

## Average swing factors of Nov Dec Jan 2023

Fund Category (LUX)	Management Company	PTF	Portfolio Name	Umbrella	Fund domicile	Average of SWING_FACTOR_TOTAL_RED	Average of SWING_FACTOR_TOTAL_SUB
Amundi Funds	Amundi Luxembourg SA	42290	A-F ASIA EQUITY CONCENTRATED	AMUNDI FUNDS	LUX	-28.8	20.8
Amundi Funds	Amundi Luxembourg SA	92679	A-F LATIN AMERICA EQUITY	AMUNDI FUNDS	LUX	-15.5	15.5
Amundi Funds	Amundi Luxembourg SA	92683	A-F EURO INFLATION BOND	AMUNDI FUNDS	LUX	-10.8	10.8
Amundi Funds	Amundi Luxembourg SA	CAFYIELD	A-F EURO HIGH YIELD BOND	AMUNDI FUNDS	LUX	-35.7	35.7
Amundi Funds	Amundi Luxembourg SA	EURCO	A-F MONTPENSIER GLOBAL CONVERTIBLE BD	AMUNDI FUNDS	LUX	-30.3	30.3
Amundi Funds	Amundi Luxembourg SA	GHYIMPRV	A-F PIO GL HI YI ESG IMPR BD	AMUNDI FUNDS	LUX	-39.9	39.9
Amundi Funds	Amundi Luxembourg SA	GIFEC	A-F EURO CORPORATE BOND	AMUNDI FUNDS	LUX	-24.4	24.4
Amundi Funds	Amundi Luxembourg SA	GIFGL	A-F GLOBAL BOND	AMUNDI FUNDS	LUX	-18.1	18.1
Amundi Funds	Amundi Luxembourg SA	L13544	A-F EURO GOVERNMENT BOND	AMUNDI FUNDS	LUX	-11.2	11.2
Amundi Funds	Amundi Luxembourg SA	PF102335	AMUNDI FUNDS CHINA RMB AGGREGATE BOND	AMUNDI FUNDS	LUX	-5.6	5.6
Amundi Funds	Amundi Luxembourg SA	PF103995	AM FD NET ZERO AMB GBL CORP BD	AMUNDI FUNDS	LUX	-26.7	26.7
Amundi Funds	Amundi Luxembourg SA	PF104000	AF NET ZERO AMB GBL EQUITY	AMUNDI FUNDS	LUX	-6.7	15.6
Amundi Funds	Amundi Luxembourg SA	PF34620	A-F EURO HIGH YIELD SHORT TERM BOND	AMUNDI FUNDS	LUX	-35.4	35.4
Amundi Funds	Amundi Luxembourg SA	PF34678	A-F SUS GBL PERSPECTIVES	AMUNDI FUNDS	LUX	-15.9	17.2
Amundi Funds	Amundi Luxembourg SA	PF35749	AF EURO CORPORATE SHORT TERM GREEN BOND	AMUNDI FUNDS	LUX	-20.0	20.0
Amundi Funds	Amundi Luxembourg SA	PF36279	A-F EMERGING MARKETS HARD CURRENCY BOND	AMUNDI FUNDS	LUX	-44.7	44.7
Amundi Funds	Amundi Luxembourg SA	PF44315	A-F EMERGING MARKETS BLENDED BOND	AMUNDI FUNDS	LUX	-26.1	26.1
Amundi Funds	Amundi Luxembourg SA	PF47239	A-F MULTI ASSET REAL RETURN	AMUNDI FUNDS	LUX	-12.0	13.0
Amundi Funds	Amundi Luxembourg SA	PF48270	A-F EURO SUB BOND ESG	AMUNDI FUNDS	LUX	-35.7	35.7
Amundi Funds	Amundi Luxembourg SA	PF48299	A-F EUROLAND EQUITY RISK PARITY	AMUNDI FUNDS	LUX	-6.3	19.0
Amundi Funds	Amundi Luxembourg SA	PF53091	A-F EUROPEAN EQUITY GREEN IMPACT	AMUNDI FUNDS	LUX	-8.8	24.6
Amundi Funds	Amundi Luxembourg SA	PF56415	A-F ABSOLUTE RETURN CREDIT	AMUNDI FUNDS	LUX	-36.8	36.8
Amundi Funds	Amundi Luxembourg SA	PF58161	A-F EUROPEAN EQUITY RISK PARITY	AMUNDI FUNDS	LUX	-6.3	21.7
Amundi Funds	Amundi Luxembourg SA	PF58168	A-F EUROLAND EQUITY DYNAMIC MULTI FACTOR	AMUNDI FUNDS	LUX	-6.3	21.0
Amundi Funds	Amundi Luxembourg SA	PF58183	A-F EUROPEAN EQUITY DYNAMIC MULTI FACTOR	AMUNDI FUNDS	LUX	-6.2	22.7
Amundi Funds	Amundi Luxembourg SA	PF58546	A-F GLOBAL EQUITY DYNAMIC MULTI FACTORS	AMUNDI FUNDS	LUX	-6.8	10.6
