

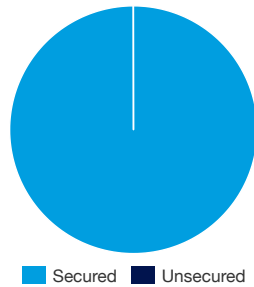
LONG TERM TREASURY ■

30/06/2026

BONDS ■

PORTFOLIO ANALYSIS BY INSTRUMENT TYPE

SECURED VS NON-SECURED LENDING % OF NET ASSETS



Objective and Investment Policy

The investment objective of the Sub-Fund is to reflect the performance of the euro short-term rate ("SARON") compounded rate (the "Benchmark Index") and to minimize the tracking error between the net asset value of the Sub-Fund and the performance of the Benchmark Index. For hedged share classes, the Sub-Fund will also use a daily currency-hedge strategy, in order to minimize the impact of the evolution of each respective share class currency against Euro. The Benchmark Index for investments in these share-classes not denominated in Euro and hedged against Euro is the equivalent overnight money market rate for the currency of the related share class (SARON for CHF-hedged share classes).

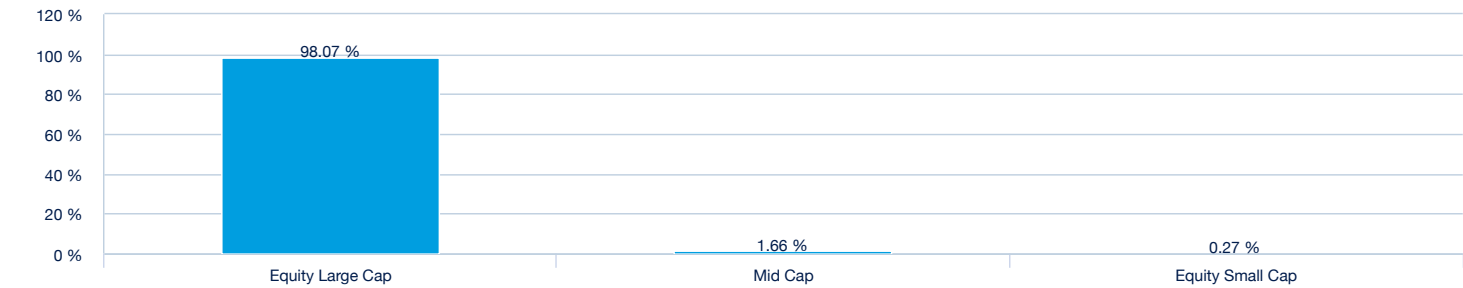
TOP 10 HOLDINGS

Name	Portfolio	Country	MSCI Sector	Instrument group
ALPHABET INC	5.69	United States	Communication Services	Equities
BROADCOM INC	4.85	United States	Information Technology	Equities
NVIDIA CORP	4.50	United States	Information Technology	Equities
AMAZON COM INC	4.20	United States	Consumer Discretionary	Equities
APPLE INC	4.04	United States	Information Technology	Equities
MICROSOFT CORP	4.00	United States	Information Technology	Equities
MICRON TECHNOLOGY INC	3.84	United States	Information Technology	Equities
INTEL CORP	3.03	United States	Information Technology	Equities
ADVANCED MICRO DEVICES INC	2.71	United States	Information Technology	Equities
ELI LILLY & CO	2.67	United States	Health Care	Equities

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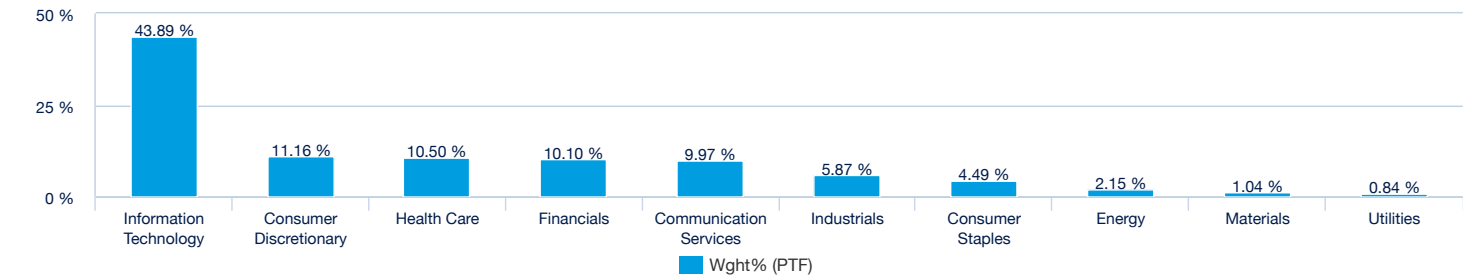
ANALYSIS OF THE BASKET OF SECURITIES USED AS GUARANTEES

ASSETS CATEGORIES BREAKDOWN



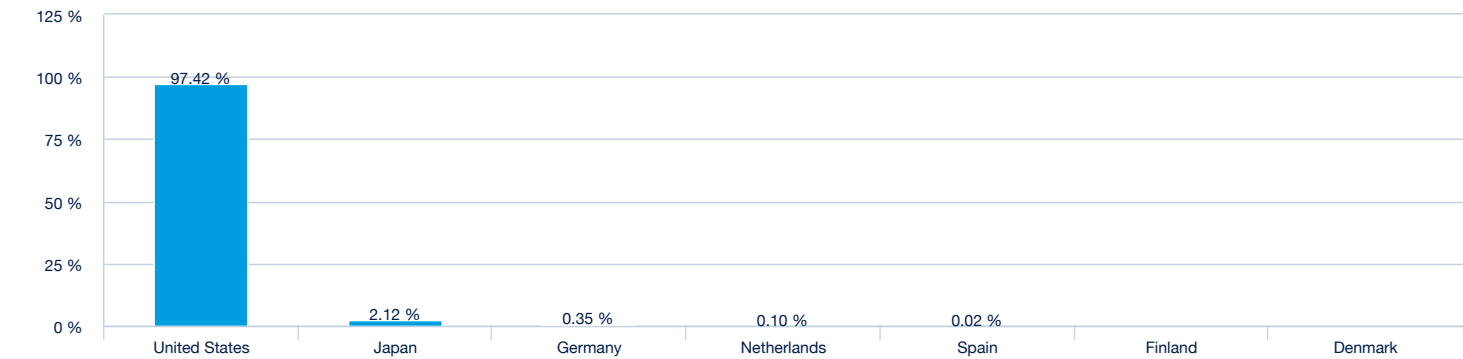
Excluding derivatives instruments.

Sector breakdown (Source: Amundi)



Excluding derivatives instruments.

Geographical breakdown (Source: Amundi)



Excluding derivatives instruments.

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