

FAM SERIES UCITS ICAV - AMUNDI EMERGING MARKETS BOND

FAM FUND - L Acc - EUR Accumulating

FACTSHEET

30/09/2024

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Key Information (Source: Amundi)

Net Asset Value (NAV) : **123.67 (EUR)**
NAV and AUM as of : **30/09/2024**
Assets Under Management (AUM) :
330.90 (million EUR)
ISIN code : **IE00BFX1V18**
Benchmark :
5% JPM EURO CASH 1M + 95% JPM EMBI GLOBAL DIVERSIFIED COMPOSITE

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 02/01/2019 to 30/09/2024* (Source: Fund Admin)



Annualised Returns * (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	Since
Since	29/12/2023	30/08/2024	28/06/2024	29/09/2023	30/09/2021	30/09/2019	02/01/2019
Portfolio	8.29%	0.97%	0.84%	12.41%	0.79%	0.67%	3.31%
Benchmark	7.33%	0.98%	1.90%	12.11%	0.90%	0.42%	3.10%
Spread	0.96%	-0.01%	-1.06%	0.30%	-0.11%	0.25%	0.21%

Calendar year performance * (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	5.30%	-9.44%	3.60%	-3.07%	-
Benchmark	7.14%	-11.89%	5.39%	-3.31%	-
Spread	-1.83%	2.45%	-1.78%	0.24%	-

* 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	Benchmark
Yield	7.78%	6.58%
Modified duration ¹	6.23	6.54
SWMD ²	18.09	15.87
Average rating ³	BB	BB+
Total portfolio holdings	339	-
Issuer number	179	-

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	-21.75%
Recovery period (days)	-
Worst month	03/2020
Lowest return	-15.33%
Best month	05/2020
Highest return	4.00%

Risk analysis (rolling) (Source: Fund Admin)

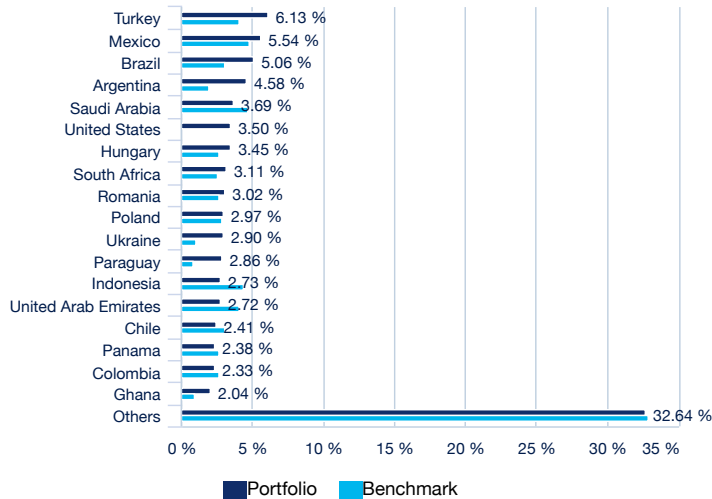
	1 year	3 years	5 years
Portfolio volatility	5.49%	7.30%	8.67%
Benchmark volatility	6.27%	7.44%	8.43%
Ex-post Tracking Error	2.19%	2.62%	2.48%
Portfolio Information ratio	0.09	-0.05	0.09
Sharpe ratio	1.48	-0.17	-0.04
Beta	0.82	0.92	0.99

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Portfolio breakdown by country (Source: Amundi)

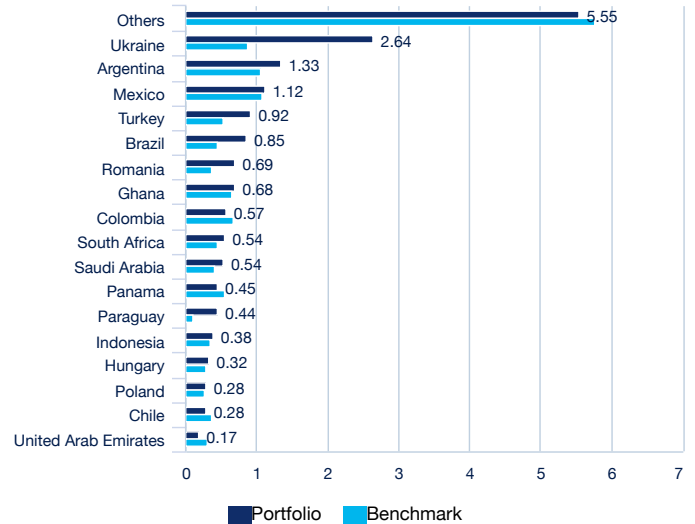
Portfolio breakdown by country (Source: Amundi) *

% of assets



* Includes derivatives & credit default swaps.

