

AMUNDI ULTRA SHORT TERM BOND RESPONSIBLE - I

FACTSHEET

Marketing
Communication

31/03/2025

LONG TERM TREASURY ■

Article 8 ■

Key Information (Source: Amundi)

Net Asset Value (NAV) : **109,829.32 (EUR)**
NAV and AUM as of : **31/03/2025**
Assets Under Management (AUM) :
5,824.53 (million EUR)
ISIN code : **FR0011088657**
Bloomberg code : **AMUT36M FP**
Benchmark :
80% ESTR CAPITALISE (OIS) + 20% ICE BOFA 1-3 YEAR EURO CORPORATE INDEX
Minimum recommended investment period : **6 months**
Morningstar Overall Rating © : **4**
Morningstar Category © :
EUR ULTRA SHORT-TERM BOND
Number of funds in the category : **401**
Rating date : **28/02/2025**

Objective and Investment Policy

The Fund's investment objective, over a minimum investment period of six months, is, through bond premiums, to outperform its benchmark index (80% capitalisedESTER + 20% ICE BofA 1-3 Year Euro Corporate Index), after deducting ongoing charges, whilst incorporating ESG criteria into the fund's security selection process.

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

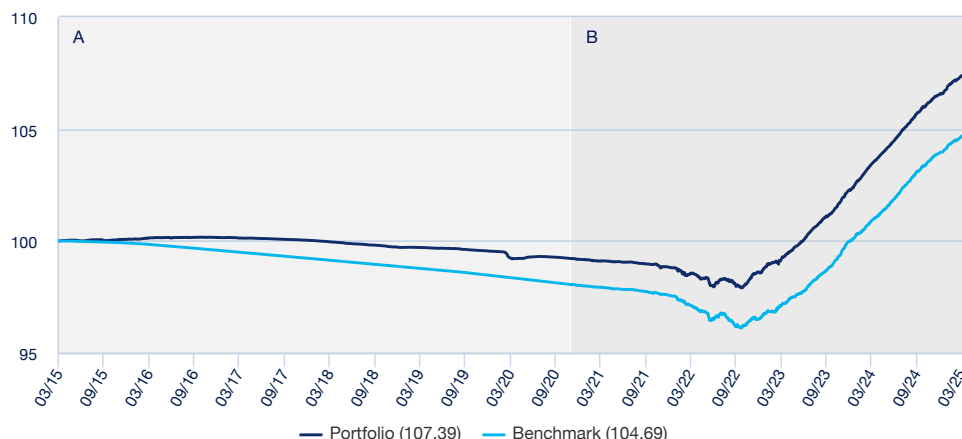


Lower risk, potentially lower rewards
Higher risk, potentially higher rewards

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.

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

Performance evolution (rebased to 100) from 31/03/2015 to 31/03/2025* (Source: Fund Admin)



A : Période où le benchmark du FCP était €STR Capitalisé

B : From 01/12/2020, the benchmark of the FCP becomes 80% Ester capitalized + 20% ICE BofA 1-3 years Euro Corporate

Rolling performances * (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Since
Since	31/12/2024	28/02/2025	31/12/2024	28/03/2024	31/03/2022	31/03/2020	31/03/2015	03/10/2011
Portfolio	0.78%	0.21%	0.78%	3.85%	8.97%	8.22%	7.39%	9.83%
Benchmark	0.72%	0.19%	0.72%	3.78%	7.82%	6.44%	4.69%	5.33%
Spread	0.06%	0.01%	0.06%	0.07%	1.15%	1.78%	2.70%	4.50%

Calendar year performance * (Source: Fund Admin)

	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015
Portfolio	4.20%	3.71%	-0.22%	-0.35%	-0.37%	-0.17%	-0.30%	-0.13%	0.09%	0.18%
Benchmark	3.96%	3.60%	-1.09%	-0.45%	-0.47%	-0.40%	-0.37%	-0.36%	-0.32%	-0.11%
Spread	0.24%	0.11%	0.87%	0.10%	0.09%	0.22%	0.07%	0.23%	0.41%	0.28%

* 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.

The investor's should take into account all the features or objectives of the fund before deciding to invest in it. There is no guarantee that the ESG considerations will improve the investment strategy or performance of a fund.

