

AMUNDI FUNDS ABSOLUTE RETURN FOREX - C EUR

FACTSHEET

Marketing
Communication

31/03/2024

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Objective and Investment Policy

To achieve a positive return in any type of market condition (absolute return strategy). The Sub-Fund invests at least 67% of assets in money market instruments and investment-grade bonds that are issued around the world and listed in OECD countries.

The Sub-Fund makes extensive 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 foreign exchange).

Benchmark : The Sub-Fund is actively managed and seeks to outperform the EONIA (compounded daily) over the recommended holding period, while offering controlled risk exposure. The Sub-Fund uses the benchmark 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.

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 uses economic research and a combination of fundamental, technical and quantitative models on a 12-month horizon to identify investment opportunities on the foreign exchange market. The investment team then constructs a highly diversified portfolio using a wide range of currency exposure and implementing strategic and tactical positions, including arbitrage among credit, interest rate and currency markets.

Meet the Team



Andreas König

Head of Global FX

Risk & Reward Profile (Source: Fund Admin)

Risk Indicator (Source : Fund Admin)



Lower Risk

Higher Risk



The risk indicator assumes you keep the product for 1 year.

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 2 out of 7, which is a low risk class. This rates the potential losses from future performance at a low level, and poor market conditions are very unlikely to 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.

Key Information (Source: Amundi)

Net Asset Value (NAV) : **47.70 (EUR)**

NAV and AUM as of : **28/03/2024**

ISIN code : **LU1883326768**

Assets Under Management (AUM) : **68.90 (million EUR)**

Sub-fund reference currency : **EUR**

Share-class reference currency : **EUR**

Benchmark : **100% €STR CAPITALISE (OIS)**

Information (Source: Amundi)

Fund structure : **SICAV**

CNMV code : **61**

Sub-fund launch date : **24/06/2011**

Share-class inception date : **31/05/2019**

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 : **1.78% (Estimated 30/06/2023)**

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

Transaction costs : **0.28%**

Conversion charge : **1.00 %**

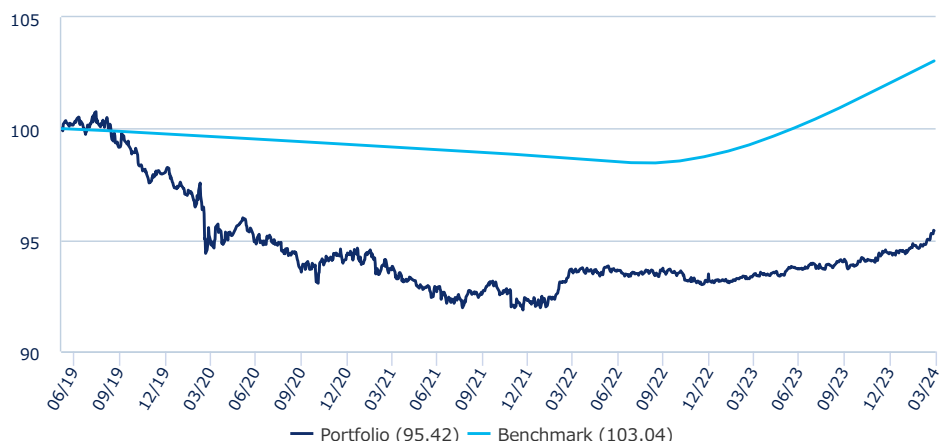
Minimum recommended investment period : **1 year**

Performance fees : **Yes**

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

Performance evolution (rebased to 100) from 03/06/2019 to 28/03/2024* (Source: Fund Admin)



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	-	03/06/2019
Portfolio	1.04%	0.72%	1.04%	2.08%	0.57%	-	-0.97%
Benchmark	0.98%	0.30%	0.98%	3.71%	1.28%	-	0.62%
Spread	0.06%	0.41%	0.06%	-1.64%	-0.72%	-	-1.59%

Calendar year performance * (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	1.35%	0.95%	-2.25%	-3.77%	-
Benchmark	3.29%	-0.01%	-0.50%	-0.47%	-
Spread	-1.94%	0.97%	-1.75%	-3.30%	-

* 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 analysis (rolling) (Source: Fund Admin)

	1 year	3 years	5 years
Portfolio volatility	0.97%	1.40%	-
Benchmark volatility	0.05%	0.26%	-
Ex-post Tracking Error	0.97%	1.40%	-
Portfolio Information ratio	-1.70	-0.51	-
Sharpe ratio	-1.70	-0.51	-
Beta	2.08	0.53	-