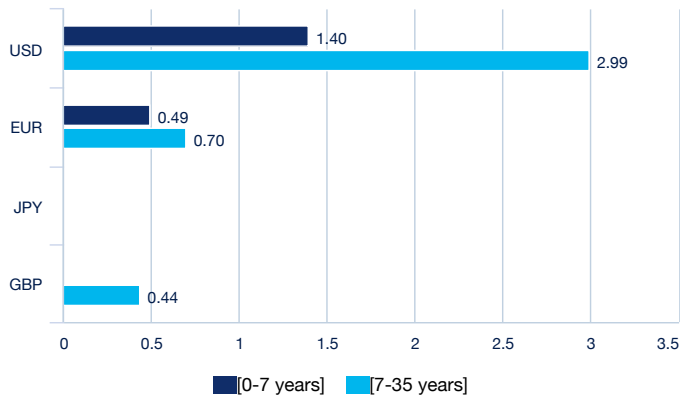
Spread Weighted Modified Duration (SWMD) (% , source: Amundi) *



* Includes derivatives & credit default swaps.

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

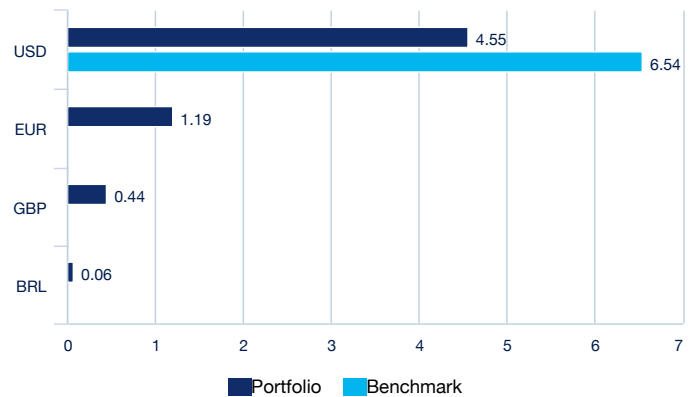
Modified duration (Source: Amundi)



* Includes derivatives

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

Modified duration (Source: Amundi)



*** Includes derivatives

Breakdown by rating & sector (Source: Amundi) *

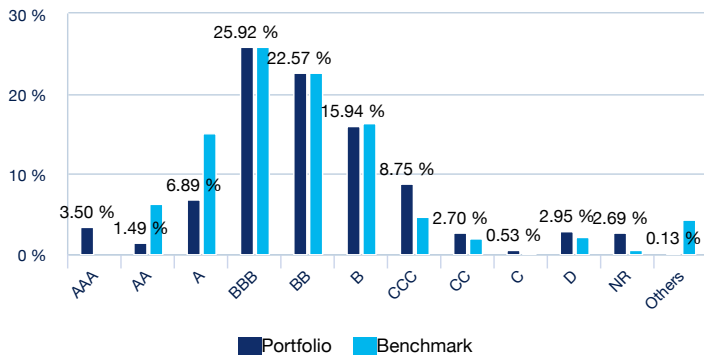
	Investment grade	Speculative grade
	% of assets	% of assets
Industrials	7.48%	16.78%
Emerging govt. related	2.97%	2.49%
Emg sovereign (local)	0.22%	1.02%
Others	-	0.37%
Government related	0.51%	1.19%
Emg sovereign (external)	16.42%	29.48%
Utilities	1.99%	1.92%
CDS - Broad Market	-	0.00%
Treasuries	3.50%	0.58%
Financials	4.70%	2.43%
Total	37.80%	56.26%