LONG TERM TREASURY ■

**Nathalie Coffre**Head of Short-Term Solutions
Management**Estelle Honthaas**

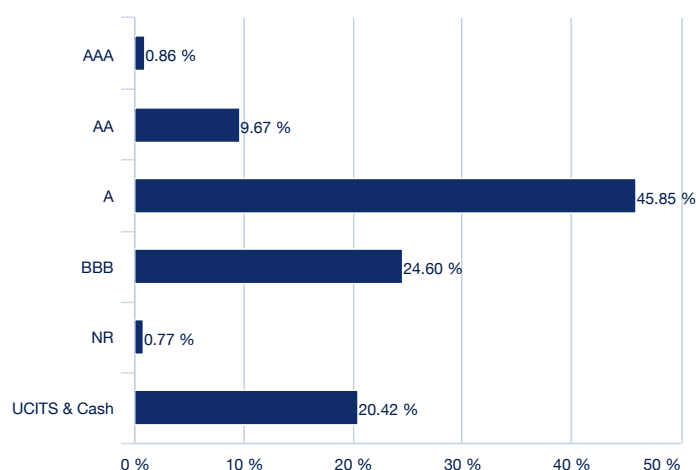
Portfolio manager

Portfolio Breakdown (Source: Amundi group)

Top 10 holdings (Source: Amundi)

	Coupon (%)	Maturity	% asset
L'OREAL SA	2.50	06/11/2027	0.95%
BANQUE FED CREDIT MUTUEL	1.00	23/05/2025	0.92%
NATIONWIDE BLDG STY	4.50	01/11/2026	0.73%
KBC GROUP NV	4.50	06/06/2026	0.72%
INTESA SANPAOLO SPA	FRN	16/04/2027	0.70%
TORONTO-DOMINION BANK/THE	FRN	10/09/2027	0.69%
TERNA - RETE ELETTRIC NAZIONALE	2.79	14/04/2025	0.69%
GECINA SA	2.79	22/04/2025	0.69%
PERNOD RICARD SA	2.65	06/05/2025	0.68%
CONTINENTAL AG	2.50	20/05/2025	0.68%

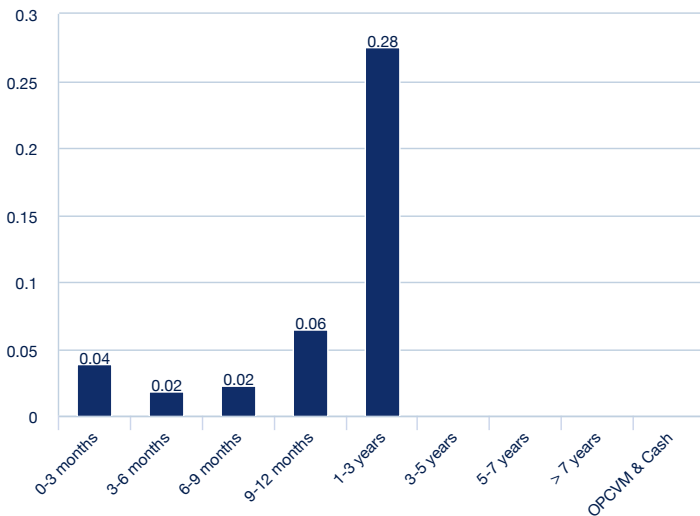
Portfolio breakdown - Long term rating (Source: Amundi)



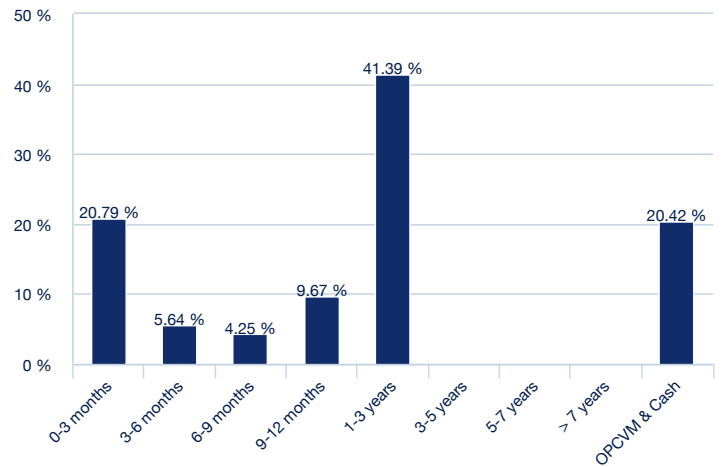
Total can be different from 100% to reflect the real portfolio exposure (includes derivatives). Stocks are selected based on the judgment of the management with respect to the internal risk monitoring policy of the management company

