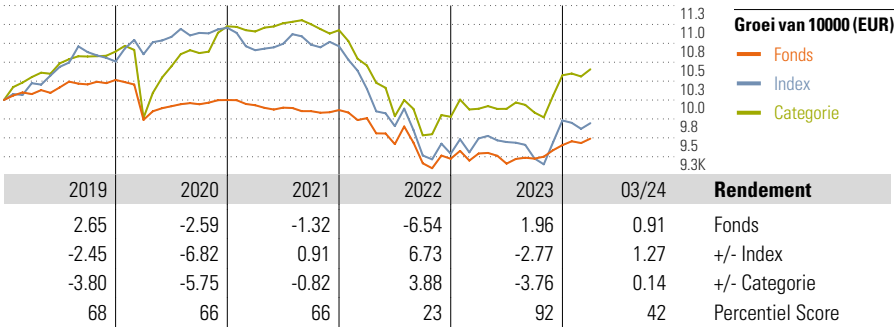


# Amundi Funds - Global Macro Bonds & Currencies Low Vol AE-C

|                                                        |                                                                                                                                          |                                                        |                                  |                                                                       |
|--------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------|----------------------------------|-----------------------------------------------------------------------|
| <b>Morningstar Medalist Rating™</b><br><b>Negative</b> | <b>Morningstar Categorie Index</b><br>Bloomberg Global Aggregate TR<br>Hdg EUR<br><small>Wordt gebruikt in dit rapport als index</small> | <b>Benchmark van het fonds</b><br>Euro Short Term Rate | <b>Morningstar Rating™</b><br>★★ | <b>Morningstar Categorie™</b><br>Global Flexible Bond - EUR<br>Hedged |
|--------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------|----------------------------------|-----------------------------------------------------------------------|

**Beleggingsdoelstelling**

De beleggingsdoelstelling van het CAAM Funds Arbitrage Var2 is het realiseren van een totaalrendement in euro door actief een portefeuille te beheren die hoofdzakelijk samengesteld is uit obligaties en andere schuldbewijzen. Dit Subfonds streeft naar een prestatie die het over een beleggingshorizon van minstens één jaar meer dan 1% op jaarbasis beter doet dan de dagelijks vastgestelde EONIA (Euro Overnight Index Average).



| Risicomaatstaven |       |              |       |
|------------------|-------|--------------|-------|
| Alpha            | -0.48 | Sharpe Ratio | -0.74 |
| Beta             | 0.52  | Std Deviatie | 3.68  |
| R-kwadraat       | 64.03 | 3-jr Risico  | - gem |
| Informatie Ratio | 0.47  | 5-jr Risico  | Laag  |
| Tracking Error   | 3.44  | 10-jr Risico | - gem |

Berekeningen met Bloomberg Global Aggregate TR Hdg EUR (waar van toepassing)

| Rendementen (24 apr 2024) | Rend % | +/-Idx | +/-Cat | Kwartaalrendementen | 1e kw | 2e kw | 3e kw | 4e kw |
|---------------------------|--------|--------|--------|---------------------|-------|-------|-------|-------|
| 3 Maanden                 | 0.08   | 1.29   | 0.40   | 2024                | 0.91  | -     | -     | -     |
| 6 Maanden                 | 2.05   | -2.18  | -3.46  | 2023                | 0.76  | -1.44 | 0.72  | 1.94  |
| 1 jaar                    | 1.68   | 1.78   | -1.48  | 2022                | -1.09 | -3.52 | -2.69 | 0.65  |
| 3 jr gean.                | -1.59  | 2.29   | 0.92   | 2021                | -0.69 | -0.32 | -0.46 | 0.15  |
| 5 jr gean.                | -1.40  | -0.03  | -1.07  | 2020                | -5.15 | 1.86  | 0.26  | 0.56  |

**Portefeuille** 30 nov 2023

| Assetverdeling | % Long | % Short | % Netto |
|----------------|--------|---------|---------|
| Aandelen       | 0.00   | 0.00    | 0.00    |
| Obligaties     | 86.82  | 3.04    | 83.78   |
| Kas/ geldmarkt | 74.91  | 60.93   | 13.99   |
| Overig         | 2.33   | 0.10    | 2.24    |

