

# Amundi Bridgewater All Weather Sustainability Fund CLASS C2 EUR

FACTSHEET

Marketing  
Communication

31/03/2024

ALTERNATIVE

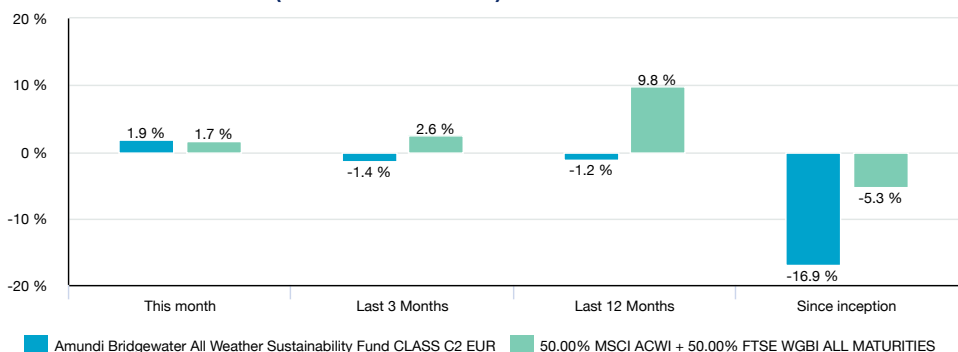
## INVESTMENT OBJECTIVE

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	-	-	-	-	-	-	-	-	-	-	-0.23%	1.30%	1.07%
2022	-4.09%	1.45%	-0.66%	-4.66%	-3.22%	-6.16%	6.10%	-5.83%	-8.80%	1.93%	6.01%	-3.13%	-19.83%
2023	4.72%	-4.28%	3.49%	-0.22%	-2.64%	0.34%	0.99%	-2.40%	-4.52%	-1.50%	5.45%	5.22%	3.98%
2024	-2.37%	-0.87%	1.88%	-	-	-	-	-	-	-	-	-	-1.40%

\*Since inception : 26/11/2021

## 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	26/11/2021
Share Class Currency	EUR
ISIN Code	IE000OM7AJN5
Bloomberg Code	LYAWC2E ID
Manager	Amundi Asset Management
Investment manager	Bridgewater Associates LP
Administrator	SS&C FINANCIAL SERVICES LLC
Liquidity <sup>(1)</sup>	Daily
Subscription/redemption Deadline	On D Day, 12:00
NAV Date applied to S/R	D+1
Total Fund Assets	18.05 ( million EUR )
Management Fee max. <sup>(2)</sup>	1.20%
Class Performance Fee <sup>(2)</sup>	No
Administration Fee max. <sup>(2) (3)</sup>	Up to 100,000 EUR + Up to 0.40% p.a.

## RISK ANALYSIS (Source : Fund Admin)

	Since inception
Volatility (PTF)	11.44%
Volatility (Index)*	10.63%
Sharpe ratio (PTF)	-0.82
Sharpe ratio (Index)*	-0.39
Maximum drawdown (PTF)	-25.73%
Maximum drawdown (Index)*	-25.03%

These indicators are based upon weekly returns calculation

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

## ALTERNATIVE ■

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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.

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**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.