

FAM SERIES UCITS ICAV - AMUNDI STRATEGIC BOND FAM FUND - L C

FACTSHEET

31/03/2024

BOND ■

Key Information (Source: Amundi)

Net Asset Value (NAV) : **103.90 (EUR)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) :
113.25 (million EUR)
ISIN code : **IE00BFXY3D75**
Benchmark : **None**

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

Performance evolution (rebased to 100) from 02/01/2019 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	29/03/2019	02/01/2019
Portfolio	0.04%	-0.10%	0.04%	6.55%	-2.13%	0.25%	1.02%

Calendar year performance * (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	7.19%	-10.11%	-2.24%	3.04%	-

* 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.

Sub-Fund Statistics (Source: Amundi)

	Portfolio
Yield	11.60%
Modified duration ¹	5.09
SWMD ²	17.55
Average rating ³	BB-
Total portfolio holdings	229
Issuer number	155

¹ Modified duration (in points) estimates a bond portfolio's percentage price change for 1% change in yield
² SWMD : spread-weighted modified duration
³ Based on cash bonds and CDS but excludes other types of derivatives

Performance analytics (Source: Fund Admin)

	Inception to date
Maximum drawdown	-19.89%
Recovery period (days)	-
Worst month	03/2020
Lowest return	-9.65%
Best month	11/2022
Highest return	5.75%

Risk analysis (rolling) (Source: Fund Admin)

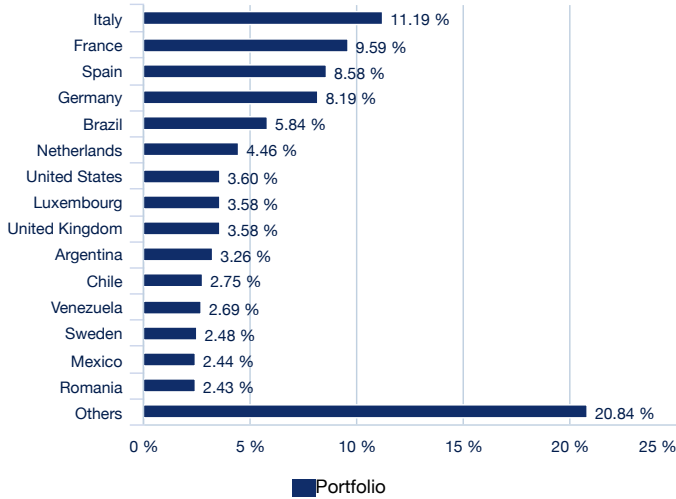
	1 year	3 years	5 years
Portfolio volatility	6.00%	7.32%	7.53%
Sharpe ratio	0.48	-0.47	-0.05

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Portfolio breakdown by country (Source: Amundi)

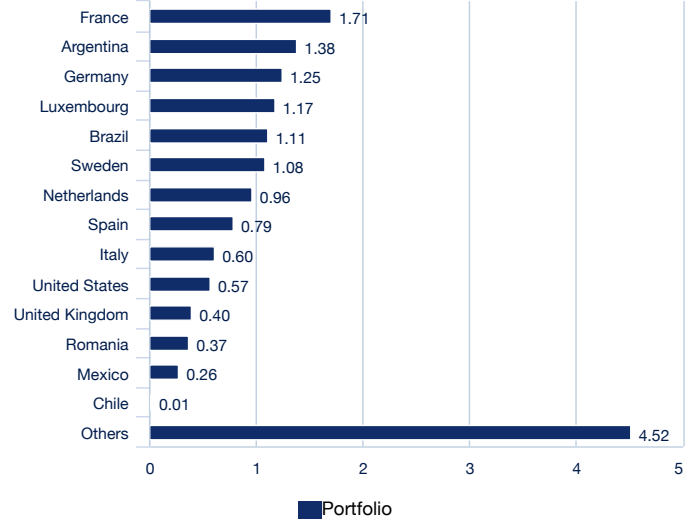
Portfolio breakdown by country (Source: Amundi) *

% of assets



* Includes derivatives & credit default swaps.

