

# AMUNDI FUNDS EURO AGGREGATE BOND - A2 EUR

FACTSHEET

Marketing  
Communication

31/03/2022

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## Objective and Investment Policy

The Sub-Fund is a financial product that promotes ESG characteristics pursuant to Article 8 of the Disclosure Regulation. To achieve a combination of income and capital growth (total return). The Sub-Fund invests at least 67% of assets in euro-denominated instruments. These are: - debt instruments issued by Eurozone governments or state agencies, or by supranational entities such as the World Bank - investment-grade corporate debt instruments - MBS (up to 20% of its net assets).

The Sub-Fund invests at least 50% of net assets in bonds denominated in euro. The Sub-Fund makes use of derivatives to reduce various risks and for efficient portfolio management. The Sub-Fund may use credit derivatives (up to 40% of net assets). **Benchmark** : The Sub-Fund is actively managed by reference to and seeks to outperform the Bloomberg Barclays Euro Aggregate (E) Index. The Sub-Fund is mainly exposed to the issuers of the Benchmark, however, the management of the Sub-Fund is discretionary, and will be exposed to issuers not included in the Benchmark. The Sub-Fund monitors risk exposure in relation to the Benchmark however the extent of deviation from the Benchmark is expected to be significant. 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 team analyses interest rates and economic trends (top-down) to identify the bond market segment that appear likely to offer the best risk-adjusted returns. The investment team then uses both technical and fundamental analysis, including credit analysis, to select issuers and securities (bottom-up) and to construct a diversified portfolio. The Sub-Fund seeks to achieve an ESG score of its portfolio greater than that of the investment universe.

## Meet the Team



**Isabelle Vic-Philippe**  
Head of Euro Aggregate



**Hervé Boiral**  
Head of Euro Credit

## Risk & Reward Profile (SRRI) (Source: Fund Admin)



Lower risk, potentially lower rewards

Higher risk, potentially higher rewards

The SRRI represents the risk and return profile as presented in the Key Investor Information Document (KIID). The lowest category does not imply that there is no risk. The SRRI is not guaranteed and may change over time.

The risk level of this Sub-Fund mainly reflects the market risk arising from investments in Eurozone government or assimilated bonds and corporate bonds.

## Key Information (Source: Amundi)

Net Asset Value (NAV) : (A) 96.43 ( EUR )  
(D) 97.38 ( EUR )

NAV and AUM as of : 31/03/2022

Assets Under Management (AUM) : 741.55 ( million EUR )

ISIN code : (A) LU1103159536  
(D) LU1103159619

Bloomberg code : AMBA2EC LX

Benchmark : 100% BLOOMBERG EURO AGGREGATE (E)

## Additional Risks

Important risks materially relevant to the Sub-Fund which are not adequately captured by the indicator:

- Credit risk: represents the risks associated with an issuer's sudden downgrading of its signature's quality or its default.
- Liquidity risk: in case of low trading volume on financial markets, any buy or sell trade on these markets may lead to important market variations/fluctuations that may impact your portfolio valuation.
- Counterparty risk: represents the risk of default of a market participant to fulfil its contractual obligations vis-à-vis your portfolio.
- Operational risk: this is the risk of default or error within the different service providers involved in managing and valuing your portfolio.

The occurrence of any of these risks may have an impact on the net asset value of your portfolio.

## Information (Source: Amundi)

Legal structure : UCITS

Sub-fund launch date : 24/06/2011

Share-class inception date : 01/09/2014

Eligibility : -

Type of shares : (A) Accumulation  
(D) Distribution

Minimum first subscription / subsequent :

1 thousandth(s) of (a) share(s) / 1 thousandth(s) of (a) share(s)

Entry charge (maximum) : 4.50%

Ongoing charges : 1.15% ( realized 30/06/2021 )

Exit charge (maximum) : 0.00%

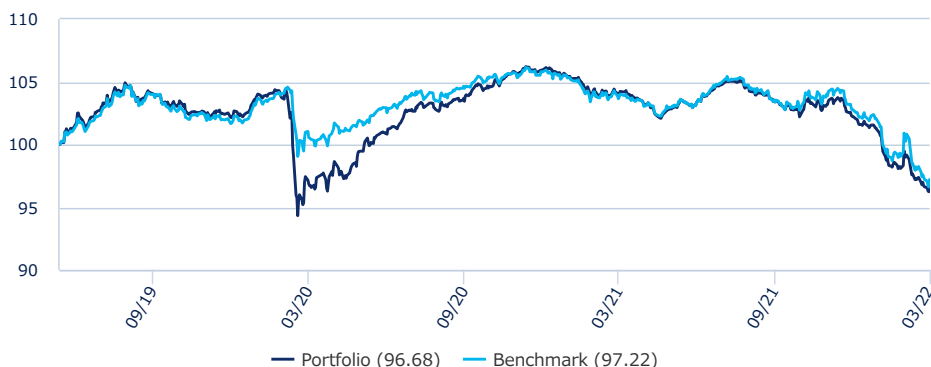
Minimum recommended investment period : 3 years

Performance fees : No

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

Performance evolution (rebased to 100) from 12/06/2019 to 31/03/2022\* (Source: Fund Admin)



Risk analysis (rolling) (Source: Fund Admin)

	1 year	3 years	5 years
<b>Portfolio volatility</b>	3.93%	-	-

Volatility is a statistical indicator that measures an asset's variations around its average value. For example, market variations of +/- 1.5% per day correspond to a volatility of 25% per year.

