37	0.47
AROWNTOWN 0.375% 15-04-27	EUR	1,300,000	964,629.72	0.06
AXA LOGISTICS EUROPE MASTER SCA 0.375% 15-11-26	EUR	5,000,000	4,351,599.55	0.30
CNH INDUSTRIAL FINANCE EUROPE 1.875% 19-01-26	EUR	2,000,000	1,931,015.11	0.14
CPI PROPERTY GROUP 1.625% 23-04-27	EUR	1,400,000	1,035,440.44	0.07
MEDTRONIC GLOBAL HOLDINGS SCA 3.125% 15-10-31	EUR	2,500,000	2,477,630.70	0.18
SEGRO CAPITAL SARL 1.25% 23-03-26	EUR	1,750,000	1,626,258.63	0.12
<b>TOTAL LUXEMBOURG</b>			<b>19,063,443.52</b>	<b>1.34</b>
<b>NETHERLANDS</b>				
ABN AMRO BK 4.25% 21-02-30	EUR	5,000,000	5,061,878.58	0.35

# UCITS AMUNDI RESPONSIBLE INVESTING - EUROPEAN CREDIT SRI (SICAV)

## securities portfolio on 30/11/2022 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
ABN AMRO BK 4.375% PERP	EUR	13,500,000	12,774,713.56	0.90
ABN AMRO BK 5.125% 22-02-33	EUR	8,800,000	8,905,874.72	0.63
ACHMEA BV 3.625% 29-11-25	EUR	4,400,000	4,413,223.61	0.31
AEGON 4 04/25/44	EUR	8,000,000	8,108,445.04	0.57
AKZO NOBEL NV 1.5% 28-03-28	EUR	3,000,000	2,731,497.97	0.19
ALLIANDER 2.625% 09-09-27 EMTN	EUR	2,400,000	2,373,087.74	0.17
ARGENTUM NETHERLANDS BV FOR SWISS RE 5.75% 15-08-50	USD	10,000,000	9,341,426.53	0.66
ASR NEDE NV 5.125% 29-09-45	EUR	5,000,000	5,023,809.15	0.36
ASR NEDERLAND NV 7.0% 07-12-43	EUR	2,700,000	2,823,722.95	0.20
COOPERATIEVE RABOBANK UA 0.375% 01-12-27	EUR	7,500,000	6,567,488.45	0.46
COOPERATIEVE RABOBANK UA 3.25% PERP	EUR	9,800,000	8,632,082.93	0.61
COOPERATIEVE RABOBANK UA 3.875% 30-11-32	EUR	9,000,000	8,777,530.98	0.62
CTP NV 0.5% 21-06-25 EMTN	EUR	3,100,000	2,621,092.81	0.18
CTP NV 0.625% 27-09-26 EMTN	EUR	10,000,000	7,810,393.90	0.55
DEUTSCHE BAHN FINANCE 1.875% 24-05-30	EUR	8,500,000	7,955,149.18	0.56
EASYJET FINCO BV 1.875% 03-03-28	EUR	8,300,000	7,126,174.18	0.50
EDP FIN 6.3% 11-10-27	USD	3,000,000	3,008,532.48	0.21