LONG TERM TREASURY ■

Breakdown by maturity (basis points of Modified Duration, Source: Amundi)

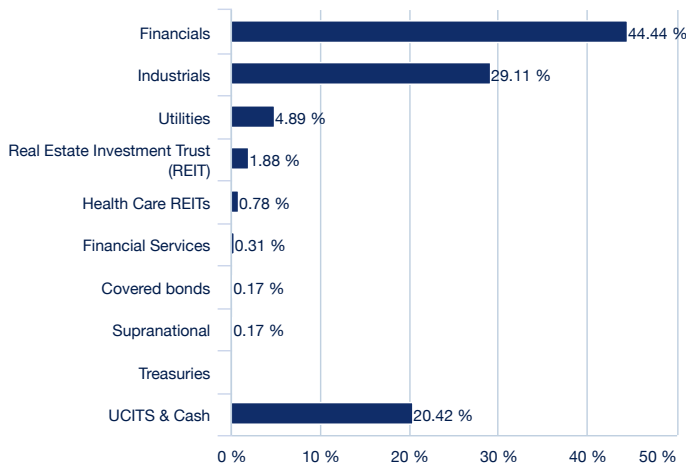


Portfolio breakdown by maturity (Source: Amundi)



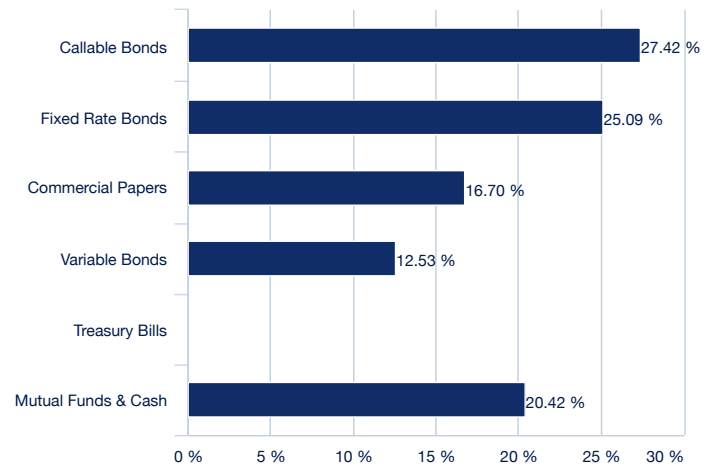
The total may be different by up to 100% to reflect the portfolio's real exposure (consideration of derivative instruments)

Sector breakdown (Source: Amundi)



The total may be different by up to 100% to reflect the portfolio's real exposure (consideration of derivative instruments)

Breakdown by instrument type (Source: Amundi)



The total may be different by up to 100% to reflect the portfolio's real exposure (consideration of derivative instruments)

Long-Term ratings / maturity matrix (Source: Amundi)

	AAA	AA	A	BBB	UCITS & Cash	NR	Total
0-3 months	-	1.85%	7.97%	10.21%	-	0.77%	20.79%
3-6 months	-	0.29%	3.94%	1.41%	-	-	5.64%
6-9 months	-	0.80%	1.93%	1.52%	-	-	4.25%
9-12 months	-	0.85%	6.63%	2.19%	-	-	9.67%
1-3 years	0.86%	5.88%	25.39%	9.27%	-	-	41.39%
3-5 years	-	-	0.00%	0.00%	-	-	0.00%
5-7 years	-	-	0.00%	0.00%	-	-	0.00%
> 7 years	-	-	-	0.00%	-	-	0.00%
OPCVM & Cash	-	-	-	-	20.42%	-	20.42%
Total	0.86%	9.67%	45.85%	24.60%	20.42%	0.77%	102.17%

