

AMUNDI ABS RESPONSIBLE - I

FACTSHEET

Marketing
Communication

30/09/2026

ASSET BACKED SECURITIES ■

Article 8 ■

Key Information (Source: Amundi)

Net Asset Value (NAV) : 293,976.13 (EUR)
NAV and AUM as of : 30/09/2026
Assets Under Management (AUM) :
1,363.94 (million EUR)
ISIN code : FR0010319996
Bloomberg code : CATRABC FP
Benchmark : 100% ESTR CAPITALISE (OIS)
Minimum recommended investment period : 1 year

Objective and Investment Policy

The investment team seeks to outperform €STR, over an investment period of one year, after deducting ongoing charges. To this end, the fund is invested in innovative, fast-growing financial instruments (ABS - Asset Backed Securities).
Amundi ABS - I GBP objective is to outperform the benchmark index, the capitalised SONIA, representative of the interest rate for unsecured transactions on the sterling money market, after deducting ongoing charges.

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

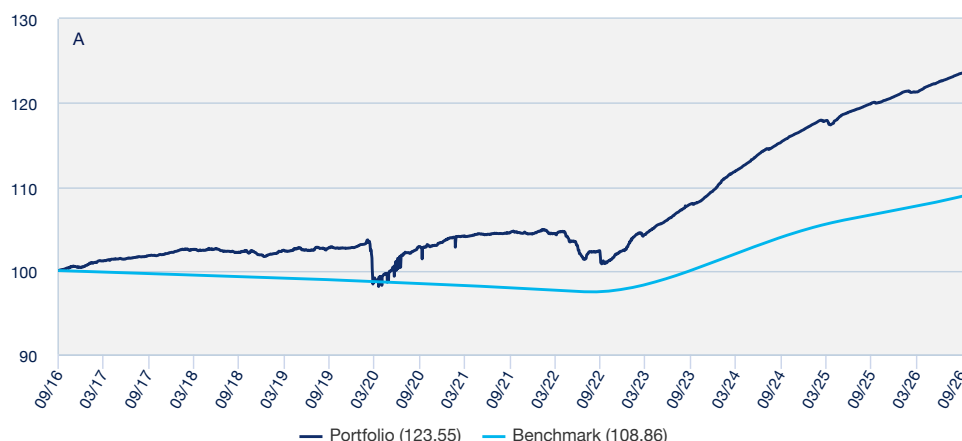


Lower risk, potentially lower rewards
Higher risk, potentially higher rewards

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 30/09/2016 to 30/09/2026* (Source: Fund Admin)



A : During this period, the FCP holds Asset Backed Securities (ABS)

Rolling performances* (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Since
Since	31/12/2025	31/08/2026	30/06/2026	30/09/2025	29/09/2023	30/09/2021	30/09/2016	16/05/2006
Portfolio	2.31%	0.27%	0.83%	2.98%	14.47%	18.15%	23.55%	46.99%
Benchmark	1.56%	0.19%	0.57%	2.06%	8.84%	11.14%	8.86%	22.63%
Spread	0.75%	0.07%	0.26%	0.92%	5.63%	7.01%	14.69%	24.36%

Calendar year performance* (Source: Fund Admin)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
Portfolio	3.35%	6.66%	6.94%	-1.88%	0.91%	0.67%	0.88%	-0.29%	1.74%	2.02%
Benchmark	2.24%	3.79%	3.29%	-0.01%	-0.54%	-0.47%	-0.40%	-0.37%	-0.36%	-0.32%
Spread	1.12%	2.86%	3.65%	-1.87%	1.45%	1.14%	1.28%	0.07%	2.09%	2.34%

* 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.

Sub-Fund Statistics (Source: Amundi)

	Portfolio
Modified duration ¹	0.12
Average life ³	3.73
Average Rating	BBB
Number of Lines	472
Issuer number	280

¹ Modified duration (in points) estimates a bond portfolio's percentage price change for 1% change in yield.