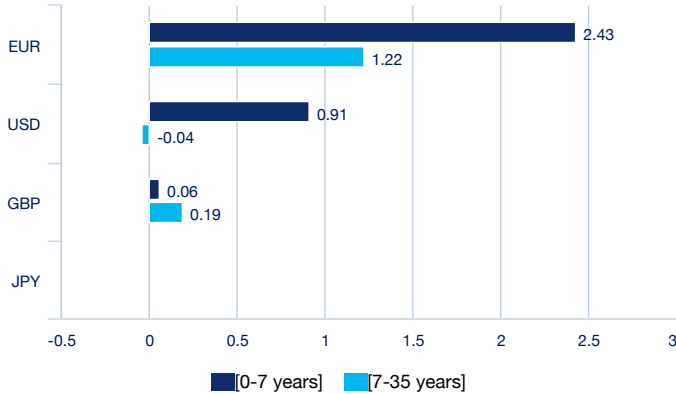
Spread Weighted Modified Duration (SWMD) (%), source: Amundi *



* Includes derivatives & credit default swaps.

Global risk allocation per yield curve segment (Source: Amundi) *

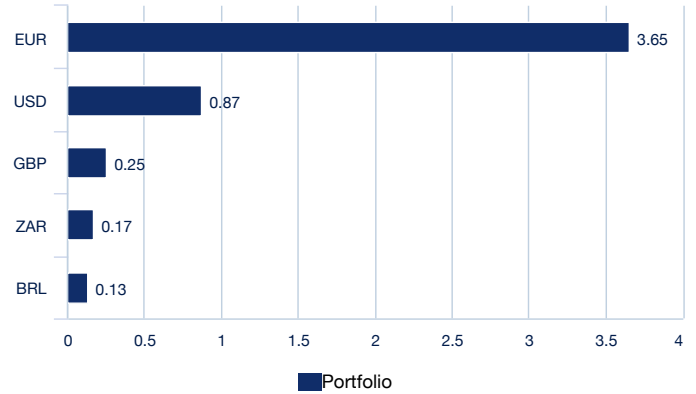
Modified duration (Source: Amundi)



* Includes derivatives

Global risk allocation per yield curve (Source: Amundi) ***

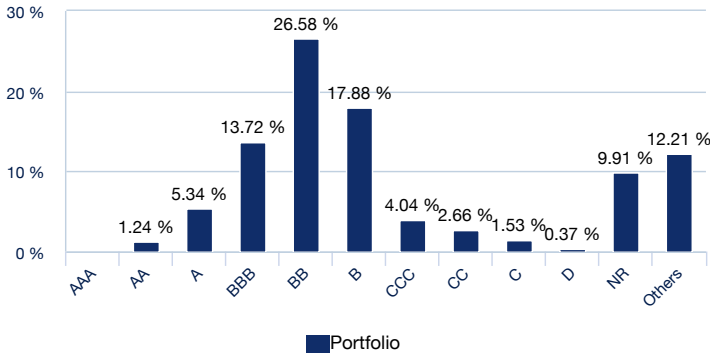
Modified duration (Source: Amundi)



