

# AMUNDI FUNDS OPTIMAL YIELD - A EUR

FACTSHEET

Marketing  
Communication

31/03/2024

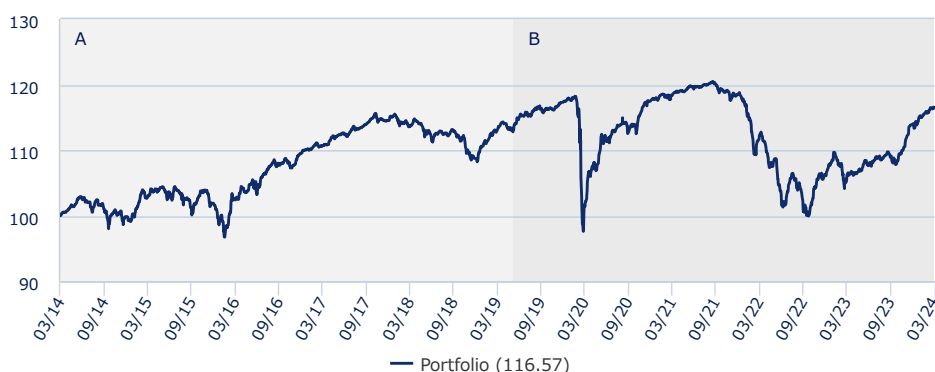
BOND ■

## Objective and Investment Policy

The Sub-Fund is a financial product that promotes ESG characteristics pursuant to Article 8 of the Disclosure Regulation. Seeks to increase the value of your investment and to provide income over the recommended holding period. The Sub-Fund invests mainly in below investment grade bonds from anywhere in the world, including emerging markets. The Sub-Fund may also invest in money market securities, and may invest up to 20% in convertible securities, up to 10% in contingent convertible bonds and, on an ancillary basis, in equities. The Sub-Fund's investments will mainly be denominated in euro. For temporary defensive purposes, the Sub-Fund may invest up to 49% of its assets in cash or in bonds from EU states whose national currency is the euro. The Sub-Fund's exposure to Distressed Securities is limited to 15% of its assets. The Sub-Fund makes use of derivatives to reduce various risks, for efficient portfolio management and as a way to gain exposure (long or short) to various assets, markets or other investment opportunities (including derivatives which focus on credit, interest rates, and foreign exchange). The Sub-Fund may use derivatives to gain exposure to eligible loan indices up to a maximum of 10% of its assets. **Benchmark** : The Sub-Fund is actively managed and uses the Euro Short Term Rate Index (ESTER) a posteriori as an indicator for assessing the Sub-Fund's performance and, as regards the performance fee benchmark used by relevant share classes, for calculating the performance fees. There are no constraints relative to any such Benchmark restraining portfolio construction. The Sub-Fund has not designated the Benchmark as a reference benchmark for the purpose of the Disclosure Regulation. **Management Process** : The Sub-Fund integrates Sustainability Factors in its investment process as outlined in more detail in section "Sustainable Investment" of the Prospectus. The investment manager uses a combination of market analysis and analysis of individual bond issuers to identify those bonds that appear more creditworthy than their ratings indicate. The Sub-Fund seeks to achieve an ESG score of its portfolio greater than that of its investment universe.

## 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)



A : Le Compartiment a été créé pour absorber AMUNDI FUNDS II OPTIMAL YIELD. La performance est basée sur celle du Compartiment absorbé, qui a poursuivi la même politique d'investissement gérée par la même équipe de gestion et a adopté une structure de frais similaire. Création du Compartiment Absorbé : 2006.

B : Performance of the Sub-Fund since the date of its launch

## Annualised Returns \* (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	Since
Since	29/12/2023	29/02/2024	29/12/2023	31/03/2023	31/03/2021	29/03/2019	31/05/2006
Portfolio	2.31%	0.83%	2.31%	9.76%	-0.52%	0.61%	4.30%

## Calendar year performance \* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	7.37%	-10.53%	0.86%	0.23%	7.96%	-5.08%	4.52%	7.81%	1.80%	2.23%

\* 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.