² Credit duration (in points) estimates a bond portfolio's percentage price change for 1% change in Credit spread

³ Average life expressed in years

Risk analysis (rolling) (Source: Fund Admin)

	1 year	3 years	5 years	10 years
Portfolio volatility*	0.32%	0.49%	1.11%	1.52%
Benchmark volatility	0.03%	0.12%	0.21%	0.23%
Ex-post Tracking Error	0.32%	0.45%	1.05%	1.49%
Portfolio Information ratio	3.01	3.89	1.22	0.86
Sharpe ratio	2.98	3.56	1.14	0.84
Beta	1.95	1.90	2.14	1.47

* 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. The higher the volatility, the higher the risk.

Performance analytics (Source: Fund Admin)

	Inception to date*
Maximum drawdown	-23.24%
Recovery period (days)	993
Worst month	03/2020
Lowest return	-4.72%
Best month	02/2011
Highest return	2.80%

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.

ASSET BACKED SECURITIES ■

**Geoffrey Sauwala**
Portfolio Manager**Amadou Loum**
Portfolio Manager

Management commentary

September saw a marked tightening of market conditions, against a backdrop of an energy shock and despite the unexpected resilience of activity. The rise in oil prices above \$100 a barrel, in a tense geopolitical context, rekindled fears of a return of inflation. At the same time, activity indicators confirmed a more robust economy than anticipated, both in the United States and in the eurozone. This combination led the Federal Reserve, the ECB, and the Bank of Japan to raise their key rates, while the Bank of England left its rates unchanged but maintained a restrictive bias. Bond markets corrected sharply, with a significant rise in sovereign yields in developed countries.

In the eurozone, the economy remained more resilient than expected: Q2 GDP was confirmed at 0.6% QoQ, unemployment remained close to its historic lows, and the composite PMI rose to 53.1, signaling broader expansion. Conversely, inflationary pressures intensified, with CPI inflation rising to 3.2% in August, driven by a sharp increase in energy, while core inflation remained stable. In the United States, growth also surprised on the upside, with GDP revised to 2.2% annualized in Q2, a composite PMI at 58.4, and a still robust labor market. Inflation, however, remains the main source of concern.

On the bond front, sovereign yields rose sharply, particularly in the United States, where the 10-year ended at 5.28%. In Europe, tensions were especially high in France, where political and budgetary uncertainty pushed the OAT-Bund spread above 110 bps. Credit remained orderly, supported by still solid fundamentals, good liquidity, and a dynamic primary market. Despite this, bond performance suffered: Euro IG ended the month down, penalized mainly by the rise in sovereign rates rather than by a deterioration in credit risk.

Regarding European ABS and CLOs, activity continued at a sustained level after the summer break and the rapid recovery from the second half of August. The ABS market saw a record primary volume, with 24 public transactions placed with investors.

Investor appetite for senior tranches waned slightly over the month, leading to slight upward pressure on spreads. Conversely, mezzanine tranches continue to benefit from a significant supply/demand asymmetry, and their spreads continue to tighten, with the AAA-AA base eroding further to historically low levels around 15-20bps on certain transactions. On the secondary market, the slight widening of senior spreads is felt on longer transactions, but appetite for shorter maturities strongly supports this segment of the market. At the same time, French transactions are seeing their spreads widen slightly, linked to concerns about the country's debt situation and anticipated difficulties in passing necessary reforms. As for mezzanine tranches, observed spread levels mirror the primary market: constant investor appetite, significant scarcity of supply, and spreads that are slightly but steadily declining.

Regarding CLOs, since last month, the dynamic on AAA tranches has remained stable, with solid fundamentals and favorable technicals, despite a slight reduction in relative value compared to short-term sovereign debt.

Primary activity remained strong during the month with 20 issuances, evenly split between new transactions and refi/reset of existing transactions. Demand remains healthy across the capital structure, even though investors remain attentive to portfolio quality on the riskiest mezzanine tranches. In terms of spread levels, the situation remains relatively stable at 125 bps in Europe on the primary market for AAA tranches. We remain optimistic, particularly on European CLOs, given the evolution of Solvency II in Europe, whose effects will begin to be felt from the start of next year and should increase insurers' appetite for senior CLOs. We expect this major development to have a positive impact on market dynamics, notably by increasing liquidity and tightening spreads.

On mezzanine tranches, appetite remains strong for investment grade tranches, which are seeing their spreads stabilize at historically tight levels, supported by investor confidence in the protection offered by the structures. However, there is much more selectivity on HY tranches, with significant dispersion in spread levels depending on the quality of the structures and the liquidity of the managers.