*** Includes derivatives

Portfolio breakdown by credit rating (Source: Amundi) *

% of assets



* Includes Credit Default Swaps

Breakdown by rating & sector (Source: Amundi) *

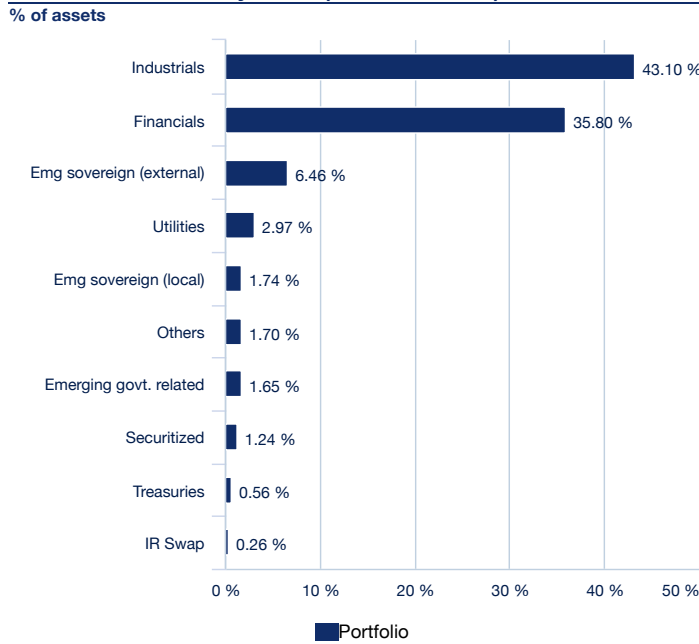
	Investment grade % of assets	Speculative grade % of assets
IR Swap	-	0.26%
Emerging govt. related	-	1.65%
Emg sovereign (external)	3.98%	2.48%
Emg sovereign (local)	1.74%	-
Others	0.00%	1.70%
Industrials	0.36%	42.75%
Securitized	1.24%	-
Treasuries	0.56%	-
Utilities	1.50%	1.46%
Financials	10.91%	24.89%
Total	20.29%	75.18%

* Includes Credit Default Swaps

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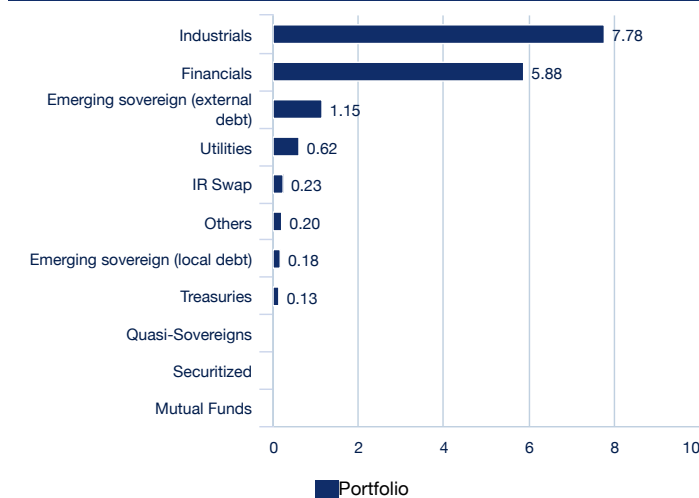
Sector allocation (Source: Amundi)

Portfolio breakdown by issuer (Source: Amundi) *



* Includes Credit Default Swaps

Spread Weighted Modified Duration (SWMD) (% , source: Amundi) **



** Includes Credit Default Swaps

	% of assets
Industrials	43.10%
Telecom. & technology	7.65%
Consumer staples	7.13%
Media	5.35%
Capital goods	4.46%
Pharmaceuticals & biotechnology	4.22%
Transportation	3.36%
Consumer non-cyclical	2.87%
Energy	2.76%
Automobiles	2.09%
Chemicals	1.70%
Basic materials	1.53%
Financials	35.80%
Banks & building societies	24.20%
Specialised financial	8.60%
Insurers	1.88%
Real Estate	1.11%
Emerging sovereign (external debt)	6.46%
Emerging sovereign (ext debt)	6.46%
Utilities	2.97%
Utilities	2.97%
Emerging sovereign (local debt)	1.74%
Emerging sovereign (local debt)	1.74%
Others	1.70%
Others	1.70%
Quasi-Sovereigns	1.65%
Emerging govt. related : Industrials	1.65%
Securitized	1.24%
Covered bonds	1.24%
Treasuries	0.56%
Treasuries	0.56%
IR Swap	0.26%
IR Swap	0.26%

