

AMUNDI S.F. - EURO CURVE 7-10YEAR - C EUR

FACTSHEET

Marketing
Communication

31/03/2024

BOND ■

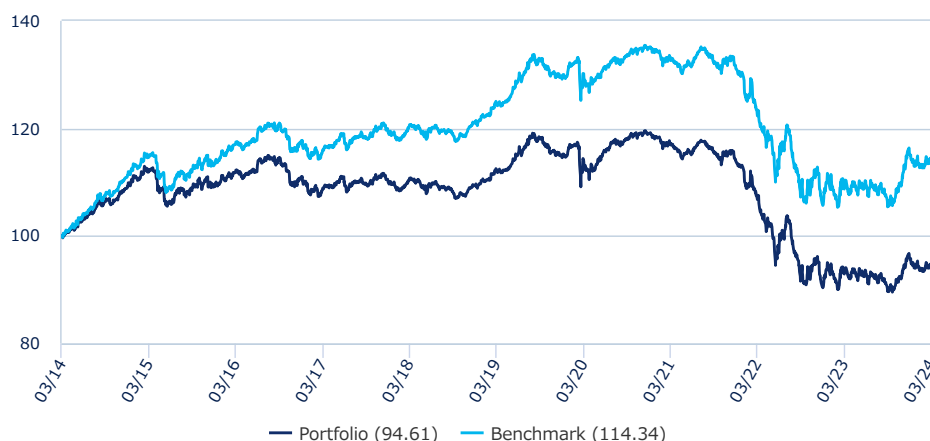
Objective and Investment Policy

Objective: Seeks to increase the value of your investment over the recommended holding period.

Portfolio securities: The Sub-Fund invests mainly in euro denominated bonds. These bonds may be issued by governments, supranational and municipal entities and are due to be paid off in 7 - 10 years. The Sub-Fund may use derivatives to reduce various risks, for efficient portfolio management or as a way to gain exposure to various assets, markets or income streams.

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

Performance evolution (rebased to 100) from 28/03/2014 to 28/03/2024* (Source: Fund Admin)



Cumulative Returns * (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Since
Since	29/12/2023	29/02/2024	29/12/2023	31/03/2023	31/03/2021	29/03/2019	31/03/2014	10/12/2010
Portfolio	-1.34%	0.95%	-1.34%	1.29%	-19.09%	-15.78%	-5.30%	14.05%
Benchmark	-0.68%	1.15%	-0.68%	4.65%	-13.93%	-8.33%	14.40%	44.99%
Spread	-0.66%	-0.20%	-0.66%	-3.35%	-5.16%	-7.44%	-19.70%	-30.94%

The following information is additional to, and should be read only in conjunction with, the performance data presented above.

Calendar year performance * (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	6.12%	-20.55%	-4.46%	3.93%	4.79%	-0.64%	-0.71%	1.43%	-0.04%	14.40%
Benchmark	8.95%	-19.39%	-2.98%	4.52%	6.84%	1.42%	1.62%	3.49%	1.87%	17.17%
Spread	-2.83%	-1.17%	-1.48%	-0.60%	-2.05%	-2.06%	-2.33%	-2.05%	-1.91%	-2.77%

* Source : Fund Admin. Returns are annualised returns for periods exceeding 1 year (365 days basis). The above results pertain to full 12-month period per calendar year. All performances are calculated net income reinvested and net of all charges taken by the Sub-Fund. The value of investments may vary upwards or downwards according to market conditions.

Risk & Reward Profile (Source: Fund Admin)

Risk Indicator (Source : Fund Admin)



Lower Risk

Higher Risk



The risk indicator assumes you keep the product for 4 years.

The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movement in the markets or because we are not able to pay you.

We have classified this product as 3 out of 7, which is medium-low risk class. This rates the potential losses from future performance at a medium-low level, and poor market conditions are unlikely impact our capacity to pay you. Additional risks: Market liquidity risk could amplify the variation of product performances. This product does not include any protection from future market performance so you could lose some or all of your investment. Beside the risks included in the risk indicator, other risks may affect the Sub-Fund's performance. Please refer to the Amundi S.F. prospectus.