ENBW INTL FINANCE 3.625% 22-11-26	EUR	3,350,000	3,390,422.17	0.24
ENEL FINANCE INTL NV 0.0% 28-05-26	EUR	4,000,000	3,579,720.48	0.25
GSK CAPITAL BV 3.125% 28-11-32	EUR	3,500,000	3,474,427.65	0.25
HEIMSTADEN BOSTAD TREASURY BV 0.25% 13-10-24	EUR	5,000,000	4,449,078.94	0.31
HEIMSTADEN BOSTAD TREASURY BV 0.625% 24-07-25	EUR	2,000,000	1,713,871.83	0.12
IBERDROLA INTL BV 1.874% PERP	EUR	10,000,000	9,037,285.63	0.63
ING GROEP NV 2.125% 26-05-31	EUR	7,000,000	6,491,566.66	0.45
ING GROEP NV 4.125% 24-08-33	EUR	4,000,000	3,904,689.61	0.28
KPN 6.0% PERP	EUR	4,000,000	4,088,251.28	0.28
LEASEPLAN CORPORATION NV 2.125% 06-05-25	EUR	10,200,000	9,831,417.18	0.69
NE PROPERTY BV 1.875% 09-10-26	EUR	12,600,000	10,683,313.11	0.75
NE PROPERTY BV 2.0% 20-01-30	EUR	1,500,000	1,080,785.17	0.08
REPSOL INTL FINANCE BV 3.75% PERP	EUR	4,000,000	3,841,549.65	0.27
SIEGR 2 1/4 03/10/25	EUR	3,500,000	3,483,878.19	0.25
SIEMENS FINANCIERINGSMAATNV 2.5% 08-09-27	EUR	3,400,000	3,367,642.00	0.23
STELLANTIS NV 0.625% 30-03-27	EUR	7,500,000	6,602,444.44	0.46
SWIS REIN CO VIA 2.6% PERP	EUR	12,000,000	11,236,641.47	0.79
TENNET HOLDING BV 1.625% 17-11-26	EUR	4,000,000	3,788,369.39	0.26
TENNET HOLDING BV 3.875% 28-10-28	EUR	6,400,000	6,596,888.29	0.46
TENNET HOLDING BV 4.75% 28-10-42	EUR	4,300,000	4,915,425.76	0.34
UNIVERSAL MUSIC GROUP NV 3.0% 30-06-27	EUR	4,000,000	3,982,588.01	0.28
UPJOHN FINANCE BV 1.362% 23-06-27	EUR	5,000,000	4,409,998.40	0.31
VOLKSWAGEN INTERNATIONAL FINANCE NV 3.875% PERP	EUR	5,000,000	4,579,865.05	0.32
VOLKSWAGEN INTL FINANCE NV 1.875% 30-03-27	EUR	5,000,000	4,684,247.38	0.33
VOLKSWAGEN INTL FINANCE NV 3.748% PERP	EUR	2,400,000	2,156,293.08	0.15
VOLKSWAGEN INTL FINANCE NV 4.125% 15-11-25	EUR	4,700,000	4,766,368.96	0.34
<b>TOTAL NETHERLANDS</b>			<b>244,193,154.54</b>	<b>17.15</b>