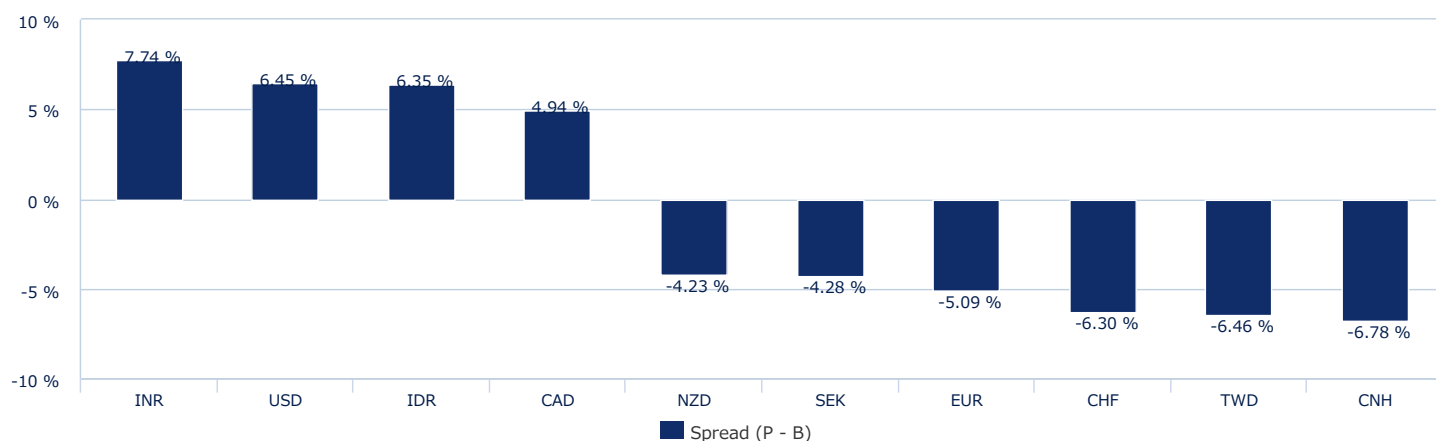
Ex-ante historical Value at Risk (Source: Amundi)

	1 year
VaR 95%	2.15%

Performance analytics (Source: Fund Admin)

	Inception to date
Maximum drawdown	-8.83%
Recovery period (days)	-
Worst month	03/2020
Lowest return	-1.76%
Best month	11/2020
Highest return	1.01%

Top 10 currency risk allocation (% of assets) (Source: Amundi)



Sub-Fund Statistics (Source: Amundi)

	Portfolio	Benchmark
Modified duration ¹	0.25	0.00
Average rating ²	A+	

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

² Based on cash bonds but excludes other types of derivatives

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Information (Source: Amundi)

Fund structure	SICAV under Luxembourg law
Management Company	Amundi Luxembourg SA
Fund manager	Amundi UK Ltd
Custodian	CACEIS Bank, Luxembourg Branch
Sub-fund launch date	24/06/2011
Share-class inception date	31/05/2019
Sub-fund reference currency	EUR
Share-class reference currency	EUR
Type of shares	Accumulation
ISIN code	LU1883326768
Bloomberg code	AGMFCEC 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)	1.00%
Performance fees	Yes
Exit charge (maximum)	0.00%
Ongoing charges	1.78% (Estimated)
Transaction costs	0.28%
Conversion charge	1.00 %
Minimum recommended investment period	1 year
Benchmark index performance record	01/12/2021 : 100.00% €STR CAPITALISE (OIS) 01/09/2010 : 100.00% EONIA CAPITALISE (O.I.S.) (BASE 360) - DISCONTINUED 03/12/2007 : 100.00% EONIA CAPITALISE

Important information

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This is a marketing communication. Please refer to the prospectus / information document and to the KIID before making any final investment decisions

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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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Bulgaria: The prospectus of the Fund, along with the Key Investor Information Document (as applicable), the current annual and semi-annual report, can be obtained, free of charge, at Amundi Luxembourg S.A., 5 Allée Scheffer, L-2520 Luxembourg or at www.amundi.bg

Belgium: The prospectus of the Fund, along with the Key Investor Information Document (as applicable), the current annual and semi-annual report, can be obtained, free of charge, at Amundi Luxembourg S.A., 5 Allée Scheffer, L-2520 Luxembourg or at www.amundi.be

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France: The prospectus of the Fund, along with the Key Investor Information Document (as applicable), the current annual and semi-annual report, can be obtained, free of charge, at Amundi Luxembourg S.A., 5 Allée Scheffer, L-2520 Luxembourg or at www.amundi.fr or, for Luxembourg funds, at www.amundi.lu or at the centralising correspondence for Amundi Funds and Amundi Index Solutions: CACEIS Bank, 89-91, rue Gabriel Péri, 92120 Montrouge, France / or for First Eagle Amundi: Société Générale Bank & Trust, 9, Boulevard Haussmann, 75009 Paris, France.