## Key Information (Source: Amundi)

Net Asset Value (NAV) : 105.94 ( EUR )  
NAV and AUM as of : 28/03/2024  
Assets Under Management (AUM) : 207.45 ( million EUR )  
ISIN code : LU1883336569  
Bloomberg code : AOYAECLX  
Morningstar Overall Rating © : 2  
Morningstar Category © : EUR HIGH YIELD BOND  
Number of funds in the category : 806  
Rating date : 31/03/2024

## 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 Funds prospectus.

## BOND

**Colm D'Rosario**Deputy Head of Emerging Markets  
Debt and Co-Head of Emerging  
Markets Corporate & High Yield Debt**Desmond English**

Senior Portfolio Manager

## Sub-Fund Statistics (Source: Amundi)

	Portfolio
<b>Yield</b>	6.73%
<b>Modified duration <sup>1</sup></b>	2.75
<b>Average rating <sup>2</sup></b>	BB-
<b>Total portfolio holdings</b>	200
<b>Issuer number</b>	169
<b>Yield to Maturity</b>	6.93%
<b>Current Yield</b>	5.52%

<sup>1</sup> Modified duration (in points) estimates a bond portfolio's percentage price change for 1% change in yield<sup>2</sup> Based on cash bonds and CDS but excludes other types of derivatives

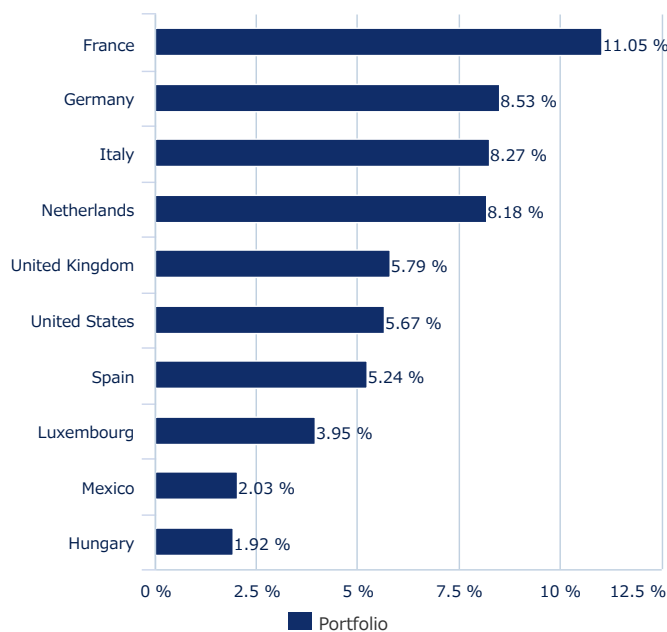
## Risk analysis (rolling) (Source: Fund Admin)

	1 year	3 years	5 years	10 years
<b>Portfolio volatility</b>	3.23%	5.14%	6.88%	5.59%
<b>Benchmark volatility</b>	0.05%	-	-	-
<b>Ex-post Tracking Error</b>	3.21%	-	-	-
<b>Portfolio Information ratio</b>	1.89	-	-	-
<b>Sharpe ratio</b>	1.88	-0.36	0.00	0.25
<b>Beta</b>	6.90	-	-	-

## Performance analytics (Source: Fund Admin)

	1 year	3 years	5 years
<b>Worst month</b>	10/2023	06/2022	03/2020
<b>Lowest return</b>	-0.37%	-6.40%	-11.77%
<b>Best month</b>	11/2023	11/2022	04/2020
<b>Highest return</b>	2.49%	3.85%	5.55%

## Top Countries (% of assets, source: Amundi) \*



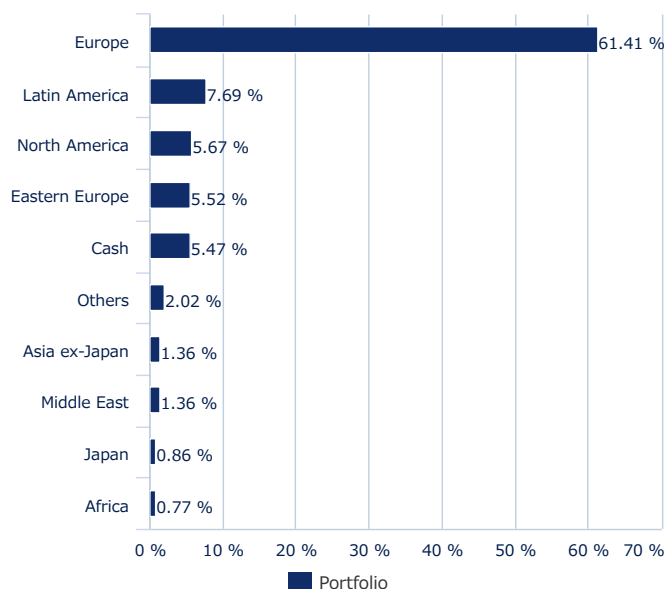
\* Includes Credit and Total Return Swaps