Regarding fund management, we have mainly been active in the primary market, both in ABS and CLO, in order to take advantage of issuance premiums and the ability to source larger volumes than through secondary flows. In ABS, we participated in various transactions, including: one backed by consumer loans granted in France by Cofidis, another in the Netherlands by Qander, an independent platform, a transaction backed by leasing contracts granted in Belgium and France, consumer loans granted by Santander's local entity in Italy, Dutch mortgages, or auto loans granted in Spain by RCI Banque's local entity or in Germany by Société Générale's local branch, or directly by Volkswagen Bank.

For CLOs, we participated in new structures and maintained our positions on the resets of the most defensive transactions, with a focus on the AAA tranche—for their tightening potential with the new regulation coming in 2027—and BBB for their carry/risk profile, which we consider advantageous in the current context.

As in previous months, we continue to stay away from the CMBS and data center markets, where low transparency and significant optionality granted to sponsors, as well as low liquidity, do not seem to us to be sufficiently reflected in the proposed spreads.

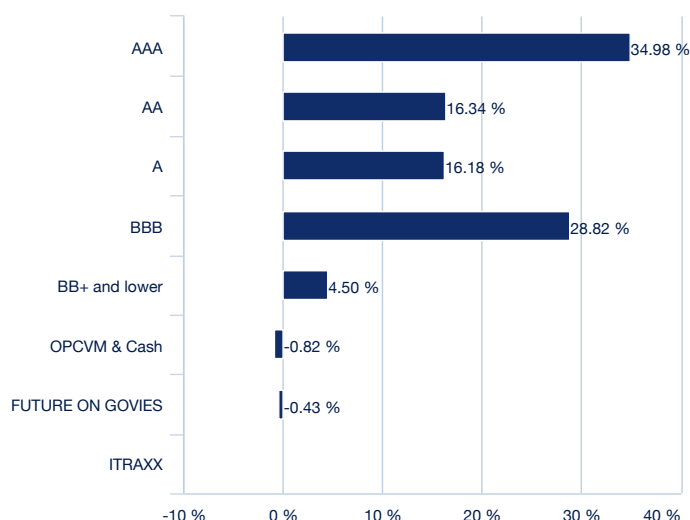
Amundi ABS Responsible posted a positive performance of 0.24% for the month of September 2026, as well as a yield to maturity of 4.61%. Volatility remains at 0.33% over a rolling year and 0.50% over 3 years.

Portfolio Breakdown (Source: Amundi group)

Top 10 holdings (Source: Amundi)

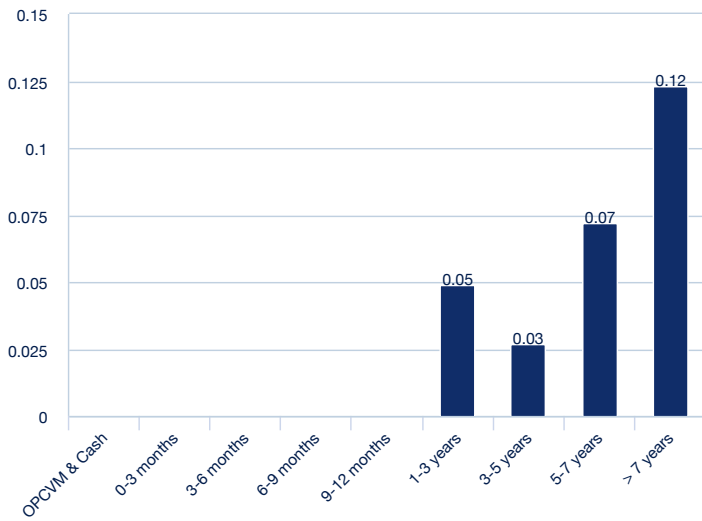
	Coupon (%)	Maturity	% asset
CFOUR 12X	FRN	15/07/2039	1.71%
KORUK 2026-1	FRN	23/11/2032	1.61%
BUMP 2026-BEGRN	FRN	22/03/2036	1.52%
GLION 2026-1	FRN	23/01/2062	1.47%
GLION 2023-1	FRN	23/07/2065	1.24%
TIKEH 9X	FRN	20/01/2037	1.22%
EMETTEUR NON RENSEIGNE	FRN	28/01/2041	1.10%
OMHL 2026-1	FRN	30/04/2068	1.01%
BBVAC 2025-1	FRN	21/08/2038	0.91%
JPMF 9	FRN	17/10/2061	0.86%

