

# Amundi Money Market Fund - Short Term (USD) - IV

FACTSHEET

Marketing  
Communication

31/03/2026

SHORT TERM MONEY MARKET ■

Article 8 ■

## Key Information (Source: Amundi)

Net Asset Value (NAV) : **1,282.765812 ( USD )**  
 NAV and AUM as of : **31/03/2026**  
 Assets Under Management (AUM) :  
**4,370.52 ( million USD )**  
 ISIN code : **LU0567780803**  
 Bloomberg code : **AMSUIVC LX**  
 Reuters code : **LP68100677**  
 SEDOL code : **B4WYLJ3**  
 Benchmark :  
**Compounded Effective Federal Funds Rate**  
 Money Market NAV Type : **Low Volatility NAV**

## Objective and Investment Policy

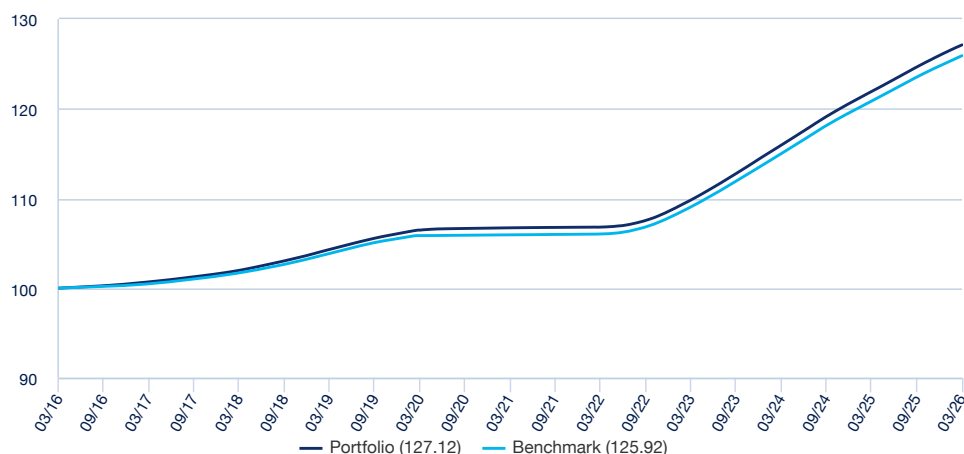
Rated AAAM by S&P, AAAMmf by Fitch and referenced by IMMFA, the sub-fund offers investors daily liquidity, limited risks and aims to outperform the compounded US FEDERAL FUNDS index (minus fees applicable to each share class). The investment team seeks the best compromise between high performance and low risk.



Non-capital guaranteed fund

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

Performance evolution (rebased to 100) from 31/03/2016 to 31/03/2026\* (Source: Fund Admin)



## Rolling performances \* (Source: Fund Admin)

Since	YTD	1 month	3 months	1 year	3 years	5 years	Since
	31/12/2025	27/02/2026	31/12/2025	31/03/2025	31/03/2023	31/03/2021	19/04/2011
Portfolio	3.74%	3.57%	3.74%	4.26%	4.99%	3.56%	1.68%
Benchmark	3.71%	3.70%	3.71%	4.18%	4.90%	3.51%	1.60%
Spread	0.03%	-0.13%	0.03%	0.07%	0.09%	0.04%	0.08%

## Calendar year performance \* (Source: Fund Admin)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
Portfolio	4.44%	5.42%	5.35%	1.66%	0.10%	0.58%	2.33%	2.02%	1.13%	0.56%
Benchmark	4.36%	5.35%	5.22%	1.72%	0.08%	0.37%	2.21%	1.88%	1.02%	0.40%
Spread	0.08%	0.07%	0.13%	-0.06%	0.02%	0.21%	0.12%	0.15%	0.11%	0.16%

\* Source : Amundi. Returns are calculated on a yearly basis on a 365 days (expressed with the round-off superior). 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. Past performance is not a reliable indicator of future performance. The value of investments may vary upwards or downwards according to market conditions.