Amundi Funds	Amundi Luxembourg SA	PF70704	A-F US PIONEER FUND	AMUNDI FUNDS	LUX	-6.4	6.2
Amundi Funds	Amundi Luxembourg SA	PF71066	A-F SUS TOP EUR PLAYERS	AMUNDI FUNDS	LUX	-6.6	27.9
Amundi Funds	Amundi Luxembourg SA	PF71068	A-F EURO MULTI-ASSET TARGET INCOME	AMUNDI FUNDS	LUX	-15.9	18.8
Amundi Funds	Amundi Luxembourg SA	PF71084	A-F ABS RETURN MULTI-STRAT	AMUNDI FUNDS	LUX	-23.9	24.9
Amundi Funds	Amundi Luxembourg SA	PF71198	A-F GLOBAL MULTI-ASSET TARGET INCOME	AMUNDI FUNDS	LUX	-15.7	18.5
Amundi Funds	Amundi Luxembourg SA	PF71204	A-F GLOBAL MULTI-ASSET CONSERVATIVE	AMUNDI FUNDS	LUX	-18.6	20.2
Amundi Funds	Amundi Luxembourg SA	PF71246	A-F EMERGING EUROPE AND MED EQ	AMUNDI FUNDS	LUX	-17.7	18.9
Amundi Funds	Amundi Luxembourg SA	PF71248	A-F EMERGING MARKETS BD	AMUNDI FUNDS	LUX	-46.6	46.6
Amundi Funds	Amundi Luxembourg SA	PF71250	A-F EMERGING MARKETS CORP HIGH YIELD BD	AMUNDI FUNDS	LUX	-38.8	38.8
Amundi Funds	Amundi Luxembourg SA	PF71254	A-F EMERGING MARKETS LOCAL CURRENCY BD	AMUNDI FUNDS	LUX	-20.1	20.1
Amundi Funds	Amundi Luxembourg SA	PF71256	A-F EMERGING MARKETS SHORT TERM BD	AMUNDI FUNDS	LUX	-67.0	67.0
Amundi Funds	Amundi Luxembourg SA	PF71258	A-F ABS RET GL OPP BD	AMUNDI FUNDS	LUX	-42.0	42.0
Amundi Funds	Amundi Luxembourg SA	PF71798	A-F GLOBAL SUBORDINATED BD	AMUNDI FUNDS	LUX	-61.0	61.0
Amundi Funds	Amundi Luxembourg SA	PF72025	A-F RUSSIAN EQ	AMUNDI FUNDS	LUX	-7.2	9.6
Amundi Funds	Amundi Luxembourg SA	PF72050	A-F REAL ASSETS TARGET INCOME	AMUNDI FUNDS	LUX	-6.7	11.4
Amundi Funds	Amundi Luxembourg SA	PF72054	A-F PIONEER US HIGH YIELD BD	AMUNDI FUNDS	LUX	-38.0	38.0
Amundi Funds	Amundi Luxembourg SA	PF72056	A-F PIONEER US EQ RESEARCH VALUE	AMUNDI FUNDS	LUX	-9.0	9.3
Amundi Funds	Amundi Luxembourg SA	PF72061	A-F PIONEER US EQ RESEARCH	AMUNDI FUNDS	LUX	-6.4	7.4
Amundi Funds	Amundi Luxembourg SA	PF72066	A-F PIONEER US EQ FUNDAMENTAL GROWTH	AMUNDI FUNDS	LUX	-9.1	8.9
Amundi Funds	Amundi Luxembourg SA	PF72068	A-F PIONEER US EQ DIVIDEND GROWTH	AMUNDI FUNDS	LUX	-9.0	9.7
Amundi Funds	Amundi Luxembourg SA	PF72339	A-F EUROLAND EQ	AMUNDI FUNDS	LUX	-6.5	28.1
Amundi Funds	Amundi Luxembourg SA	PF72347	A-F STRATEGIC BD	AMUNDI FUNDS	LUX	-92.4	92.4
Amundi Funds	Amundi Luxembourg SA	PF72349	A-F EUROPEAN EQ SUSTAINABLE INC	AMUNDI FUNDS	LUX	-6.3	26.1
Amundi Funds	Amundi Luxembourg SA	PF72354	A-F EUROPEAN EQ VALUE	AMUNDI FUNDS	LUX	-6.5	26.5
Amundi Funds	Amundi Luxembourg SA	PF72356	A-F GLOBAL ECOLOGY ESG	AMUNDI FUNDS	LUX	-6.1	12.0
Amundi Funds	Amundi Luxembourg SA	PF72358	A F GLOBAL EQ SUSTAINABLE INC	AMUNDI FUNDS	LUX	-7.1	13.3
Amundi Funds	Amundi Luxembourg SA	PF72360	A-F GLOBAL MULTI-ASSET	AMUNDI FUNDS	LUX	-13.7	15.6
Amundi Funds	Amundi Luxembourg SA	PF72362	A-F PIONEER US BD	AMUNDI FUNDS	LUX	-22.9	22.9