* Includes Credit Default Swaps

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Portfolio breakdown by credit rating (Source: Amundi) *

% of assets

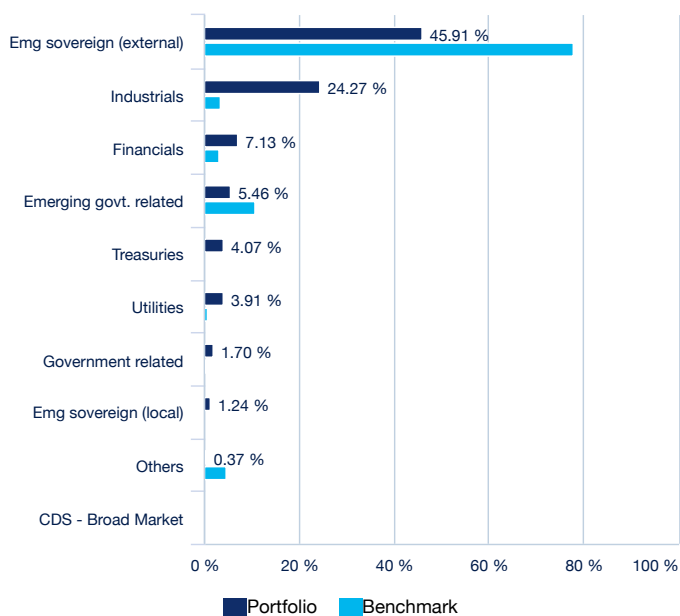


* Includes Credit Default Swaps

Sector allocation (Source: Amundi)

Portfolio breakdown by issuer (Source: Amundi) *

% of assets



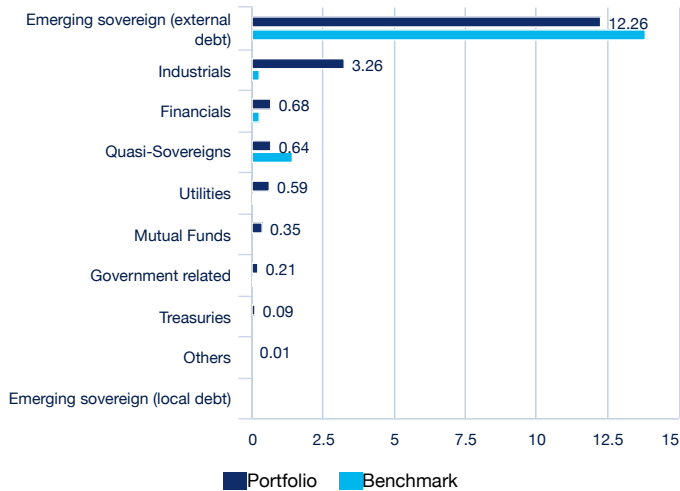
* Includes Credit Default Swaps

	% of assets	% of assets (Index)
Emerging sovereign (external debt)	45.91%	77.68%
Emerging sovereign (ext debt)	45.91%	77.68%
Industrials	24.27%	3.45%
Energy	6.31%	2.50%
Basic materials	4.78%	0.14%
Transportation	2.68%	0.53%
Telecom. & technology	2.32%	-
Capital goods	2.10%	0.03%
Chemicals	2.10%	-
Consumer non-cyclical	1.51%	0.14%
Consumer staples	1.12%	0.11%
Media	0.79%	-
Automobiles	0.57%	-
Financials	7.13%	2.91%
Banks & building societies	3.47%	0.88%
Specialised financial	3.31%	1.92%
Real Estate	0.35%	-
Insurers	-	0.11%
Quasi-Sovereigns	5.46%	10.70%
Emerging govt. related : Industrials	3.21%	5.42%
Emerging Govt. Related Agencies	2.25%	3.05%
Emerging govt. related : Utilities	-	1.55%
Emerging govt. related : Financials	-	0.67%
Treasuries	4.07%	-
Treasuries	4.07%	-
Utilities	3.91%	0.63%
Utilities	3.91%	0.63%
Government related	1.70%	0.21%
Local authorities	0.96%	0.09%
Agencies	0.51%	0.12%
Supranationals	0.23%	-
Emerging sovereign (local debt)	1.24%	-
Emerging sovereign (local debt)	1.24%	-
Others	0.37%	4.43%
Others	0.37%	4.43%