## 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.

## WAM and WAL in days (Source: Amundi)

	WAL	WAM
31/03/2026	71	27
27/02/2026	76	31
30/01/2026	78	30
31/12/2025	72	28
28/11/2025	60	29
31/10/2025	60	19
30/09/2025	69	21
29/08/2025	70	30
31/07/2025	78	25
30/06/2025	63	24
30/05/2025	65	36
30/04/2025	60	27

WAL (Weighted Average Life) : credit duration in days

WAM (Weighted Average Maturity) : modified duration in days

## Risk analysis (rolling) (Source: Fund Admin)

	1 year	3 years	5 years	10 years
Portfolio volatility	0.04%	0.09%	0.29%	0.27%
Benchmark volatility	0.04%	0.09%	0.28%	0.27%
Ex-post Tracking Error	0.02%	0.01%	0.02%	0.02%

\* Volatility is a statistical indicator that measures an asset's variations around its average value. For example, market variations of +/- 1.5% per day correspond to a volatility of 25% per year. The higher the volatility, the higher the risk.

SHORT TERM MONEY MARKET

Management commentary

Environment:

The outbreak of war against Iran on February 28, 2026, shook the global economy. Indeed, the risks of damage to the region's energy infrastructure and the closure of the Strait of Hormuz, through which a large portion of the world's oil and gas trade passes, pushed Brent prices to levels close to \$120 per barrel and heightened fears of a resurgence in inflation and a slowdown in global growth.

The uncertainty caused by this war has completely changed financial markets' expectations regarding monetary policy forecasts for 2026. Whereas before the conflict began, they anticipated more than two 25-basis-point rate cuts in 2026 to reach a terminal rate of 3.05% in the United States by the end of the year, they now expect none.

The FED, which met in mid-March, acknowledged this change in environment and the risks weighing on inflation and growth. However, it stated that the magnitude of the economic shock would depend on the size and duration of the oil shock. It called for patience until more data and visibility are available.

The core consumer price index for January was published at 3.1% (above the 2% target) while GDP grew by 0.7% in the fourth quarter of 2025.

Management:

Liquidity

Instant liquidity was essentially ensured through overnight term deposit operations.

Interest rate risk

The weighted average maturity (WAM) of the portfolio stands at 27 days.

Credit risk

Following events in the Middle East, short-term credit spreads widened by 5bps on the 3-month to reach 15bps and by 10bps on the year to reach 35bps.

The weighting in bond securities at the end of the month is around 6%.

Average life and average rating

The weighted average life (WAL) of this portfolio belonging to the "monetary" category is 71 days. The average long-term rating of the portfolio remains at a good level of AA-.

Portfolio Breakdown (Source: Amundi group)

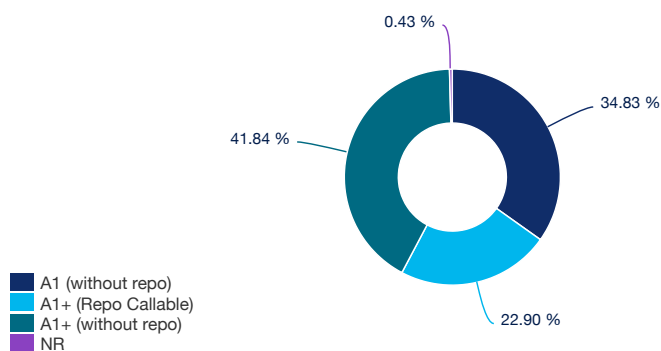
Principal lines in Portfolio (Source: Amundi)

	Portfolio	Maturity	Country	Instrument Group	Counterparty *
BNP PARIBAS SA	2.28%	10/06/2026	France	Money market	-
ACOSS(AGCE CTL ORGAN SECU SOC)	2.27%	22/06/2026	France	Money market	-
UNITED STATES OF AMERICA	1.49%	01/04/2026	United States	Repo	BANCO BILBAO VISCAYA ARGENTARIA - ES
KBC BANK NV	1.37%	01/06/2026	Belgium	Money market	-
UNITED STATES OF AMERICA	1.18%	01/04/2026	United States	Repo	BANCO BILBAO VISCAYA ARGENTARIA - ES
UNITED STATES OF AMERICA	1.16%	01/04/2026	United States	Repo	HSBC CONTINENTAL EUROPE
COMMONWEALTH BANK AUSTRALIA	1.15%	09/07/2026	Australia	Money market	-
SVENSKA HANDELSBANKEN AB	1.15%	22/04/2026	Sweden	Money market	-
DNB BANK ASA	1.15%	30/04/2026	Norway	Money market	-
LLOYDS BANK PLC	1.15%	05/05/2026	United Kingdom	Money market	-