Total can be different from 100% to reflect the real portfolio exposure (includes derivatives). Stocks are selected based on the judgment of the management with respect to the internal risk monitoring policy of the management company

LONG TERM TREASURY ■

Countries / Sectors / Maturities matrix (Source: Amundi)

	OPCVM & Cash	0-3 months	3-6 months	6-9 months	9-12 months	1-3 years	3-5 years	5-7 years	> 7 years	Total
Euro Zone	-	17.31%	4.57%	2.00%	6.38%	21.60%	0.00%	0.00%	0.00%	51.85%
Belgium	-	1.51%	0.54%	-	1.11%	0.61%	-	-	-	3.77%
Health Care REITs	-	0.78%	-	-	-	-	-	-	-	0.78%
Industrials	-	-	0.16%	-	-	-	-	-	-	0.16%
Financials	-	0.72%	0.37%	-	1.11%	0.44%	-	-	-	2.65%
Covered bonds	-	-	-	-	-	0.17%	-	-	-	0.17%
Finland	-	-	0.53%	0.16%	0.03%	0.19%	-	-	-	0.91%
Financials	-	-	0.53%	0.16%	0.03%	0.19%	-	-	-	0.91%
France	-	10.54%	0.92%	0.60%	2.48%	8.51%	0.00%	0.00%	-	23.06%
Real Estate Investment Trust (REIT)	-	1.54%	0.34%	-	-	-	-	-	-	1.88%
Industrials	-	7.10%	0.49%	0.19%	0.76%	3.14%	0.00%	0.00%	-	11.68%
Utilities	-	0.51%	-	-	-	0.52%	0.00%	-	-	1.03%
Financials	-	1.39%	0.09%	0.41%	1.73%	4.85%	0.00%	-	-	8.47%
Germany	-	1.30%	0.31%	0.70%	1.13%	2.45%	0.00%	0.00%	-	5.89%
Industrials	-	1.30%	0.27%	0.36%	0.94%	1.39%	0.00%	0.00%	-	4.27%
Utilities	-	-	-	-	-	0.15%	-	-	-	0.15%
Financials	-	-	0.03%	0.34%	0.19%	0.91%	-	-	-	1.47%
Italy	-	1.97%	0.00%	0.36%	-	4.39%	0.00%	0.00%	0.00%	6.72%
Utilities	-	1.97%	-	-	-	0.67%	-	0.00%	-	2.64%
Industrials	-	-	-	-	-	2.18%	-	-	-	2.18%
Financials	-	-	-	0.36%	-	1.54%	0.00%	-	-	1.90%
Netherlands	-	2.00%	1.51%	0.18%	0.43%	3.33%	-	0.00%	-	7.45%
Financial Services	-	0.05%	-	-	-	-	-	-	-	0.05%
Industrials	-	0.99%	1.19%	-	-	0.05%	-	0.00%	-	2.23%
Utilities	-	-	-	-	-	0.44%	-	-	-	0.44%
Financials	-	0.96%	0.32%	0.18%	0.43%	2.84%	-	-	-	4.73%
Spain	-	-	0.77%	-	1.19%	2.11%	-	-	-	4.06%
Financials	-	-	0.77%	-	1.19%	2.11%	-	-	-	4.06%
Rest of the world	-	3.48%	1.07%	2.25%	3.30%	19.79%	0.00%	0.00%	0.00%	29.89%
Australia	-	-	-	-	0.34%	1.18%	-	-	-	1.52%
Industrials	-	-	-	-	-	0.28%	-	-	-	0.28%
Financials	-	-	-	-	0.34%	0.90%	-	-	-	1.24%
Canada	-	0.53%	0.35%	0.17%	0.61%	3.37%	-	-	-	5.03%
Financials	-	0.53%	0.35%	0.17%	0.61%	3.37%	-	-	-	5.03%
Denmark	-	1.20%	-	0.22%	0.28%	1.02%	-	-	-	2.71%
Industrials	-	1.20%	-	-	-	0.56%	-	-	-	1.76%
Utilities	-	-	-	-	0.28%	-	-	-	-	0.28%
Financials	-	-	-	0.22%	-	0.46%	-	-	-	0.68%
Japan	-	0.11%	-	-	-	0.37%	0.00%	-	-	0.48%
Industrials	-	0.11%	-	-	-	0.37%	0.00%	-	-	0.48%
Jersey	-	0.40%	-	-	-	-	-	-	-	0.40%
Industrials	-	0.40%	-	-	-	-	-	-	-	0.40%
New Zealand	-	-	-	-	-	0.23%	-	-	-	0.23%
Financials	-	-	-	-	-	0.23%	-	-	-	0.23%
Norway	-	0.16%	0.38%	-	-	0.56%	-	0.00%	-	1.10%
Utilities	-	-	-	-	-	0.35%	-	-	-	0.35%
Financials	-	0.16%	0.38%	-	-	0.21%	-	-	-	0.75%
Supranational	-	-	-	-	-	0.17%	-	-	-	0.17%
Supranational	-	-	-	-	-	0.17%	-	-	-	0.17%
Sweden	-	0.53%	0.07%	0.64%	-	3.93%	0.00%	-	-	5.17%
Industrials	-	-	0.07%	-	-	0.74%	0.00%	-	-	0.81%
Financials	-	0.53%	-	0.64%	-	3.19%	-	-	-	4.36%
Switzerland	-	-	-	-	-	0.72%	0.00%	-	0.00%	0.72%
Industrials	-	-	-	-	-	0.72%	0.00%	-	0.00%	0.72%
United Kingdom	-	0.30%	0.19%	0.87%	0.53%	5.09%	0.00%	0.00%	0.00%	6.97%
Industrials	-	0.26%	0.09%	-	0.09%	0.27%	0.00%	0.00%	0.00%	0.71%
Financials	-	0.03%	0.10%	0.87%	0.45%	4.82%	-	-	-	6.27%
United States	-	0.26%	0.09%	0.35%	1.54%	3.16%	0.00%	0.00%	-	5.40%
Financial Services	-	0.26%	-	-	-	-	-	-	-	0.26%
Industrials	-	-	0.09%	0.35%	0.60%	2.38%	0.00%	0.00%	-	3.43%
Financials	-	-	-	-	0.93%	0.78%	-	-	-	1.71%
UCITS & Cash	20.42%	-	-	-	-	-	-	-	-	20.42%
Total	20.42%	20.79%	5.64%	4.25%	9.67%	41.39%	0.00%	0.00%	0.00%	102.17%

