

Amundi Bridgewater All Weather Sustainability Fund CLASS A USD

FACTSHEET

Marketing
Communication

31/03/2024

ALTERNATIVE

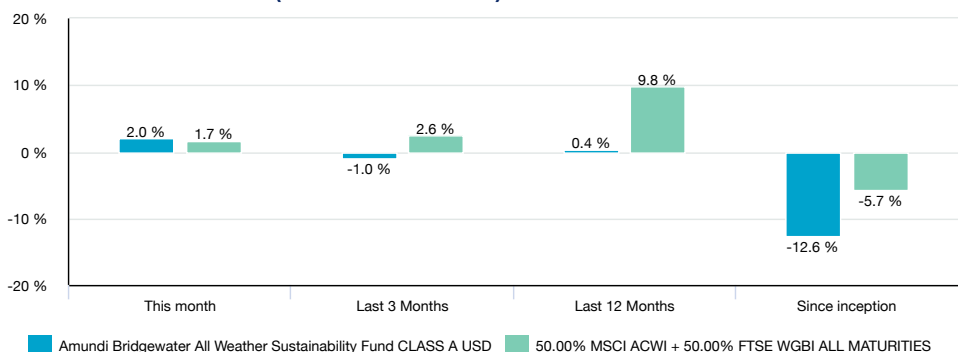
INVESTMENT OBJECTIVE

The All Weather Sustainability Strategy is a multi-asset class, strategic, long-only portfolio that is designed to achieve both financial and sustainability goals, using assets that are aligned with the United Nations Sustainable Development Goals (SDGs). Bridgewater believes the best way to achieve both financial and sustainability impact goals is through portfolio engineering that incorporates these objectives holistically, beginning with 1) clearly defining what these goals are, 2) systematically looking across a variety of asset classes to find assets that are aligned with these goals, and then 3) combining these assets into a portfolio using Bridgewater's All Weather approach, which prioritizes balance across different economic environments, to efficiently collect market risk premiums and deliver a high gross Sharpe ratio. The Strategy utilizes liquid, publicly traded markets across asset classes (equities, nominal and inflation-linked bonds, and commodities) to implement Bridgewater's systematic processes for assessing sustainability and achieving environmental balance.

PERFORMANCE SINCE INCEPTION (Source : Fund Admin)



PERFORMANCE ANALYSIS (Source : Fund Admin) *



* These indicators are based upon weekly returns calculation

HISTORICAL MONTHLY RETURNS* (Source : Fund Admin)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2021	-	-	-	-	-	-	-	-	-1.08%	1.12%	0.34%	1.43%	1.81%
2022	-3.61%	1.43%	-0.60%	-4.42%	-3.13%	-5.90%	6.35%	-5.69%	-8.41%	2.19%	6.28%	-2.93%	-18.01%
2023	4.92%	-4.05%	3.59%	-0.10%	-2.45%	0.45%	1.08%	-2.22%	-4.36%	-1.42%	5.52%	5.36%	5.78%
2024	-2.27%	-0.76%	2.04%	-	-	-	-	-	-	-	-	-	-1.04%

*Since inception : 24/09/2021

IMPORTANT NOTE

Official NAV is calculated every day, subject to holidays & certain extraordinary events. Performance based on the Fund's last official NAV, and the Index level as of the same day.

The Fund complies with the UCITS Directive and has been approved by the Central Bank of Ireland on August 19, 2019. Please refer to the Fund's prospectus for a full disclosure of the fund's characteristics..

(1) Under normal market conditions, Amundi Asset Management intends to offer the LIQUIDITY mentioned above. However, the LIQUIDITY is not guaranteed and there are circumstances under which such LIQUIDITY may not be possible. Please refer to the Fund's legal documentation for complete terms and conditions..

(2) For any additional information regarding fees, please refer to the relevant fees section of the Fund's Prospectus.

FUND FACTS

Legal Structure	Amundi Alternative Funds III ICAV
Inception Date of the Fund	10/06/2021
Inception Date of the Class	24/09/2021
Share Class Currency	USD
ISIN Code	IE00BMBSCJ96
Bloomberg Code	LYAWSAA ID
Manager	Amundi Asset Management
Investment manager	Bridgewater Associates LP
Administrator	SS&C FINANCIAL SERVICES LLC
Liquidity ⁽¹⁾	Daily
Subscription/redemption Deadline	On D Day, 12:00
NAV Date applied to S/R	D+1
Total Fund Assets	19.50 (million USD)
Management Fee max. ⁽²⁾	1.45%
Class Performance Fee ⁽²⁾	No
Administration Fee max. ^{(2) (3)}	Up to 100,000 EUR + Up to 0.40% p.a.