\* For reverse repurchase, displayed maturity is of 1 day. It corresponds to the time necessary to settle the transaction

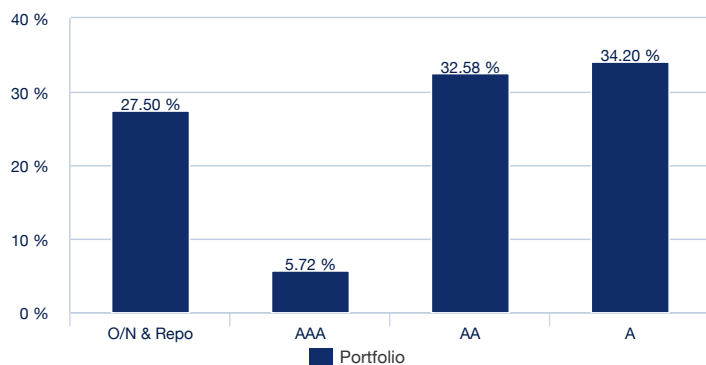
\* Counterparty column: information only available for the reverse repurchase

Portfolio breakdown - Short term Rating (Source: Amundi) \*



\* Rating of the agency Standard & Poor's

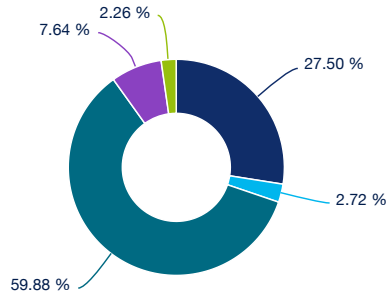
Portfolio breakdown - Long term rating (Source: Amundi) \*



\* Median Rating calculated of the three agencies: Fitch, Moody's and Standard & Poor's

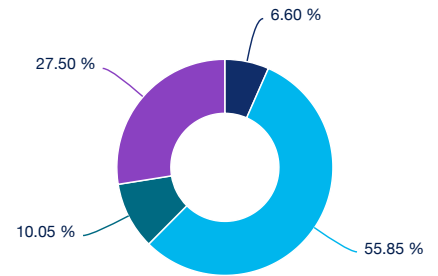
SHORT TERM MONEY MARKET ■

Portfolio breakdown - Sector (Source: Amundi)



- Cash Equivalents
- Corporate
- Financials
- Govies & agencies
- Special Purpose Banks

Portfolio breakdown - Instrument Type (Source: Amundi)

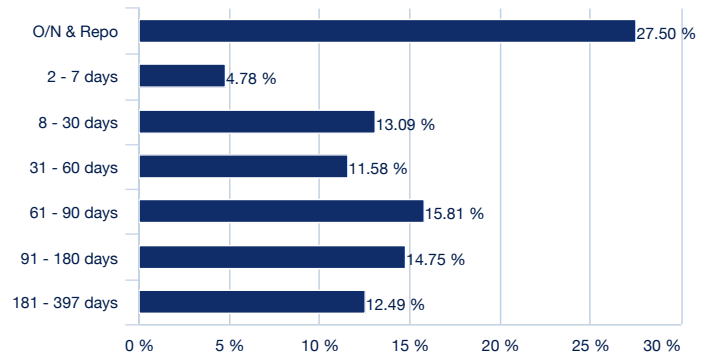


- Bonds
- Commercial Paper
- Certificate of Deposit
- O/N & Repo

Liquidity Ratio \* (Source: Amundi)

Daily Maturing Assets	27.50%
Weekly Maturing Assets	38.31%

Portfolio breakdown by maturity (Source: Amundi) \*



\* O/N & Repo : assets invested for one business day

Sub-Fund Statistics (Source: Amundi)