The total may be different by up to 100% to reflect the portfolio's real exposure (consideration of derivative instruments)

LONG TERM TREASURY ■

Information (Source: Amundi)

Fund structure	Mutual Fund (FCP)
Applicable law	under French law
Management Company	Amundi Asset Management
Custodian	CACEIS Bank
Share-class inception date	03/10/2011
Share-class reference currency	EUR
Classification	Bonds & other international debt securities
Type of shares	Accumulation
ISIN code	FR0011088657
Bloomberg code	AMUT36M FP
Minimum first subscription / subsequent	10 Share(s) / 1 thousandth(s) of (a) share(s)
Frequency of NAV calculation	Daily
Dealing times	Orders received each day D day before 12:25
Entry charge (maximum)	0.00%
Management fee (p.a. max)	0.25% IAT
Performance fees	Yes
Maximum performance fees rate (% per year)	20.00%
Exit charge (maximum)	0.00%
Management fees and other administrative or operating costs	0.12%
Transaction costs	0.11%
Conversion charge	
Minimum recommended investment period	6 months
Benchmark index performance record	01/12/2020: 80.00% ESTR CAPITALISE (OIS) + 20.00% ICE BOFA 1-3 YEAR EURO CORPORATE INDEX 03/10/2011: 100.00% EONIA CAPITALISE (O.I.S.) (BASE 360) - DISCONTINUED
UCITS compliant	UCITS
Current/Forward price	Forward pricing
Redemption Date	D+1
Subscription Value Date	D+1
Characteristic	Master UCITS

LONG TERM TREASURY ■

Important information

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LONG TERM TREASURY ■

SRI Terminology

Socially Responsible Investment (SRI)

The SRI expresses sustainable development objectives in investment decisions by adding Environmental, Social and Governance (ESG) criteria in addition to the traditional financial criteria.