## Top 10 (% of assets, source: Amundi)

	Portfolio
CCTS FRN 10/30	2.67%
UPCB 3.875% 06/29	2.32%
EDF VAR PERP(5%)	1.84%
SHAEFF 3.75% 09/26 REGS	1.52%
ALTICE 3% 01/28 REGS	1.26%
TEVA 3.75% 05/27	1.14%
AVIASG 7.875% 12/24 REGS	1.13%
OTPHB VAR 07/29	1.12%
VERISR 3.25% 02/27 REGS	1.12%
DIINFL FRN 05/27	1.09%

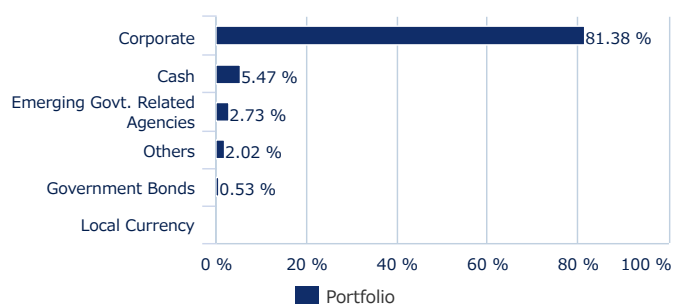
The holdings listed should not be considered recommendations to buy or sell any particular security listed.

## Geographical allocation (% of assets, source: Amundi) \*



\* The total may be different from 100% to reflect the portfolio's real exposure (taking into account derivative instruments and cash)

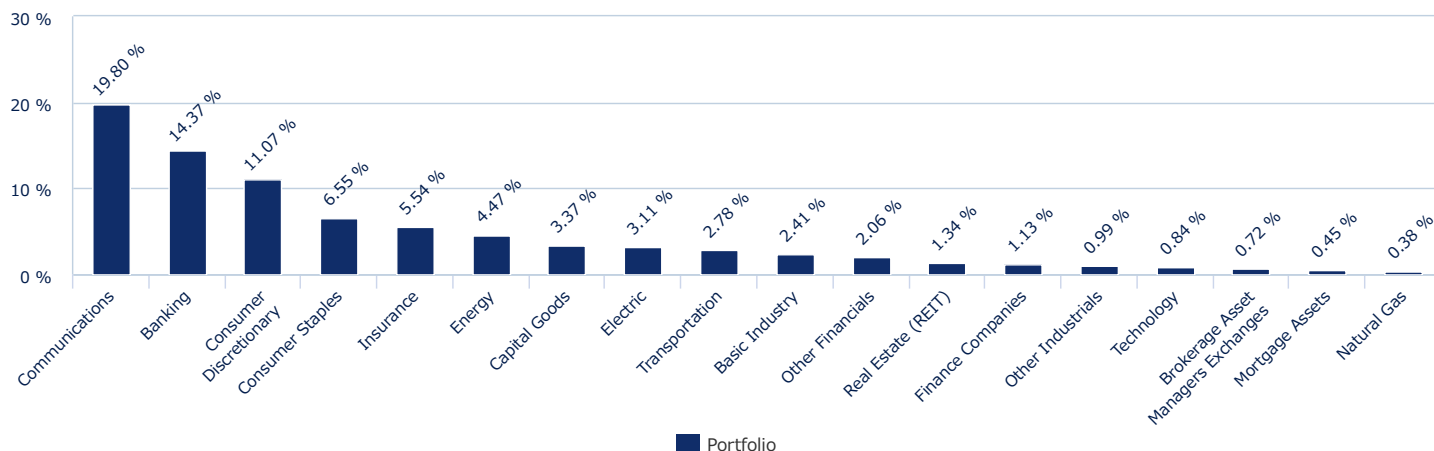
## Sector Allocation (% of assets, source: Amundi) \*