	Portfolio
Modified duration *	0.07
Average rating	AA
Number of Lines	126
Issuer number	56

\* Modified duration (in points) estimates a bond portfolio's percentage price change for 1% change in yield

## SHORT TERM MONEY MARKET ■

### \* REGULATION (EU) 2017/1131 on Money Market Funds

**For low-volatility NAV and public debt constant NAV money market funds**, at least 10% of their assets mature daily or consist of reverse repurchase agreements which may be terminated by notice of a working day or of cash, the withdrawal of which may be effected by giving one working day's notice; at least 30% of their assets mature weekly or consist of reverse repurchase agreements which can be terminated with five business days notice or cash which can be withdrawn with five business days notice . Assets with a high degree of liquidity, which can be sold and settled within one working day and have a residual maturity of 190 days maximum may also be included in assets with weekly maturities up to a limit of 17.5% ;

**For short-term money market funds with variable NAV**, at least 7.5% of their assets mature daily or consist of reverse repurchase agreements which can be terminated at one working day or cash advance notice, the withdrawal of which can be effected by giving one working day notice; at least 15% of their assets mature weekly or consist of reverse repurchase agreements which can be terminated with five business days notice or cash which can be withdrawn with five business days notice .

## SHORT TERM MONEY MARKET ■

## Long-Term ratings / maturity matrix (Source: Amundi)

	AAA	AA+	AA	AA-	A+	A	O/N & Repo	Total
0-4 months	2.73%	2.26%	7.02%	14.54%	20.45%	7.26%	27.50%	81.75%
4-12 months	2.99%	0.43%	0.92%	7.42%	5.34%	1.15%	-	18.25%
<b>Total</b>	<b>5.72%</b>	<b>2.68%</b>	<b>7.94%</b>	<b>21.96%</b>	<b>25.79%</b>	<b>8.41%</b>	<b>27.50%</b>	<b>100%</b>

## Countries / Sectors / Maturities matrix (Source: Amundi)

	0-1 month	1-3 months	3-6 months	6-12 months	Total
<b>Euro Zone</b>	<b>4.10%</b>	<b>14.42%</b>	<b>7.45%</b>	<b>3.54%</b>	<b>29.51%</b>
<b>Belgium</b>	<b>1.14%</b>	<b>2.61%</b>	-	-	<b>3.75%</b>
Financials	1.14%	2.61%	-	-	3.75%
<b>Finland</b>	-	-	<b>1.15%</b>	<b>1.35%</b>	<b>2.50%</b>
Financials	-	-	1.15%	1.35%	2.50%
<b>France</b>	<b>1.83%</b>	<b>6.59%</b>	-	<b>0.69%</b>	<b>9.11%</b>
Financials	-	4.32%	-	0.69%	5.01%
Govies & agencies	1.83%	2.27%	-	-	4.10%
<b>Germany</b>	-	<b>2.28%</b>	<b>1.79%</b>	-	<b>4.08%</b>
Financials	-	1.14%	0.68%	-	1.82%
Special Purpose Banks	-	1.14%	1.12%	-	2.26%
<b>Netherlands</b>	<b>1.13%</b>	<b>2.26%</b>	<b>3.36%</b>	<b>0.60%</b>	<b>7.34%</b>
Financials	1.13%	2.26%	3.36%	0.60%	7.34%
<b>Spain</b>	-	<b>0.68%</b>	<b>1.15%</b>	<b>0.90%</b>	<b>2.73%</b>
Financials	-	0.68%	1.15%	0.90%	2.73%
<b>Rest of the world</b>	<b>13.77%</b>	<b>12.96%</b>	<b>7.76%</b>	<b>8.49%</b>	<b>42.99%</b>
<b>Australia</b>	<b>1.95%</b>	<b>0.69%</b>	<b>2.05%</b>	<b>2.19%</b>	<b>6.88%</b>
Financials	1.95%	0.69%	2.05%	2.19%	6.88%
<b>Canada</b>	<b>2.60%</b>	<b>3.03%</b>	<b>1.50%</b>	<b>2.06%</b>	<b>9.20%</b>
Financials	2.14%	3.03%	1.50%	2.06%	8.74%
Govies & agencies	0.46%	-	-	-	0.46%
<b>Japan</b>	<b>2.28%</b>	-	<b>0.68%</b>	<b>1.03%</b>	<b>4.00%</b>
Financials	1.82%	-	0.68%	0.46%	2.96%
Govies & agencies	0.46%	-	-	0.57%	1.03%
<b>Korea</b>	<b>1.82%</b>	<b>2.26%</b>	<b>1.13%</b>	-	<b>5.21%</b>
Financials	1.82%	2.26%	1.13%	-	5.21%
<b>Norway</b>	<b>1.15%</b>	<b>1.12%</b>	-	-	<b>2.28%</b>
Financials	1.15%	1.12%	-	-	2.28%
<b>Supranational</b>	<b>0.12%</b>	<b>0.21%</b>	<b>1.26%</b>	-	<b>1.59%</b>
Govies & agencies	0.12%	0.21%	1.26%	-	1.59%
<b>Sweden</b>	<b>2.95%</b>	<b>1.54%</b>	<b>0.46%</b>	<b>2.30%</b>	<b>7.25%</b>
Corporate	0.68%	-	-	-	0.68%
Financials	2.27%	1.54%	-	2.30%	6.11%
Govies & agencies	-	-	0.46%	-	0.46%
<b>United Kingdom</b>	<b>0.90%</b>	<b>4.11%</b>	<b>0.68%</b>	<b>0.90%</b>	<b>6.60%</b>
Corporate	0.90%	1.14%	-	-	2.04%
Financials	-	2.97%	0.68%	0.90%	4.55%
<b>O/N &amp; repo</b>	<b>27.50%</b>	-	-	-	<b>27.50%</b>