# UCITS AMUNDI RESPONSIBLE INVESTING - EUROPEAN CREDIT SRI (SICAV)

## securities portfolio on 30/11/2022 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
<b>NORWAY</b>				
DNB BANK A 3.125% 21-09-27	EUR	8,700,000	8,656,161.23	0.62
DNB BANK A 4.625% 28-02-33	EUR	10,600,000	10,695,826.06	0.75
NORSK HYDRO AS 1.125% 11-04-25	EUR	2,000,000	1,896,886.99	0.13
<b>TOTAL NORWAY</b>			<b>21,248,874.28</b>	<b>1.50</b>
<b>PORTUGAL</b>				
CAIXA GEN 5.75% 31-10-28 EMTN	EUR	6,300,000	6,478,784.72	0.45
<b>TOTAL PORTUGAL</b>			<b>6,478,784.72</b>	<b>0.45</b>
<b>SPAIN</b>				
BANCO DE BADELL 5.125% 10-11-28	EUR	3,800,000	3,885,207.13	0.27
BANCO NTANDER 0.5% 24-03-27	EUR	8,000,000	7,172,436.05	0.50
BANCO NTANDER 3.625% 27-09-26	EUR	12,900,000	12,966,530.52	0.91
BANCO NTANDER 4.75% PERP	EUR	4,600,000	4,095,305.36	0.29
BBVA 1.75% 26-11-25 EMTN	EUR	6,100,000	5,829,958.13	0.41
BBVA 2.575% 22-02-29 EMTN	EUR	9,000,000	8,950,923.56	0.63
BBVA 3.375% 20-09-27 EMTN	EUR	5,000,000	4,972,601.09	0.35
BBVA 6.0% PERP	EUR	5,000,000	4,976,173.75	0.35
CAIXABANK 6.25% 23-02-33 EMTN	EUR	7,000,000	7,132,361.67	0.50
NT CONS FIN 0.5% 14-01-27 EMTN	EUR	11,800,000	10,489,061.20	0.74
<b>TOTAL SPAIN</b>			<b>70,470,558.46</b>	<b>4.95</b>
<b>SWEDEN</b>				
CASTELLUM AB 0.75% 04-09-26	EUR	2,500,000	1,973,095.38	0.14
HEIMSTADEN BOSTAD AB 3.625% PERP	EUR	5,200,000	3,423,112.51	0.24
SKANDINAVISKA ENSKILDA BANKEN AB 1.75% 11-11-26	EUR	10,100,000	9,592,876.56	0.67
SKANDINAVISKA ENSKILDA BANKEN AB 6.875% PERP	USD	7,400,000	7,129,373.47	0.50
SWEDBANK AB 3.625% 23-08-32	EUR	7,450,000	7,089,825.96	0.50
TELIA COMPANY AB 2.75% 30-06-83	EUR	2,000,000	1,791,198.99	0.13
TELIA COMPANY AB 4.625% 21-12-82	EUR	4,000,000	3,975,448.61	0.28
VLVY 1 5/8 09/18/25	EUR	4,000,000	3,838,318.00	0.27
VOLVO TREASURY AB 2.0% 19-08-27	EUR	1,300,000	1,233,007.50	0.08
<b>TOTAL SWEDEN</b>			<b>40,046,256.98</b>	<b>2.81</b>
<b>SWITZERLAND</b>				
UBS GROUP AG 0.25% 03-11-26	EUR	7,200,000	6,443,292.47	0.46
UBS GROUP AG 1.0% 21-03-25	EUR	10,000,000	9,709,196.74	0.68
UBS GROUP AG 1.364% 30-01-27	USD	10,000,000	8,484,713.03	0.60
<b>TOTAL SWITZERLAND</b>			<b>24,637,202.24</b>	<b>1.74</b>
<b>UNITED KINGDOM</b>				
ANGLO AMER CAP 1.625% 18-09-25	EUR	2,100,000	2,003,355.02	0.14
BARCLAYS 1.125% 22-03-31 EMTN	EUR	8,000,000	6,926,583.80	0.49
BP CAP MK 3.25% PERP	EUR	3,000,000	2,813,578.19	0.21
GSK CONSUMER HEALTHCARE CAPITAL NL BV 1.25% 29-03-26	EUR	2,000,000	1,885,714.28	0.13
HSBC 0.309% 13-11-26	EUR	7,000,000	6,256,684.12	0.44
HSBC 3.019% 15-06-27	EUR	12,700,000	12,322,091.83	0.87
HSBC 6.364% 16-11-32	EUR	9,300,000	9,627,771.68	0.68