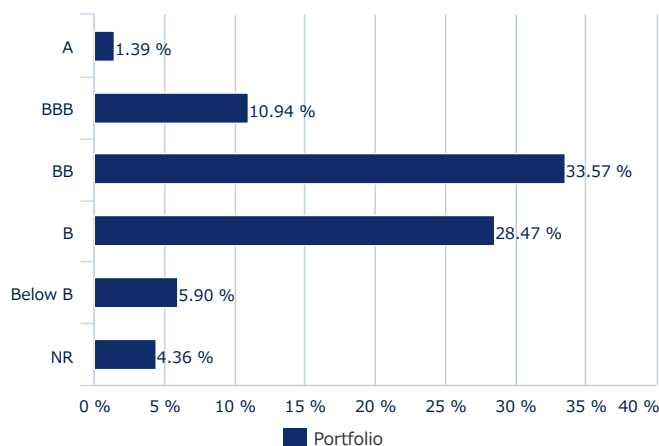
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## BOND

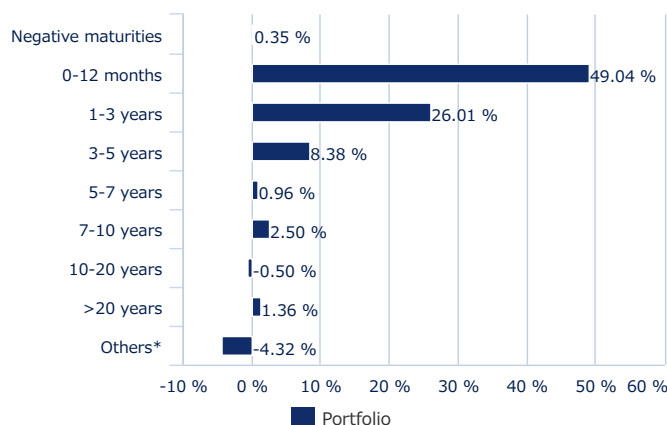
## Top Industries (% of assets, source: Amundi)



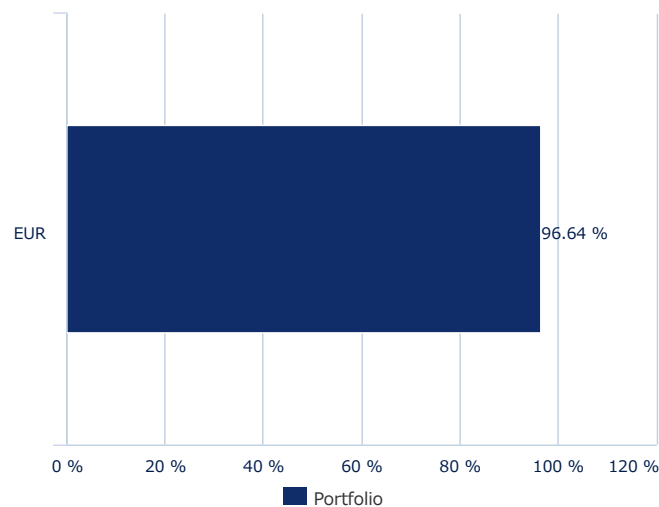
## Breakdown by rating (% of assets, source: Amundi) \*



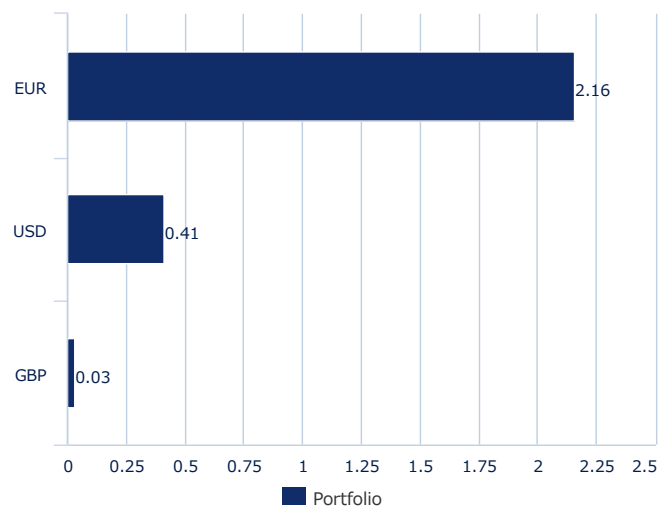
## Maturity Allocation (% of assets, source: Amundi) \*



## Top Currency risk allocation (% of assets, source: Amundi)



## Modified Duration (by Currency Risk Allocation, source: Amundi)



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## Information (Source: Amundi)