## SHORT TERM MONEY MARKET ■

## Information (Source: Amundi)

Fund structure	SICAV
Applicable law	under Luxembourg law
Management Company	Amundi Luxembourg SA
Fund manager	Amundi Asset Management
Custodian	CACEIS Bank, Luxembourg Branch
Share-class inception date	19/04/2011
Share-class reference currency	USD
Type of shares	Accumulation
ISIN code	LU0567780803
Bloomberg code	AMSUIVC LX
Minimum first subscription / subsequent	1,000,000 USD / 1 thousandth(s) of (a) share(s)
Frequency of NAV calculation	Daily
Dealing times	Orders received each day D day before 6:00 pm
Management fees and other administrative or operating costs	0.05%
Minimum recommended investment period	1 Day
Benchmark index performance record	19/04/2011: 100.00% US FEDERAL FUNDS CAPITALISED
UCITS compliant	UCITS
Current/Forward price	Forward pricing
Redemption Date	D
Subscription Value Date	D
Characteristic	No

For further information on costs, charges and other expenses, please refer to the Prospectus and the PRIIPS KID

Your fund presents a risk of capital loss. Its net asset value may fluctuate and the invested capital is not guaranteed. Under no circumstances may the fund draw on external support to guarantee or stabilise its net asset value. Investing in money market funds is unlike investing in bank deposits.

External UCITS credit rating: the management company has requested, on behalf of and at the expense of the UCITS, an external credit rating.

## SHORT TERM MONEY MARKET ■

**Important information**

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## SHORT TERM MONEY MARKET ■

## SRI Terminology

## Socially Responsible Investment (SRI)

The SRI expresses sustainable development objectives in investment decisions by adding Environmental, Social and Governance (ESG) criteria in addition to the traditional financial criteria.

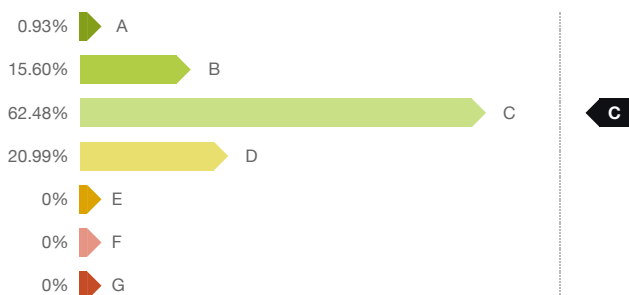
SRI thus aims to balance economic performance and social and environmental impact by financing companies and public entities which contribute to sustainable development whatever their business sector. By influencing the governance and behaviour of stakeholders, SRI promotes a responsible economy.