Key Information (Source: Amundi)

Net Asset Value (NAV) : 60.38 (EUR)

NAV and AUM as of : 28/03/2024

ISIN code : LU0536711442

Assets Under Management (AUM) : 71.99 (million EUR)

Sub-fund reference currency : EUR

Share-class reference currency : EUR

Benchmark : 100% JPM EMU GBI 7 - 10Y (E)

Morningstar Overall Rating © : 1 stars

Morningstar Category © : EUR GOVERNMENT BOND

Number of funds in the category : 578

Rating date : 29/02/2024

BOND

Meet the Team



Benjamin Cavallier

Senior Fixed Income Portfolio Manager

Bond Analysis (Source: Amundi)

	Fund	Bmk
Modified Duration (Yrs)	7.20	7.40
Spread Duration (Yrs)	4.18	6.19
Current Yield (%)	1.69	2.21
Average Life (Yrs)	8.43	8.39
Coupon (%)	1.72	2.31
Average Credit Quality	AA-	A+

* Bond Analysis data reflects any derivatives exposure.

Risk analysis (rolling) (Source: Fund Admin)

	1 year	3 years	5 years	10 years
Portfolio volatility	6.49%	7.70%	6.62%	5.48%
Benchmark volatility	7.00%	8.17%	6.88%	5.65%
Ex-post Tracking Error	1.06%	1.37%	1.29%	0.98%
Portfolio Information ratio	-3.17	-1.42	-1.28	-1.89
Sharpe ratio	-0.37	-1.06	-0.60	-0.13
Beta	0.92	0.93	0.95	0.96

Portfolio Analysis (Source: Amundi)

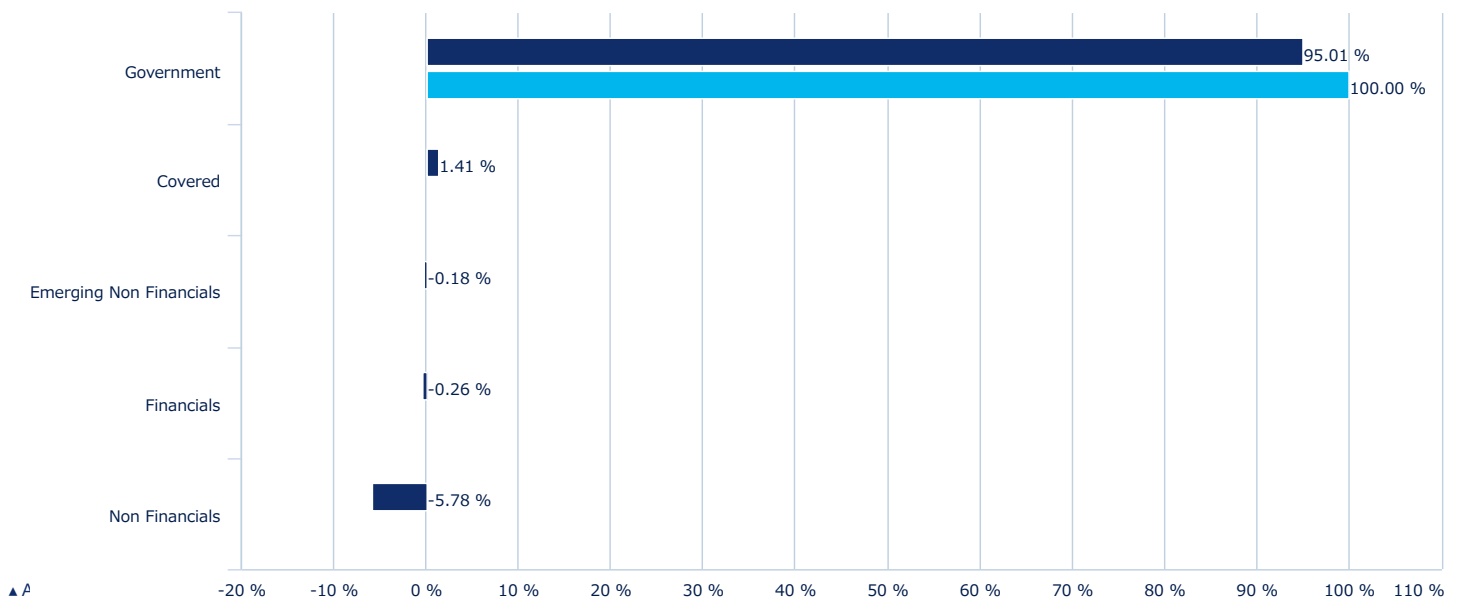
Total Number of Holdings	34
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Country (Source: Amundi)