# UCITS AMUNDI RESPONSIBLE INVESTING - EUROPEAN CREDIT SRI (SICAV)

## securities portfolio on 30/11/2022 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
HSBC HOLDINGS PLC 6.0% PERP CV	USD	10,000,000	8,561,137.41	0.60
ITV 1.375% 26-09-26	EUR	8,300,000	7,610,483.89	0.53
LLOYDS BANKING GROUP 3.5% 01-04-26	EUR	10,000,000	10,107,246.30	0.71
NWIDE 3 1/4 09/05/29	EUR	1,300,000	1,259,399.02	0.09
RENTOKIL INITIAL FINANCE BV 3.875% 27-06-27	EUR	3,900,000	3,977,855.75	0.28
SANTANDER UK GROUP 3.53% 25-08-28	EUR	3,000,000	2,869,980.71	0.20
STANDARD CHARTERED 1.2% 23-09-31	EUR	11,650,000	9,781,010.61	0.68
STANDARD CHARTERED 1.625% 03-10-27	EUR	10,000,000	9,064,293.22	0.64
STANDARD CHARTERED 7.767% 16-11-28	USD	5,000,000	5,141,304.91	0.36
<b>TOTAL UNITED KINGDOM</b>			<b>100,208,490.74</b>	<b>7.05</b>
<b>UNITED STATES OF AMERICA</b>				
AMERICAN TOWER 0.4% 15-02-27	EUR	6,500,000	5,673,004.70	0.40
BK AMERICA 0.583% 24-08-28	EUR	5,000,000	4,284,642.63	0.30
BOOKING 4.5% 15-11-31	EUR	4,600,000	4,850,921.65	0.34
CELANESE US HOLDINGS LLC 4.777% 19-07-26	EUR	2,500,000	2,466,481.97	0.18
CITIGROUP 1.5% 24-07-26 EMTN	EUR	3,000,000	2,843,241.42	0.20
CITIGROUP 3.713% 22-09-28	EUR	5,000,000	5,008,021.53	0.35
DOW CHEMICAL COMPANY 0.5% 15-03-27	EUR	12,300,000	10,947,091.44	0.77
ENEL FINANCE AMERICA LLC 7.1% 14-10-27	USD	8,000,000	8,120,659.43	0.57
INTL FLAVORS FRAGRANCES 1.8% 25-09-26	EUR	10,000,000	9,249,633.15	0.65
JP MORGAN CHASE AND CO 1.638% 18-05-28	EUR	17,000,000	15,614,451.31	1.10
MAN 1 3/4 06/22/26	EUR	10,000,000	9,569,653.68	0.67
THERMO FISHER SCIENTIFIC 3.65% 21-11-34	EUR	3,500,000	3,588,005.54	0.25
VERIZON COMMUNICATION 4.25% 31-10-30	EUR	5,000,000	5,255,232.50	0.37
WEA FINNANCE LLC 2.875% 15-01-27	USD	10,000,500	8,453,496.42	0.59
WEA FINNANCE LLC 2.875% 15-01-27	USD	8,900,000	7,523,235.65	0.53
<b>TOTAL UNITED STATES OF AMERICA</b>			<b>103,447,773.02</b>	<b>7.27</b>
<b>TOTAL Listed bonds and similar securities</b>			<b>1,294,283,112.38</b>	<b>90.93</b>
<b>TOTAL Bonds and similar securities</b>			<b>1,294,283,112.38</b>	<b>90.93</b>
<b>Collective investment undertakings</b>				
<b>General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries</b>				
<b>FRANCE</b>				
AMUNDI EURO LIQUIDITY-RATED SRI Part Z	EUR	5.849	5,835,952.56	0.41
AMUNDI EURO LIQUIDITY SHORT TERM SRI Z	EUR	217.171	21,647,298.68	1.52
AMUNDI EURO LIQUIDITY SRI Z	EUR	59.121	58,992,948.69	4.15
AMUNDI FRN CREDIT EURO VALUE FACTOR-I(C)	EUR	12,000	11,897,542.80	0.83
AMUNDI RESPONSIBLE INVESTING - JUST TRANSITION FOR	EUR	2,000	1,936,010.20	0.14
<b>TOTAL FRANCE</b>			<b>100,309,752.93</b>	<b>7.05</b>
<b>IRELAND</b>				
SELECT INVESTMENT GRADE BOND QI3 EUR ACC	EUR	3,500	2,982,665.00	0.21
<b>TOTAL IRELAND</b>			<b>2,982,665.00</b>	<b>0.21</b>
<b>LUXEMBOURG</b>				
AMUNDI FUNDS ARGO BOND DYNAM Z HDG EUR C	EUR	5,500	5,163,785.00	0.36
AMUNDI FUNDS EURO CORPORATE SHORT TERM BOND OR EUR C	EUR	400	12,195,664.00	0.86