## ESG Benchmark

100% ICE BOFA 1-3 YEAR GLOBAL CORPORATE INDEX

## AVERAGE ESG RATING (source : Amundi)

Environmental, social and governance rating

Of Portfolio<sup>3</sup>From the universe of reference<sup>3</sup>

## Evaluation by ESG criteria (Source: Amundi)

Environment	C
Social	C
Governance	C
Overall Rating	C

Coverage of ESG<sup>1</sup> analysis (Source: Amundi)

Number of issuers in the portfolio	58
% of the portfolio with an ESG rating <sup>2</sup>	100%

<sup>1</sup> If an issuer's rating is downgraded to G, the manager has a period of three months in which to sell the security. A tolerance is authorized for buy and hold funds.

<sup>2</sup> Outstanding securities in terms of ESG criteria excluding cash assets.

<sup>3</sup> The investment universe is defined by the fund's reference indicator. If the fund does not have an indicator, it is defined by type of security, geographic zone and investment themes and business sectors.

For more information, we invite you to consult the fund's transparency charter, which is available on the management company's website and on the AFG website <http://www.afg.asso.fr>.

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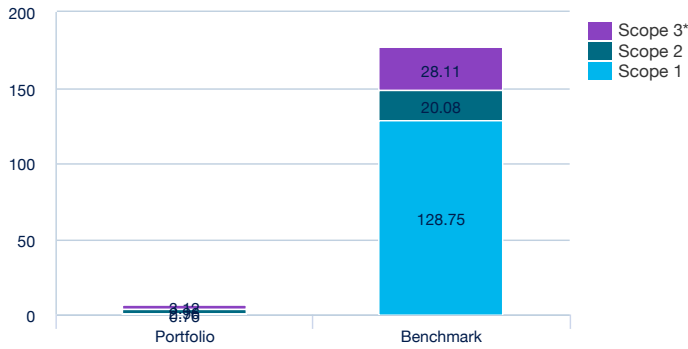
Focus on Environmental, Social and Governance key performance indicators

In addition to the overall ESG assessment of the portfolio and the E, S and G dimensions, the manager uses impact indicators to assess the ESG quality of his portfolio. Four representative indicators of Environment, Social, Human Rights and Governance have been identified. The manager's minimum objective is to deliver a quality score higher than that of the index on at least two of the indicators.

Environment<sup>1</sup>

Carbon intensity per euro million of sales

Total carbon intensity (Portfolio/Index) : 6.84 / 176.94



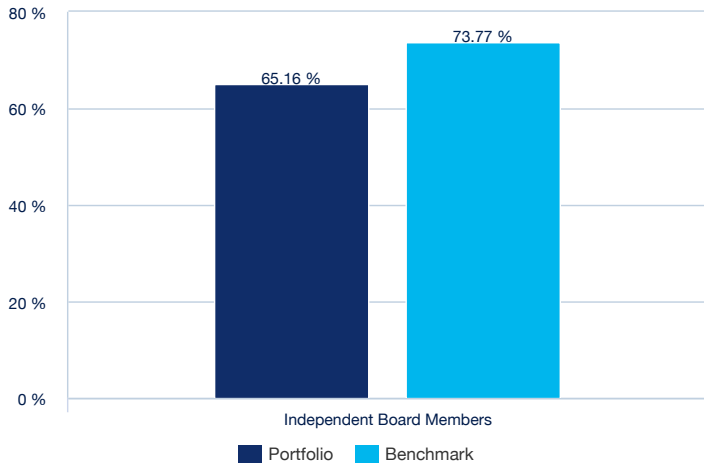
This indicator measures the average emissions in metric tonnes of carbon equivalent per unit of a company's revenue (€ million of sales). This is an indicator of the carbon intensity of the value chain of the companies in the portfolio.