Portfolio breakdown - Long term rating (Source: Amundi)

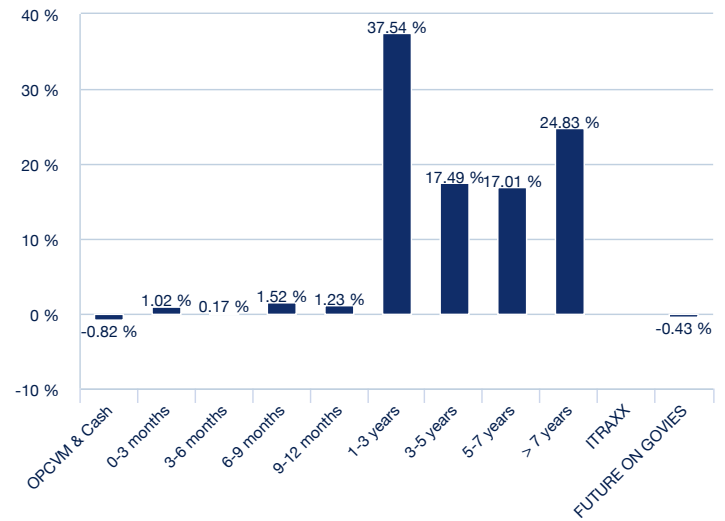


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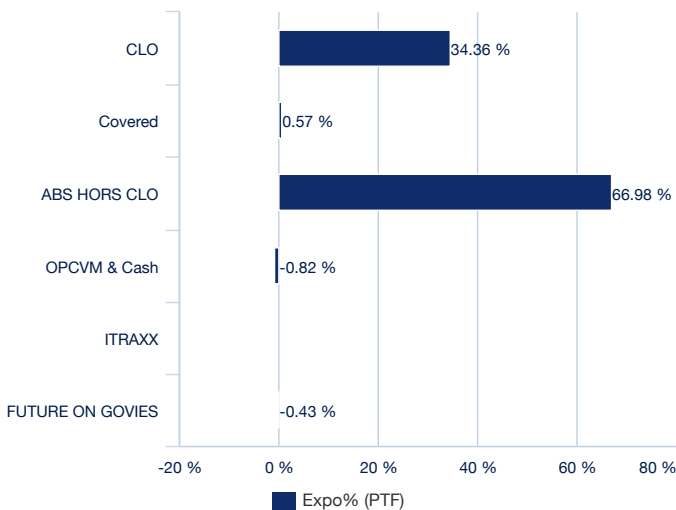
Breakdown by maturity (basis points of Modified Duration, Source: Amundi)



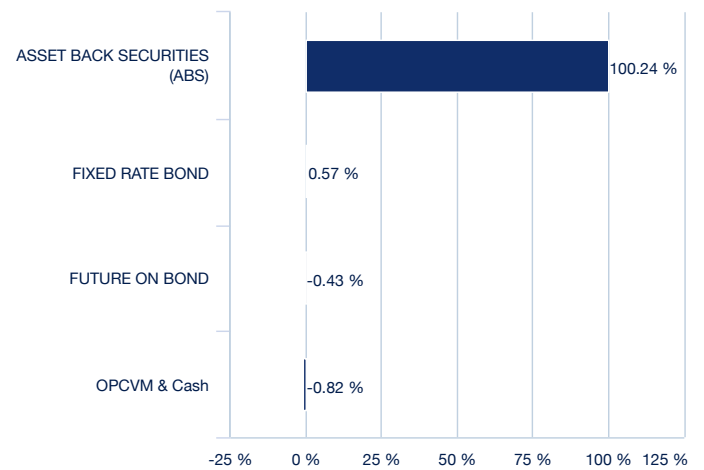
Portfolio breakdown by maturity (Source: Amundi)



Sector breakdown (Source: Amundi)