SRI thus aims to balance economic performance and social and environmental impact by financing companies and public entities which contribute to sustainable development whatever their business sector. By influencing the governance and behaviour of stakeholders, SRI promotes a responsible economy.

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 scale

Rating scale from A (best score) to G (worst score)



AVERAGE ESG RATING (source : Amundi)

Environmental, social and governance rating

ESG Benchmark

70% ICE BOFA 1-3 YEAR EURO FINANCIAL INDEX + 30% ICE BOFA 1-3 YEAR EURO NON-FINANCIAL INDEX

Portfolio Breakdown by ESG Rating¹

ESG Scores and Ratings

	Portfolio	Benchmark
E Score	1.09	0.93
S Score	0.69	0.20
G Score	0.53	0.18
ESG Score	0.98	0.54
ESG Rating c.	C	C

Coverage of ESG analysis (Source: Amundi)

% of the portfolio with an ESG rating ²	99.93%
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ISR Label



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).

Rating date : 28/02/2025

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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¹ Outstanding securities in terms of ESG criteria excluding cash assets.

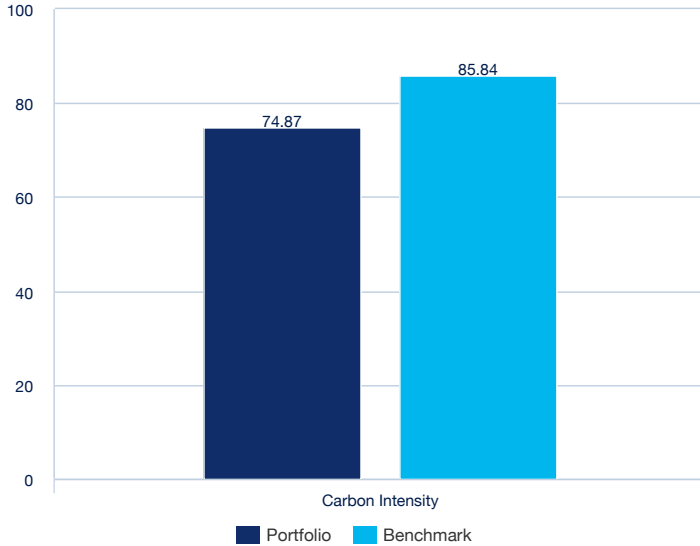
The decision of the investor to invest in the promoted fund should take into account all the characteristics or objectives of the fund.

LONG TERM TREASURY ■

Focus on Environmental, Social and Governance key performance indicators

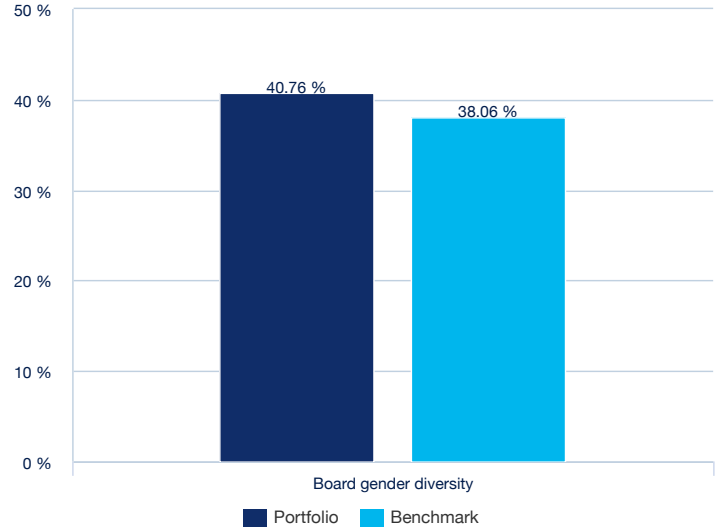
In addition to the overall ESG assessment of the portfolio and the E, S and G dimensions, the manager uses impact indicators to assess the ESG quality of his portfolio. Four representative indicators of Environment, Social, Human Rights and Governance have been identified. The manager's minimum objective is to deliver a quality score higher than that of the index on at least two of the indicators.