| Morningstar Vastrentende Style Box™                                                                                                                                                                            |     |      |  |  |  |  |  |  |  |  |  |  |  |  |  |  |                  |           |   |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|------|--|--|--|--|--|--|--|--|--|--|--|--|--|--|------------------|-----------|---|
| <table border="1"><tr><td></td><td></td><td></td></tr><tr><td></td><td></td><td></td></tr><tr><td></td><td></td><td></td></tr><tr><td></td><td></td><td></td></tr><tr><td></td><td></td><td></td></tr></table> |     |      |  |  |  |  |  |  |  |  |  |  |  |  |  |  | Kredietkwaliteit | Tijdsduur | - |
|                                                                                                                                                                                                                |     |      |  |  |  |  |  |  |  |  |  |  |  |  |  |  |                  |           |   |
|                                                                                                                                                                                                                |     |      |  |  |  |  |  |  |  |  |  |  |  |  |  |  |                  |           |   |
|                                                                                                                                                                                                                |     |      |  |  |  |  |  |  |  |  |  |  |  |  |  |  |                  |           |   |
|                                                                                                                                                                                                                |     |      |  |  |  |  |  |  |  |  |  |  |  |  |  |  |                  |           |   |
|                                                                                                                                                                                                                |     |      |  |  |  |  |  |  |  |  |  |  |  |  |  |  |                  |           |   |
| Effectieve Looptijd                                                                                                                                                                                            | -   |      |  |  |  |  |  |  |  |  |  |  |  |  |  |  |                  |           |   |
| Gem Krediet                                                                                                                                                                                                    | -   |      |  |  |  |  |  |  |  |  |  |  |  |  |  |  |                  |           |   |
| Kwaliteit                                                                                                                                                                                                      | -   |      |  |  |  |  |  |  |  |  |  |  |  |  |  |  |                  |           |   |
|                                                                                                                                                                                                                |     |      |  |  |  |  |  |  |  |  |  |  |  |  |  |  |                  |           |   |
| Rentegevoeligheid                                                                                                                                                                                              |     |      |  |  |  |  |  |  |  |  |  |  |  |  |  |  |                  |           |   |
| Laag                                                                                                                                                                                                           | Gem | Hoog |  |  |  |  |  |  |  |  |  |  |  |  |  |  |                  |           |   |

| Kredietkwaliteit | 1e kw | 2e kw | 3e kw | 4e kw |
|------------------|-------|-------|-------|-------|
| 0% PIK           |       |       |       | 16.82 |
| 0% tot 4%        |       |       |       | 75.96 |
| 4% tot 6%        |       |       |       | 3.27  |
| 6% tot 8%        |       |       |       | 3.53  |
| 8% tot 10%       |       |       |       | 0.38  |
| 10% tot 12%      |       |       |       | 0.04  |
| Meer dan 12%     |       |       |       | 0.01  |

| Top 10 Onderliggende posities           | % Port |
|-----------------------------------------|--------|
| Italy (Republic Of) 1.75%2024-05-30     | 13.51  |
| United States Treasury Notes...         | 12.04  |
| Italy (Republic Of)2024-06-14           | 8.37   |
| Italy (Republic Of)2024-01-12           | 5.10   |
| UniCredit S.p.A.2026-09-22              | 4.38   |
| Germany (Federal Republic Of)2024-06-19 | 4.18   |
| Italy (Republic Of)2024-01-31           | 3.18   |
| Caixabank S.A.2034-05-30                | 2.24   |
| ING Groep N.V.2026-05-23                | 2.10   |
| France (Republic Of)2024-07-10          | 2.09   |
| Totaal Aantal Aandelen                  | 0      |
| Totaal Aantal Obligaties                | 71     |
| % Van Vermogen In Top 10 Posities       | 57.18  |

| Maturity-verdeling | % Oblg |
|--------------------|--------|
| 1 tot 3 jaar       | 26.94  |
| 3 tot 5 jaar       | 7.61   |
| 5 tot 7 jaar       | 3.71   |
| 7 tot 10 jaar      | 6.93   |
| 10 tot 15 jaar     | 2.74   |
| 15 tot 20 jaar     | 0.09   |
| 20 tot 30 jaar     | 4.68   |
| Meer dan 30 jaar   | 0.01   |

**Fondsinformatie**

|                     |                           |                |              |                    |   |
|---------------------|---------------------------|----------------|--------------|--------------------|---|
| Fondsgroep          | Amundi Luxembourg S.A.    | Vestigingsland | Luxemburg    | Min Aanvangsbedrag | - |
| Telefoon            | +352 47 676667            | Fondsvaluta    | EUR          | Min Additioneel    | - |
| Website             | https://first-eagle.am... | UCITS          | ja           |                    |   |
| Oprichtingsdatum    | 19 apr 2005               | Inc/Acc        | Acc          |                    |   |
| Fondsmanager        | David Ric                 | ISIN           | LU0210817283 |                    |   |
| Aanvangsdatum       | 1 mei 2015                |                |              |                    |   |
| Koers (24 apr 2024) | EUR 102.63                |                |              |                    |   |
| Fondsvermogen (mln) | EUR 0.33                  |                |              |                    |   |