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	BB+ and lower	ITRAXX & FUTURE ON GOVIES	Mutual Funds & Cash	NR	Total
0-3mth	0.16%	-	0.86%	-	0.00%	-	-	-	1.02%
3-6mth	0.06%	0.03%	0.08%	-	-	-	-	-	0.17%
6-9mth	1.08%	0.35%	-	-	0.09%	-	-	-	1.52%
9-12mth	0.36%	0.77%	0.04%	0.03%	0.03%	-	-	-	1.23%
1-3yr	10.37%	9.93%	5.74%	7.65%	3.05%	-	-	-	37.54%
3-5yr	5.06%	2.77%	2.78%	5.74%	1.14%	-	-	-	17.49%
5-7yr	6.65%	1.35%	3.05%	4.68%	0.18%	-0.43%	-	-	16.58%
> 7yr	11.24%	1.13%	2.68%	9.78%	-	-	-	-	24.83%
Mutual Funds & Cash	-	-	-	-	-	-	-0.82%	-	-0.82%
Total	34.98%	16.34%	16.18%	28.82%	4.50%	-0.43%	-0.82%	-	100%

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Countries / Sectors / Maturities matrix (Source: Amundi)

	UCITS & Cash	0-3mth	3-6mth	6-9mth	9-12mth	1-3yr	3-5yr	5-7yr	> 7yr	Total
FRANCE	-	0.03%	-	0.62%	-	4.21%	0.49%	0.11%	2.51%	7.98%
CMO	-	-	-	-	-	-	-	-	0.09%	0.09%
ABS	-	0.03%	-	0.62%	-	4.21%	0.49%	0.11%	2.42%	7.89%
GERMANY	-	0.00%	-	0.48%	0.06%	8.31%	2.51%	0.18%	-	11.55%
ABS	-	0.00%	-	0.48%	0.06%	8.31%	2.51%	0.18%	-	11.55%
IRELAND	-	-	0.08%	0.09%	0.04%	1.33%	0.54%	0.40%	0.90%	3.38%
CMO	-	-	-	-	-	-	-	-	0.65%	0.65%
ABS	-	-	0.08%	-	0.04%	1.33%	0.54%	0.40%	0.25%	2.64%
CMBS	-	-	-	0.09%	-	-	-	-	-	0.09%
ITALY	-	0.74%	0.03%	0.09%	0.77%	8.56%	1.31%	0.17%	-	11.66%
CMO	-	0.74%	-	-	-	-	0.71%	-	-	1.44%
ABS	-	-	0.03%	-	0.77%	8.56%	0.60%	0.17%	-	10.13%
CMBS	-	-	-	0.09%	-	-	-	-	-	0.09%
NETHERLANDS	-	-	0.06%	-	0.16%	0.67%	0.97%	0.18%	7.05%	9.09%
CMO	-	-	-	-	-	-	-	-	0.21%	0.21%
ABS	-	-	0.06%	-	0.16%	0.67%	0.97%	0.18%	6.85%	8.88%
OTHERS	-	-	-	-	-	4.85%	6.47%	14.83%	11.59%	37.73%
ABS	-	-	-	-	-	4.85%	6.47%	14.83%	11.59%	37.73%
PORTUGAL	-	-	-	-	-	1.10%	0.96%	0.80%	0.09%	2.95%
CMO	-	-	-	-	-	-	0.13%	0.24%	0.09%	0.46%
ABS	-	-	-	-	-	1.10%	0.83%	0.56%	-	2.49%
SPAIN	-	0.12%	-	-	0.19%	5.94%	2.58%	-	1.07%	9.91%
CMO	-	0.12%	-	-	0.19%	0.10%	0.11%	-	0.80%	1.32%
ABS	-	-	-	-	-	5.84%	2.48%	-	0.27%	8.59%
UNITED KINGDOM	-	0.13%	-	0.24%	-	2.58%	1.65%	0.34%	1.05%	5.99%
CMO	-	-	-	-	-	0.29%	0.48%	-	0.25%	1.02%
ABS	-	0.13%	-	0.24%	-	2.29%	1.17%	0.34%	0.80%	4.97%
UCITS & Cash	-0.82%	-	-	-	-	-	-	-	-	-0.82%
Others (futures, ITRAXX, etc)	-	-	-	-	-	-	-	-0.43%	0.57%	0.13%
Total	-0.82%	1.02%	0.17%	1.52%	1.23%	37.54%	17.49%	16.58%	24.83%	100%