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Important information

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Greece: The prospectus of the Fund, along with the Key Investor Information Document (as applicable), the current annual and semi-annual report, can be obtained, free of charge, at Amundi Luxembourg S.A., 5 Allée Scheffer, L-2520 Luxembourg or at www.amundi.gr

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

Hungary: The prospectus of the Fund, along with the Key Investor Information Document (as applicable), the current annual and semi-annual report, can be obtained, free of charge, at Amundi Luxembourg S.A., 5 Allée Scheffer, L-2520 Luxembourg or at www.amundi.hu

Ireland: The prospectus of the Fund, along with the Key Investor Information Document (as applicable), the current annual and semi-annual report, can be obtained, free of charge, at Amundi Luxembourg S.A., 5 Allée Scheffer, L-2520 Luxembourg or at www.amundi.ie

Italy: The prospectus of the Fund, along with the Key Investor Information Document, the current annual and semi-annual report, can be obtained, free of charge, at Amundi Luxembourg S.A., 5 Allée Scheffer, L-2520 Luxembourg or at www.amundi.lu and at www.amundi.it

Japan: The prospectus of the Fund, along with the Fact Statement, the current annual and semi-annual report can be obtained, free of charge, from the approved distributors of the funds or, together with and all applicable regulatory information, at www.amundi.co.jp

Liechtenstein: The prospectus of the Fund, along with the Key Investor Information Document (as applicable), the current annual and semi-annual report, can be obtained, free of charge, at Amundi Luxembourg S.A., 5 Allée Scheffer, L-2520 Luxembourg or at www.amundi.li

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Macau: 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

Netherlands: The prospectus of the Fund, along with the Key Investor Information Document (as applicable), the current annual and semi-annual report, can be obtained, free of charge, at Amundi Luxembourg S.A., 5 Allée Scheffer, L-2520 Luxembourg or at www.amundi.nl

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Romania: The prospectus of the Fund, along with the Key Investor Information Document (as applicable), the current annual and semi-annual report, can be obtained, free of charge, at Amundi Luxembourg S.A., 5 Allée Scheffer, L-2520 Luxembourg or at www.amundi.ro

Singapore: The prospectus of the Fund, along with the Product Highlight Sheet, the current annual and semi-annual report, can be obtained, free of charge, at Amundi Luxembourg S.A., 5 Allée Scheffer, L-2520 Luxembourg or at www.amundi.com.sg

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Taiwan: The Chinese translation of the prospectus of the Fund, along with the Investor Brochure and the current annual and semi-annual report, can be obtained, free of charge, at www.amundi.com.tw

United Kingdom: The AMUNDI FUNDS ABSOLUTE RETURN FOREX (the "Sub-Fund") is a sub-fund of the Fund and has been recognised for public marketing in the United Kingdom by the Financial Conduct Authority (the "FCA"). A distributor or platform may obtain the latest Fund prospectus, the KIID (as applicable), the articles of incorporation as well as the annual and semi-annual reports free of charge from the facilities agent (Amundi (UK) Limited, 77 Coleman Street, London, EC2R 5BJ, United Kingdom) and at www.amundi.lu. The latest available prospectus, including the Sub-Fund's risk factors, as well as the KIID, as applicable, should be consulted before considering any investment in the Fund. Amundi (UK) Limited is authorised and regulated by the FCA under number 114503. This may be checked at <https://register.fca.org.uk/> and details about the extent of regulation by the FCA are available on request. Amundi (UK) Limited does not have the permissions to sell to retail investors. Any retail investor shall invest through a duly appointed distributor or platform and obtain the above-detailed Fund and Sub-Fund information from such distributor or platform. UK investors will not have any protection under the UK Financial Services Compensation Scheme. There will be no right to cancel an agreement to purchase Fund units under section 15 of the FCA's Conduct of Business Sourcebook.

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