	Credit Exposure (%)	Bmk %	Int. Rate Exposure (%)
Germany	34.92%	15.54%	19.21%
Italy	22.02%	23.17%	2.97%
Spain	16.02%	16.32%	0.00%
France	9.47%	25.66%	-5.33%
Belgium	5.55%	6.83%	0.00%
Netherlands	4.57%	4.42%	0.00%
Ireland	2.18%	1.96%	0.00%
Portugal	1.19%	1.23%	0.00%
Austria	0.49%	2.88%	0.00%

Asset Allocation (Source: Amundi)



BOND

Credit Rating (Source: Amundi) *

	Fund %	Bmk %
AAA	39.50%	19.96%
AA	19.11%	39.32%
A	16.51%	17.55%
BBB	21.30%	23.17%
BB	-5.83%	-
Not Rated	-0.64%	-

* Credit Rating data and Average Credit Quality calculations use a Median of available ratings across S&P, Moodys, Fitch, KBRA, DBRS and Morningstar. Credit Rating data reflects the exposure of any credit derivatives.

Top 10 Bonds (Source: Amundi)

	Fund %
SPAIN (KINGDOM OF) 3.55% (31/10/33)	9.98%
FRANCE 0.0% (25/05/32)	8.72%
GERMANY 0.0% (15/02/32)	7.91%
GERMANY 2.2% (15/02/34)	7.91%
GERMANY 0.0% (15/08/30)	6.80%
ITALIAN REPUBLIC 0.95% (01/06/32)	6.38%
ITALIAN REPUBLIC 0.6% (01/08/31)	4.98%
ITALIAN REPUBLIC 4.0% (30/10/31)	4.98%
ITALIAN REPUBLIC 6.0% (01/05/31)	4.97%
GERMANY 2.3% (15/02/33)	4.75%

Currency (Source: Amundi)

	Fund %	Benchmark
Euros	100%	100%
Swiss Franc	0.00%	-
Danish Krone	0.00%	-
US Dollar	0.00%	-
Pound Sterling	0.00%	-
Czech Koruna	0.00%	-

▲ Currency data reflects the exposure of any fx derivatives and the market value of any credit, interest rate and equity derivatives.

Notes

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Morningstar Rating: Morningstar rates investments from one to five stars based on how well they've performed in comparison to similar investments, after adjusting for risk and accounting for all relevant sales charges. Within each Morningstar Category, the top 10% of investments receive five stars, the next 22.5% four stars, the middle 35% three stars, the next 22.5% two stars, and the bottom 10% receive one star. Investments are rated for up to three time periods - 3, 5, and 10 years, and these ratings are combined to produce an overall rating. Investments with less than three years history are not rated. Ratings are objective, based entirely on a mathematical evaluation of past performance.

Information (Source: Amundi)

Fund structure : **Mutual Fund (FCP)**

Sub-fund launch date : **06/05/2005**

Share-class inception date : **10/12/2010**

Eligibility : -

Type of shares : **Accumulation**

Minimum first subscription / subsequent : **1 thousandth(s) of (a) share(s) / 1 thousandth(s) of (a) share(s)**

Entry charge (maximum) : **1.00%**

Ongoing charges : **2.03% (Estimated 30/12/2022)**

Exit charge (maximum) : **0.00%**

Minimum recommended investment period : **4 years**

Performance fees : **No**