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

ASSET BACKED SECURITIES ■

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	16/05/2006
Share-class reference currency	EUR
Classification	Bonds & other international debt securities
Type of shares	Accumulation
ISIN code	FR0010319996
Bloomberg code	CATRABC FP
Minimum first subscription / subsequent	4 Share(s) / 1 One hundred-Thousandth of Share(s)/Equitie(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)	0.28% IAT
Performance fees	Yes
Maximum performance fees rate (% per year)	15.00%
Exit charge (maximum)	0.00%
Management fees and other administrative or operating costs	0.39%
Transaction costs	0.07%
Conversion charge	
Minimum recommended investment period	1 year
Benchmark index performance record	01/06/2021: 100.00% ESTR CAPITALISE (OIS) 15/06/2006: 100.00% EONIA CAPITALISE (O.I.S.) (BASE 360) - DISCONTINUED 16/05/2006: 100.00% EONIA CAPITALISE (J) (BASE 365)
UCITS compliant	UCITS
Current/Forward price	Forward pricing
Redemption Date	D+3
Subscription Value Date	D+3
Characteristic	No

Important information

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ASSET BACKED SECURITIES ■

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.).

SRI according to Amundi

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

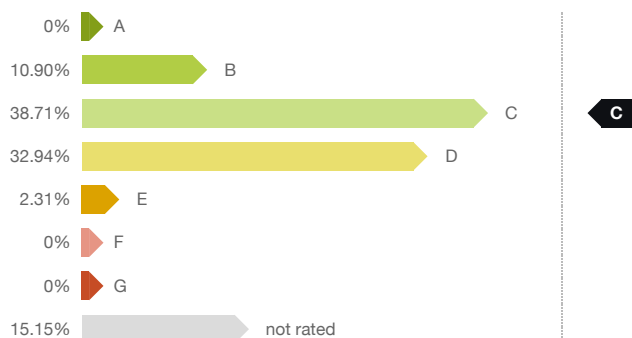
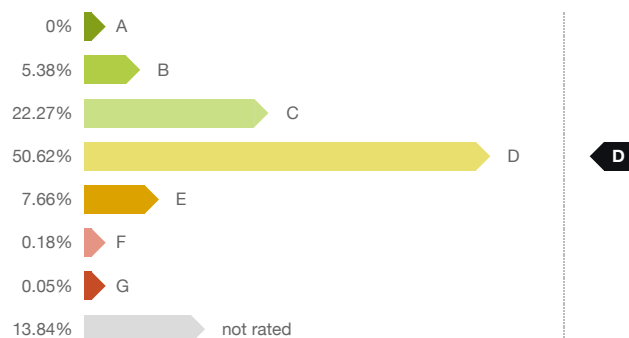


An SRI portfolio follows these rules :

- 1 - Exclusion of E, F and G scores¹
- 2 - Overall portfolio rating of C or above
- 3 - Overall portfolio rating above the benchmark index/investment universe rating
- 4 - ESG rating for 90% minimum of portfolio stock²

AVERAGE ESG RATING (source : Amundi)

Environmental, Social and Governance rating. Information on sustainability-related aspects can be found at <https://about.amundi.com/legal-documentation>

Of Portfolio³From the universe of reference³

Evaluation by ESG criteria (Source: Amundi)

Environment	D
Social	D
Governance	C
Overall Rating	C

Coverage of ESG¹ analysis (Source: Amundi)

Number of issuers in the portfolio	278
% of the portfolio with an ESG rating ²	90.00%

ISR Label



¹ If an issuer's rating is downgraded to E, F or G, the manager has a period of three months in which to sell the security. A tolerance is authorized for buy and hold funds.

² Outstanding securities in terms of ESG criteria excluding cash assets.

³ The investment universe is defined by the fund's reference indicator. If the fund does not have an indicator, it is defined by type of security, geographic zone and investment themes and business sectors.

For more information, we invite you to consult the fund's transparency charter, which is available on the management company's website and on the AFG website <http://www.afg.asso.fr>.