Includes Credit Default Swaps

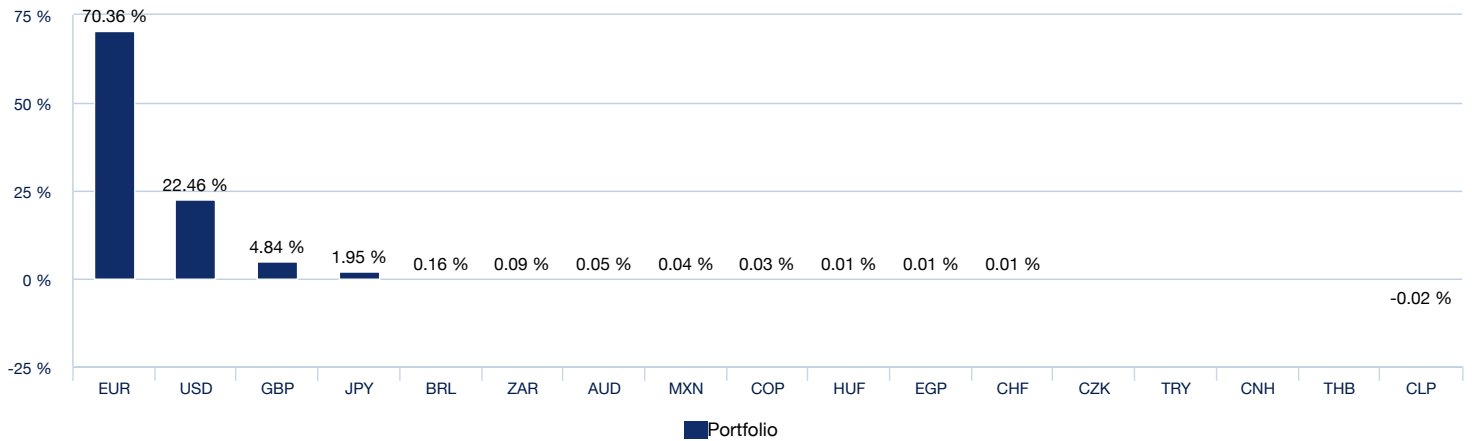
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Top 15 issuers (Source: Amundi)

	Sector	Country	% asset *
UNICREDIT SPA	Financials	Italy	3.88%
GRIFOLS SA	Industrials	Spain	3.41%
BANQUE FED.CREDIT MUTUEL	Financials	France	2.09%
DEUTSCHE BANK AG	Financials	Germany	1.98%
ALTICE FRANCE SA/FRANCE	Industrials	France	1.96%
LITHUANIA	Emerging sovereign (local debt)	Lituania	1.74%
CHILE	Emerging sovereign (external debt)	Chile	1.65%
PETROLEOS DE VENEZUELA SA	Quasi-Sovereigns	Venezuela	1.65%
ZIGGO BOND CO BV	Industrials	Netherlands	1.65%
ATENTO LUXCO 1 SA	Financials	Brazil	1.55%
TELEFONICA EUROPE BV	Industrials	Spain	1.55%
INTESA SANPAOLO SPA	Financials	Italy	1.55%
CPI PROPERTY GROUP SA	Financials	Czech Republic	1.47%
ROMANIA	Emerging sovereign (external debt)	Romania	1.42%
YPF SA	Industrials	Argentina	1.34%

* Includes Credit Default Swaps

Top 25 currency risk allocation (% of assets) (Source: Amundi)



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Information (Source: Amundi)

Fund structure	ICAV Irish
Management Company	Fineco Asset Management
Fund manager	Amundi UK Ltd
Custodian	BNP PARIBAS SECURITIES SERVICES DUBLIN
Sub-fund launch date	20/08/2018
Share-class inception date	20/08/2018
Sub-fund reference currency	EUR
Share-class reference currency	EUR
Type of shares	Accumulation
ISIN code	IE00BFXY3D75
Performance fees	No
Ongoing charges	-
Transaction costs	-
Conversion charge	-
Benchmark index performance record	02/01/2019 : None

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