\* Source: TRUCOST, first-tier suppliers only.

Coverage rate 95.17% 96.38%

Governance<sup>4</sup>

Board Independence Percentage

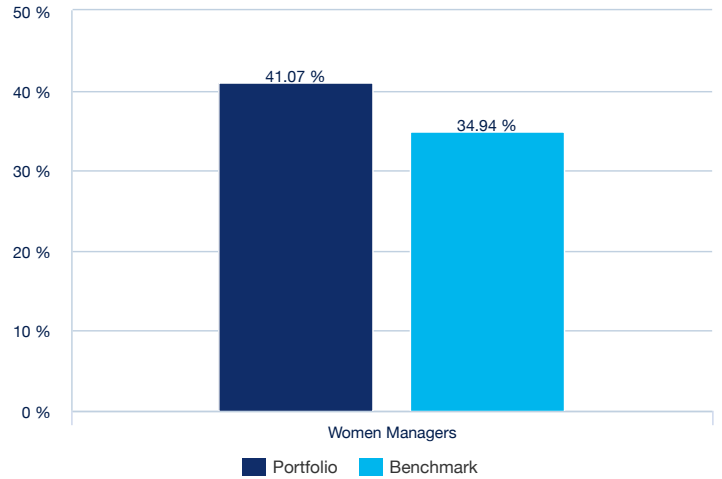


The average percentage of directors that meet the designated criteria for independence. Data provider: Refinitiv

% Rated/Rateable - Independent board members 90.98% 91.94%

Social<sup>2</sup>

Managers' Diversity

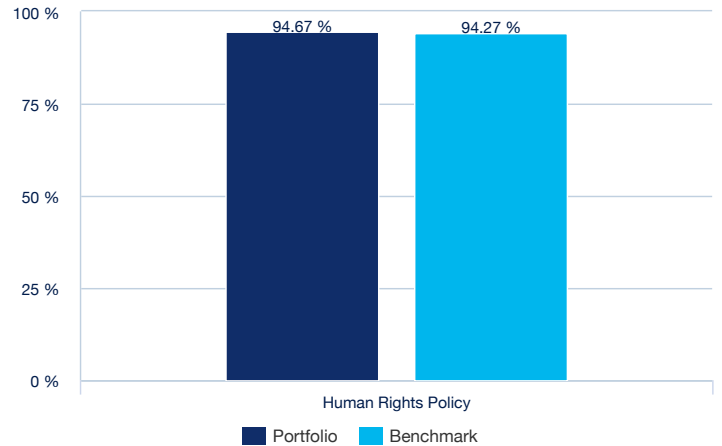


Average percentage of women managers

%Rated/Rateable - Women Managers 90.73% 84.38%

Human Rights Compliance<sup>3</sup>

Decent working conditions and freedom of association



Percentage of companies with policies that exclude forced or obligatory child labor or that guarantee freedom of association, applied universally regardless of local laws. Data provider: Refinitiv

Coverage rate (Portfolio/Index) 90.98% 92.08%

## SHORT TERM MONEY MARKET ■

**Sources and definitions**

**1. Environmental indicator/Climate indicator:** Carbon intensity (in metric tons of CO<sub>2</sub> per million of revenue). This data is provided by Trucost, This corresponds to companies' annual greenhouse gas emissions expressed in metric tons of carbon dioxide equivalent. (CO<sub>2</sub>e). It covers the six greenhouse gases identified in the Kyoto Protocol with emissions converted into global warming potential (GWP) in CO<sub>2</sub> equivalent.

Definition of scopes:

- Scope 1: All direct emissions from sources that are owned or controlled by a company.
- Scope 2: All indirect emissions arising from the purchase or production of electricity, steam or heat.
- Scope 3: All other indirect emissions, upstream and downstream of the value chain. For reasons of data robustness, Amundi has chosen to use emissions from activities upstream of Scope 3
- Source: Trucost EEI-O model (input/output model extended to the Trucost environment).