RISK ANALYSIS (Source : Fund Admin)

	Since inception
Volatility (PTF)	11.20%
Volatility (Index)*	10.44%
Sharpe ratio (PTF)	-0.79
Sharpe ratio (Index)*	-0.56
Maximum drawdown (PTF)	-24.82%
Maximum drawdown (Index)*	-25.55%

These indicators are based upon weekly returns calculation

*50.00% MSCI ACWI + 50.00% FTSE WGBI ALL MATURITIES

ALTERNATIVE ■

THIS DOCUMENT IS INTENDED FOR INSTITUTIONAL CLIENTS

The information contained in this document is provided to you confidentially and for exclusive use, and in no way constitutes an offer to buy, investment advice, a solicitation to sell or the basis of an agreement or a commitment of any sort. All forecasts, valuations and statistical analyses included in this document are provided for information purposes only. These forecasts, valuations and analyses may be based on subjective estimates and assumptions and may have been obtained by applying one of a number of methods that may give rise to different results; accordingly, these forecasts, valuations and analyses must not be seen as factually accurate and should not be considered to be accurate predictions of future events. The accuracy, completeness and relevance of the information provided are not guaranteed: although this information has been prepared by reference to reputable sources that are considered to be reliable, it may be amended without notice. This information is necessarily partial, provided on the basis of market data observed at a particular moment, and subject to change. Amundi Asset Management accepts no liability, whether direct or indirect, that may result from using any information contained in this document or from any decision taken on the basis of the information contained therein. This information must not be copied, reproduced, amended, translated or distributed without the prior written consent of Amundi Asset Management. Data from rating agencies are provided to you only by virtue of the authorizations that have been granted by those rating agencies. You must notify us as soon as possible in the event that there is any change to these authorizations.

For Recipients in Singapore where this material is distributed by Amundi Hong Kong Limited and/or Amundi Singapore Limited : For investors in Singapore, this document contains information about Amundi Bridgewater All Weather Sustainability Fund (the "Fund") and is distributed by Amundi Hong Kong Limited and/or Amundi Singapore Limited (Company Registration No. 198900774E) (collectively referred to as "Amundi"). It is not intended for and should not be provided to the public in Singapore. Distribution of the Fund occurs through authorised distributors in Singapore.

This document shall be construed as part of the information memorandum for the Fund (the "Information Memorandum"), which shall be deemed to include and incorporate the prospectus/offering memorandum of the Fund (the "Prospectus/Memorandum"), any supplement to the Prospectus/Memorandum relating to the Fund, this document and any other document, correspondence, communication or material sent or provided to eligible participants in relation to the Fund from time to time. Accordingly, this document must not be relied upon or construed on its own without reference to and as part of the Information Memorandum. Investors should read the Information Memorandum before deciding to invest in the Fund.

The Fund is notified as a restricted scheme under Section 305 of the Securities and Futures Act 2001 of Singapore, as amended or modified from time to time ("SFA") and the Sixth Schedule to the Securities and Futures (Offers of Investments) (Collective Investment Schemes) Regulations 2005. The Fund has not been authorised or recognised by the Monetary Authority of Singapore ("MAS"), and the shares/units in the Fund (the "Shares") are not allowed to be offered to the retail public. Moreover, the Information Memorandum is not a prospectus as defined in the SFA, and statutory liability under the SFA in relation to the content of prospectuses would not apply. The Information Memorandum has not been and will not be registered as a prospectus with the MAS. Accordingly, the Information Memorandum, this document and any other document or material in connection with the offer or sale, or invitation for subscription or purchase, of the Shares may not be circulated or distributed, nor may the Shares be offered or sold, or be made the subject of an invitation for subscription or purchase, whether directly or indirectly, to the public, any member of the public or any person in Singapore, other than under an exemption provided in the SFA for offers made (a) to an institutional investor (as defined in Section 4A of the SFA) pursuant to Section 304 of the SFA, (b) to a relevant person (as defined in Section 305(5) of the SFA), or any person pursuant to an offer referred to in Section 305(2) of the SFA, and in accordance with the conditions specified in Section 305 of the SFA, or (c) otherwise pursuant to, and in accordance with, the conditions of any other applicable provision of the SFA.

By accepting receipt of this document and any other document or material (including but not limited to the information memorandum) issued in connection with the offer or sale of the shares, a person (within the meaning of Singapore law) in Singapore represents or warrants that person is entitled to receive such document in accordance with the restrictions set forth above and agrees to be bound by the limitations contained herein.

This publication has not been reviewed by the MAS.

IMPORTANT INFORMATION FOR INVESTORS

Regarding the benchmark index mentioned in this document : Parties entering into transactions (such as a derivative or financing transaction) or investing in financial instruments that use a benchmark index are exposed to the risk that: (1) such benchmark index may be subject to methodological or other changes which could affect the value of the relevant transaction; or (2) (i) may become not compliant with applicable laws and regulations (such as the European Benchmark Regulation), (ii) may cease to be published, or (iii) the supervisor or administrator of any such benchmark may make a statement that the relevant benchmark is no longer representative, and as a consequence the relevant benchmark may be replaced by another benchmark which may have an adverse and material impact on the economics of the relevant transactions. You should conduct your own independent investigation and analysis of the potential consequences of any relevant risks such as those mentioned above, particularly in light of the ongoing industry initiatives related to the development of alternative reference rates and the update of the relevant market standard documentation.