Includes Credit Default Swaps

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



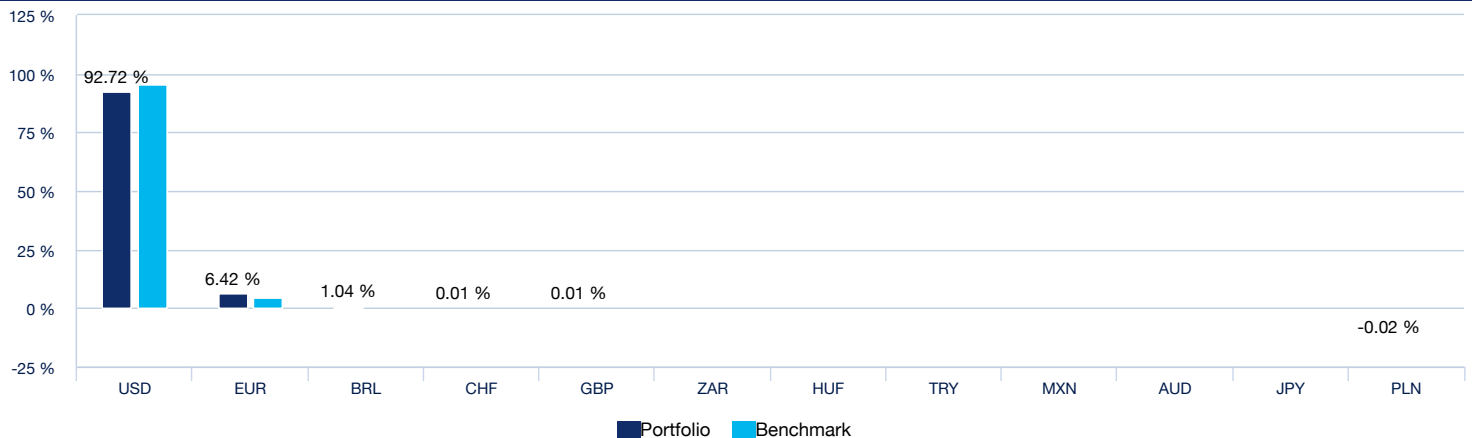
** Includes Credit Default Swaps

Top 15 issuers (Source: Amundi)

	Sector	Country	% asset *
UNITED MEXICAN STATES	Emerging sovereign (external debt)	Mexico	3.52%
BRAZIL	Emerging sovereign (external debt)	Brazil	2.76%
ROMANIA	Emerging sovereign (external debt)	Romania	2.73%
HUNGARY (REPUBLIC OF)	Emerging sovereign (external debt)	Hungary	2.40%
UKRAINE	Emerging sovereign (external debt)	Ukraine	2.34%
PARAGUAY	Emerging sovereign (external debt)	Paraguay	2.28%
KINGDOM OF SAUDI ARABIA	Emerging sovereign (external debt)	Saudi Arabia	2.19%
ARGENTINA (REPUBLIC)	Emerging sovereign (external debt)	Argentina	2.19%
POLAND	Emerging sovereign (external debt)	Poland	2.16%
PANAMA	Emerging sovereign (external debt)	Panama	2.01%
YPF SA	Industrials	Argentina	1.86%
REPUBLIC OF TURKIYE/THE	Emerging sovereign (external debt)	Turkey	1.75%
EGYPT	Emerging sovereign (external debt)	Egypt	1.70%
DEMOC SOCIAL REP SRI LANKA	Emerging sovereign (external debt)	Sri Lanka	1.67%
COLOMBIA	Emerging sovereign (external debt)	Colombia	1.62%

* 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	UBS Fund Management (Luxembourg) S.A.
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	USD
Share-class reference currency	EUR
Type of shares	Accumulation
ISIN code	IE00BFX1V18
Performance fees	No
Transaction costs	-
Conversion charge	-
Benchmark index performance record	01/08/2018 : 95.00% JP MORGAN EMBI GLOBAL DIVERSIFIED COMPOSITE + 5.00% JP MORGAN EURO CASH 1M

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