**2. Management diversity.** Average percentage of women managers. This indicator gives a more global measure of the advancement of women within the company than the data limited to the number of women Board members. Data provider: Refinitiv

**3. Human Rights Compliance Indicator.** percentage of companies with policies that exclude forced or obligatory child labor or that guarantee freedom of association and which are applied universally regardless of local laws. This indicator enables better assessment of fundamental human rights issues. Data provider: Refinitiv

**4. Board independence.** average percentage of independent directors on the Board of Directors. Data provider: Refinitiv

For these 4 indicators, the total for the portfolio/investment universe is equal to the companies' average for these indicators adjusted for their weight in the portfolio/investment universe.

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**Important information**

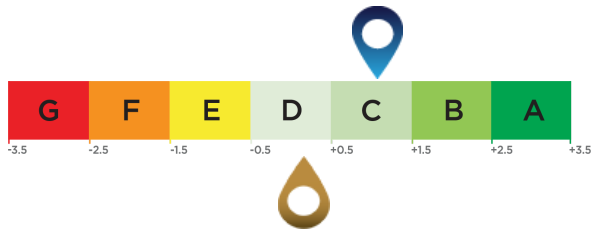
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SHORT TERM MONEY MARKET ■

**AVERAGE ESG RATING (source : Amundi)**

Environmental, social and governance rating

**ESG Investment Universe: 100% ICE BOFA 1-3 YEAR GLOBAL CORPORATE INDEX**



**Investment Portfolio Score:** 1.06

**ESG Investment Universe Score<sup>1</sup>:** 0.15

**ESG Coverage (source: Amundi) \***

	Portfolio	ESG Investment Universe
Percentage with an Amundi ESG rating <sup>2</sup>	100.00%	96.77%
Percentage that can have an ESG rating <sup>3</sup>	100.00%	100.00%

\* Securities that can be rated on ESG criteria. The total may be different from 100% to reflect the real exposure of the portfolio (cash included).

**ESG Terminology**

**ESG criteria**

The criteria are extra-financial criteria used to assess the Environmental, Social and Governance practices of companies, states or local authorities:  
 "E" for Environment (energy and gas consumption levels, water and waste management, etc.).  
 "S" for Social/Society (respect for human rights, health and safety in the workplace, etc.).  
 "G" for Governance (independence of board of directors, respect for shareholders' rights, etc.)

**ESG Rating**

**The issuer's ESG rating:** each issuer is assessed on the basis of ESG criteria and obtains a quantitative score, the scale of which is based on the sector average. The score is translated into a rating on a scale from A (highest rating) to G (lowest rating). The Amundi methodology provides for a comprehensive, standardised and systematic analysis of issuers across all investment regions and asset classes (equities, bonds, etc.).  
**ESG rating of the investment universe and the portfolio:** the portfolio and the investment universe are given an ESG score and an ESG rating (from A to G). The ESG score corresponds to the weighted average of the issuers' scores, calculated according to their relative weighting in the investment universe or in the portfolio, excluding liquid assets and non-rated issuers.

**Amundi ESG Mainstreaming**

In addition to complying with Amundi Responsible Investment Policy<sup>4</sup>, Amundi ESG Mainstreaming portfolios have an ESG performance objective that aims to achieve a portfolio ESG score above the ESG score of their ESG Investment universe.

<sup>1</sup> The investment universe reference is defined by either the fund's reference indicator or an index representative of the ESG-related investable universe.  
<sup>2</sup> Percentage of securities with an Amundi ESG rating out of the total portfolio (measured in weight) that can be related.  
<sup>3</sup> Percentage of securities for which an ESG rating methodology is applicable out of total portfolio (measured in weight).  
<sup>4</sup> The updated document is available at <https://www.amundi.com/int/ESG>.

**Sustainability Level (source : Morningstar)**



The sustainability level is a rating produced by Morningstar that aims to independently measure the level of responsibility of a fund based on the values in the portfolio. The rating ranges from very low (1 Globe) to very high (5 Globes).

Source Morningstar ©  
 Sustainability Score - based on corporate ESG risk analysis provided by Sustainalytics used in the calculation of Morningstar's sustainability score.  
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