Sub-Fund Statistics (Source: Amundi)

	Portfolio	Benchmark
<b>Modified duration <sup>1</sup></b>	6.27	7.08

<sup>1</sup> Modified duration (in points) estimates a bond portfolio's percentage price change for 1% change in yield

Cumulative Returns \* (Source: Fund Admin)

Since	YTD 31/12/2021	1 month 28/02/2022	3 months 31/12/2021	1 year 31/03/2021	3 years	5 years	Since 12/06/2019
<b>Portfolio</b>	-5.43%	-1.66%	-5.43%	-7.03%	-	-	-3.32%
<b>Benchmark</b>	-5.41%	-2.18%	-5.41%	-6.33%	-	-	-2.78%
<b>Spread</b>	-0.02%	0.51%	-0.02%	-0.69%	-	-	-0.54%

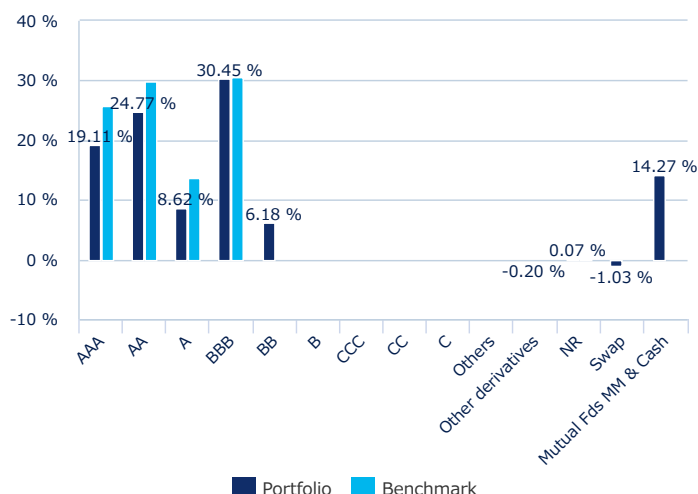
Calendar year performance \* (Source: Fund Admin)

	2021	2020	2019	2018	2017
<b>Portfolio</b>	-3.50%	3.72%	-	-	-
<b>Benchmark</b>	-2.85%	4.05%	-	-	-
<b>Spread</b>	-0.65%	-0.33%	-	-	-

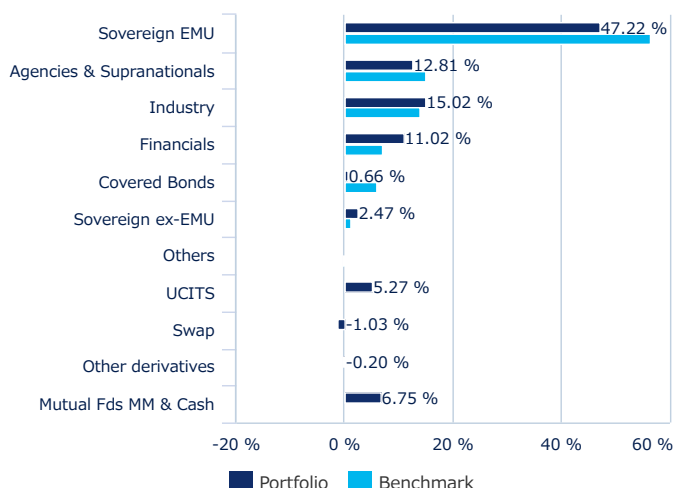
\* Source : Fund Admin. The above results pertain to full 12-month period per calendar year. All performances are calculated net income reinvested and net of all charges taken by the Sub-Fund and expressed with the round-off superior. The value of investments may vary upwards or downwards according to market conditions.

Portfolio Breakdown (Source: Amundi)

Breakdown by Rating (Source: Amundi) \*



Breakdown by sector (Source: Amundi) \*



\* The total can be different by up to 100% as deferred cash is excluded

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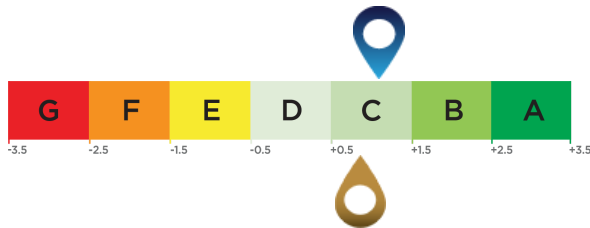
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Average ESG rating (source : Amundi)

Environmental, social and governance rating

**ESG Investment Universe:** 5% JP MORGAN EMBI GLOBAL + 85% BLOOMBERG EURO AGGREGATE (E) + 10% ICE BOFA GLOBAL HIGH YIELD INDEX



Investment Portfolio Score: 1.13

ESG Investment Universe Score<sup>1</sup>: 0.90

ESG Coverage (source : Amundi)

	Portfolio	ESG Investment Universe
Percentage with an Amundi ESG rating <sup>2</sup>	96.92%	97.56%
Percentage that can have an ESG rating <sup>3</sup>	98.36%	99.93%

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 Sustainalytics used in the calculation of Morningstar’s sustainability score.  
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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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**Hong Kong:** The prospectus of the Fund, along with the Key Facts Statement, the current annual and semi-annual report, can be obtained, free of charge, at Amundi Hong Kong Limited, 9th Floor One Pacific Place, 88 Queensway, Hong Kong or at [www.amundi.com.hk](http://www.amundi.com.hk)

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## Important information

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