ENVIRONMENT: Carbon intensity



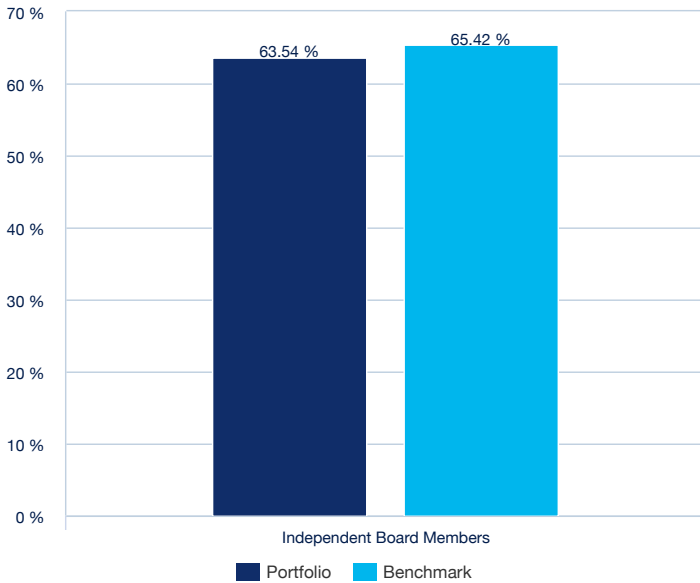
Coverage rate (Portfolio/Benchmark) 98.29% 97.80%

SOCIAL : Board gender diversity



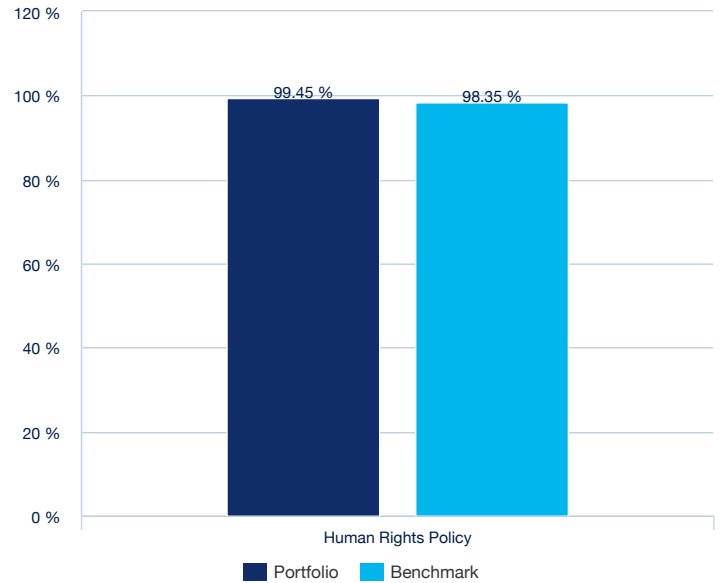
Coverage rate (Portfolio/Benchmark) 94.15% 91.47%

GOVERNANCE: Independent board members



Coverage rate (Portfolio/Benchmark) 79.74% 80.99%

RESPECT FOR HUMAN RIGHTS: decent work and freedom of association



Coverage rate (Portfolio/Benchmark) 79.74% 80.99%

LONG TERM TREASURY ■

Sources and definitions

Carbon Intensity: The GHG intensity of the relevant portfolio is determined by calculating the portfolio weighted average of the total greenhouse gas emissions intensity per million euros of sales of the companies in the portfolio (t/EUR million sales). The PAI indicator uses the "all investments" approach, meaning that the denominator is determined by considering all investments. The weights of the portfolio are adjusted to account for incomplete data coverage. Amundi reviewed its methodology and publish the full Scope 3 emissions. Potential biases and inaccuracies in the data related to Scope 3 emissions remains. Also note that Amundi changed data provider for EVIC calculation.

Board gender diversity: The % board gender diversity of the relevant portfolio is determined by calculating the portfolio weighted average of the percentage of board members who are female in investee companies, expressed as a percentage of all board members. The PAI indicator uses the "relevant" approach, meaning that the denominator is determined by considering the relevant portfolio. When the coverage of board gender diversity is less than 100%, the weights of the portfolio are adjusted to account for incomplete data coverage.

Independent board members: Board independence. average percentage of independent directors on the Board of Directors. Data provider: Refinitiv

Human rights policy: Board independence. average percentage of independent directors on the Board of Directors. Data provider: Refinitiv