Fund structure	SICAV under Luxembourg law
Management Company	Amundi Luxembourg SA
Fund manager	Amundi Ireland Limited
Custodian	CACEIS Bank, Luxembourg Branch
Sub-fund launch date	07/06/2019
Share-class inception date	07/06/2019
Sub-fund reference currency	EUR
Share-class reference currency	EUR
Type of shares	Accumulation
ISIN code	LU1883336569
Bloomberg code	AOYAECF LX
Minimum first subscription / subsequent	1 thousandth(s) of (a) share(s) / 1 thousandth(s) of (a) share(s)
Frequency of NAV calculation	Daily
Dealing times	Orders received each day D day before 2pm CET
Entry charge (maximum)	4.50%
Performance fees	Yes
Exit charge (maximum)	0.00%
Ongoing charges	1.53% ( Estimated )
Transaction costs	0.08%
Conversion charge	1.00 %
Minimum recommended investment period	4 Years

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Information on sustainability-related aspects can be found at <https://about.amundi.com/Metanav-Footer/Footer/Quick-Links/Legal-documentation>.

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## Important information

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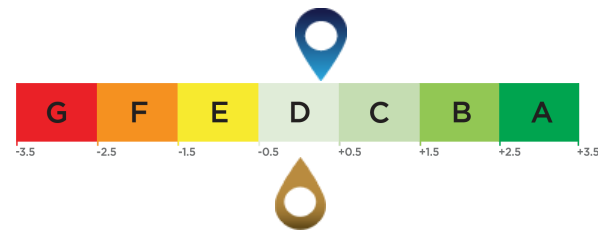
Please check the prospectus for Unit / Share classes suitable for Professional or Retail Clients.

## BOND

## AVERAGE ESG RATING (source : Amundi)

Environmental, social and governance rating

## ESG Investment Universe: 100% INDEX AMUNDI ESG RATING D



Investment Portfolio Score: 0.25

ESG Investment Universe Score<sup>1</sup>: 0.00

## ESG Coverage (source : Amundi)

	Portfolio	ESG Investment Universe
Percentage with an Amundi ESG rating <sup>2</sup>	89.27%	100.00%
Percentage that can have an ESG rating <sup>3</sup>	94.43%	100.00%

## ESG Terminology

## ESG criteria

The criteria are extra-financial criteria used to assess the Environmental, Social and Governance practices of companies, states or local authorities:

"E" for Environment (energy and gas consumption levels, water and waste management, etc.).

"S" for Social/Society (respect for human rights, health and safety in the workplace, etc.).

"G" for Governance (independence of board of directors, respect for shareholders' rights, etc.)

## ESG Rating

**The issuer's ESG rating:** each issuer is assessed on the basis of ESG criteria and obtains a quantitative score, the scale of which is based on the sector average. The score is translated into a rating on a scale from A (highest rating) to G (lowest rating). The Amundi methodology provides for a comprehensive, standardised and systematic analysis of issuers across all investment regions and asset classes (equities, bonds, etc.).

**ESG rating of the investment universe and the portfolio:** the portfolio and the investment universe are given an ESG score and an ESG rating (from A to G). The ESG score corresponds to the weighted average of the issuers' scores, calculated according to their relative weighting in the investment universe or in the portfolio, excluding liquid assets and non-rated issuers.

## Amundi ESG Mainstreaming

In addition to complying with Amundi Responsible Investment Policy<sup>4</sup>, Amundi ESG Mainstreaming portfolios have an ESG performance objective that aims to achieve a portfolio ESG score above the ESG score of their ESG Investment universe.

<sup>1</sup> The investment universe reference is defined by either the fund's reference indicator or an index representative of the ESG-related investable universe.

<sup>2</sup> Percentage of securities with an Amundi ESG rating out of the total portfolio (measured in weight).

<sup>3</sup> Percentage of securities for which an ESG rating methodology is applicable out of total portfolio (measured in weight).

<sup>4</sup> The updated document is available at <https://www.amundi.com/int/ESG>.

## Sustainability Level (source : Morningstar)



The sustainability level is a rating produced by Morningstar that aims to independently measure the level of responsibility of a fund based on the values in the portfolio. The rating ranges from very low (1 Globe) to very high (5 Globes).

Source Morningstar ©

Sustainability Score - based on corporate ESG risk analysis provided by Sustainability used in the calculation of Morningstar's sustainability score.

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