# UCITS AMUNDI RESPONSIBLE INVESTING - EUROPEAN CREDIT SRI (SICAV)

## securities portfolio on 30/11/2022 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
AMUNDI FUNDS GCESG IB - Z EUR Hgd (C)	EUR	3,000	2,549,520.00	0.18
Amundi Funds Total Hybrid Bond Z EURC	EUR	4,046.609	4,038,151.59	0.28
PI Solutions SICAV - European Credit Continuum part J2	EUR	100	509,111.00	0.04
<b>TOTAL LUXEMBOURG</b>			<b>24,456,231.59</b>	<b>1.72</b>
<b>TOTAL General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries</b>			<b>127,748,649.52</b>	<b>8.98</b>
<b>TOTAL Collective investment undertakings</b>			<b>127,748,649.52</b>	<b>8.98</b>
<b>Hedges</b>				
<b>Firm term commitments</b>				
<b>Commitments firm term on regulated market</b>				
EURO BOBL 1222	EUR	-1,133	-375,780.00	-0.03
EURO SCHATZ 1222	EUR	1,135	8,780.00	
FGBL BUND 10A 1222	EUR	1,656	2,774,990.00	0.20
FV CBOT UST 5 0323	USD	-1,513	-814,795.20	-0.06
LIFFE LG GILT 0323	GBP	-3	1,665.51	
TU CBOT UST 2 0323	USD	858	481,748.27	0.04
US 10YR NOTE 0323	USD	-79	-29,325.80	
XEUR FGBX BUX 1222	EUR	45	354,920.00	0.02
<b>TOTAL Commitments firm term on regulated market</b>			<b>2,402,202.78</b>	<b>0.17</b>
<b>TOTAL Firm term commitments</b>			<b>2,402,202.78</b>	<b>0.17</b>
<b>Commitments with conditional terms</b>				
<b>Commitments with conditional terms on regulated market</b>				
EUREX BOBL 12/2022 CALL 118.75	EUR	1,250	-165,510.00	-0.02
EUREX BOBL 12/2022 CALL 120	EUR	-1,250	135,880.00	0.01
EUREX BOBL 12/2022 CALL 120.75	EUR	-1,250	100,000.00	0.01
EUREX BOBL 12/2022 CALL 124	EUR	1,250	-12,500.00	
EUREX BOBL 12/2022 PUT 114	EUR	1,250	-31,250.00	
EUREX BOBL 12/2022 PUT 117.25	EUR	-1,250	164,120.00	0.01
<b>TOTAL Commitments with conditional terms on regulated market</b>			<b>190,740.00</b>	<b>0.01</b>
<b>TOTAL Commitments with conditional terms</b>			<b>190,740.00</b>	<b>0.01</b>
<b>Other hedges</b>				
<b>Credit Default Swap (CDS)</b>				
AKZO NOBE FIX 071124	EUR	10,000,000	-61,239.78	
BARC PL 1.375 01-26_	EUR	5,700,000	-27,658.55	
BASGR 1 3/4 03/11/25	EUR	-9,500,000	-106,993.96	-0.01
BMW FIN 0.75 07-24_2	EUR	-10,000,000	-150,274.22	-0.01
BNP PARIBAS 2.875 23	EUR	-10,000,000	-199,240.22	-0.02
BP CAP 1.876 04-24_2	EUR	10,000,000	46,345.22	0.01
CA 0.036 01-28_20122	EUR	10,000,000	244,794.22	0.02
EDF 5.625% 02/33_200	EUR	15,000,000	64,339.83	
ENER DE 1.625 04-27_	EUR	15,000,000	518,860.67	0.04
ENI 1.75 01-24_20122	EUR	-10,000,000	-100,202.22	-0.01
STEL NV 2.0 03-25_20	EUR	5,700,000	890,645.01	0.06
UNIC 2.125 10-26_201	EUR	-5,700,000	240,492.56	0.02

# UCITS AMUNDI RESPONSIBLE INVESTING - EUROPEAN CREDIT SRI (SICAV)

## securities portfolio on 30/11/2022 in EUR (next)

Name of security	Currency	Quantity or Nominal	Market value	% Net Assets
<b>TOTAL Credit Default Swap (CDS)</b>			<b>1,359,868.56</b>	<b>0.10</b>
<b>TOTAL Other hedges</b>			<b>1,359,868.56</b>	<b>0.10</b>
<b>TOTAL Hedges</b>			<b>3,952,811.34</b>	<b>0.28</b>
<b>Margin call</b>				
APPEL MARGE CACEIS	USD	373,111.56	362,367.37	0.03
APPEL MARGE CACEIS	EUR	-2,953,653.36	-2,953,653.36	-0.21
APPEL MARGE CACEIS	GBP	-1,440	-1,665.51	
<b>TOTAL Margin call</b>			<b>-2,592,951.50</b>	<b>-0.18</b>
<b>Receivables</b>			<b>170,014,524.55</b>	<b>11.94</b>
<b>Debts</b>			<b>-180,770,997.09</b>	<b>-12.70</b>
<b>Financial accounts</b>			<b>10,682,569.93</b>	<b>0.75</b>
<b>Net assets</b>			<b>1,423,317,719.13</b>	<b>100.00</b>



AMUNDI RESPONSIBLE INVESTING EUROPEAN SRI  
SICAV  
90, boulevard Pasteur  
75015 PARIS  
834 854 838 RCS PARIS

Amundi Asset Management, French "société par actions simplifiée"-SAS. 1 086 262 605 € capital amount  
Portfolio management company authorised by the French Financial Market Authority (AMF) under no. GP 04 000 036.  
Registered office : 90 boulevard Pasteur - 75 015 Paris - France - 437 574 452 trade and companies' register Paris  
[amundi.com](http://amundi.com)

**Amundi**  
ASSET MANAGEMENT