Amundi Funds	Amundi Luxembourg SA	PF72364	A-F EUROPEAN EQ SMALL CAP	AMUNDI FUNDS	LUX	-19.3	40.3
Amundi Funds	Amundi Luxembourg SA	PF73059	A-F MULTI-STRATEGY GROWTH	AMUNDI FUNDS	LUX	-39.3	39.9
Amundi Funds	Amundi Luxembourg SA	PF73061	A-F OPTIMAL YIELD	AMUNDI FUNDS	LUX	-42.2	42.2
Amundi Funds	Amundi Luxembourg SA	PF73063	A-F OPTIMAL YIELD SHORT TERM	AMUNDI FUNDS	LUX	-45.7	45.7
Amundi Funds	Amundi Luxembourg SA	PF73065	A-F PIONEER GLOBAL EQ	AMUNDI FUNDS	LUX	-8.4	11.7

Amundi Funds	Amundi Luxembourg SA	PF73067	A-F PIONEER GL H-YIELD BD	AMUNDI FUNDS	LUX	-40.8	40.8
Amundi Funds	Amundi Luxembourg SA	PF73069	A-F PIONEER INCOME OPPORTUNITIES	AMUNDI FUNDS	LUX	-22.1	22.2
Amundi Funds	Amundi Luxembourg SA	PF73071	A-F PIONEER STRAT INCOME	AMUNDI FUNDS	LUX	-29.7	29.7
Amundi Funds	Amundi Luxembourg SA	PF73073	A-F PIONEER FLEXIBLE OPPORTUNITIES	AMUNDI FUNDS	LUX	-7.4	11.2
Amundi Funds	Amundi Luxembourg SA	PF73075	A-F CHINA EQ	AMUNDI FUNDS	LUX	-24.0	24.1
Amundi Funds	Amundi Luxembourg SA	PF77731	A-F JAPAN EQUITY ENGAGEMENT	AMUNDI FUNDS	LUX	-9.1	9.1
Amundi Funds	Amundi Luxembourg SA	PF77764	A-F MULTI-ASSET SUSTAINABLE FUTURE	AMUNDI FUNDS	LUX	-9.5	11.1
Amundi Funds	Amundi Luxembourg SA	PF77903	A-F NEW SILK ROAD	AMUNDI FUNDS	LUX	-26.8	22.5
Amundi Funds	Amundi Luxembourg SA	PF83653	A-F EMERG MARKETS GREEN BD	AMUNDI FUNDS	LUX	-27.7	27.7
Amundi Funds	Amundi Luxembourg SA	PF83961	A F EUROPEAN EQUITY ESG IMPROVERS	AMUNDI FUNDS	LUX	-6.5	31.2
Amundi Funds	Amundi Luxembourg SA	PF88017	A-F GL CORP ESG IMPROVERS BD	AMUNDI FUNDS	LUX	-29.0	29.0
Amundi Funds	Amundi Luxembourg SA	PF88638	AMUNDI FUNDS GLOBAL EQ ESG IMPROVERS	AMUNDI FUNDS	LUX	-6.7	11.0
Amundi Funds	Amundi Luxembourg SA	PF92613	A-F EMERGING MKTS EQ ESG IMPROVERS	AMUNDI FUNDS	LUX	-24.3	21.0
Amundi Funds	Amundi Luxembourg SA	PF98773	AMUNDI FUNDS CHINA A SHARES	AMUNDI FUNDS	LUX	-24.0	24.0
Amundi Funds	Amundi Luxembourg SA	X1587	A-F SBI FM INDIA EQUITY	AMUNDI FUNDS	LUX	-26.8	26.8
Amundi Funds	Amundi Luxembourg SA	X2000	A-F JAPAN EQUITY VALUE	AMUNDI FUNDS	LUX	-11.8	11.8
Amundi Funds	Amundi Luxembourg SA	X20176	AMUNDI FDS EQ JAPAN TARGET	AMUNDI FUNDS	LUX	-21.4	21.4
Amundi Funds	Amundi Luxembourg SA	X20247	A-F EUROLAND EQUITY SMALL CAP	AMUNDI FUNDS	LUX	-19.3	32.5
Amundi Funds	Amundi Luxembourg SA	X20335	AMUNDI FDS EQ MENA	AMUNDI FUNDS	LUX	-25.7	26.1
Amundi Funds	Amundi Luxembourg SA	X20349	A-F EUROPEAN CONVERTIBLE BOND	AMUNDI FUNDS	LUX	-29.0	29.0
Amundi Funds	Amundi Luxembourg SA	X20605	A-F EURO AGGREGATE BOND	AMUNDI FUNDS	LUX	-13.4	13.4
Amundi Funds	Amundi Luxembourg SA	X24801	A-F EMERGING MARKETS CORPORATE BOND	AMUNDI FUNDS	LUX	-32.2	32.2
Amundi Funds	Amundi Luxembourg SA	X24828	A-F EUROPEAN EQUITY CONSERVATIVE	AMUNDI FUNDS	LUX	-6.1	22.9
Amundi Funds	Amundi Luxembourg SA	X28067	A-F GLOBAL EQUITY CONSERVATIVE	AMUNDI FUNDS	LUX	-6.7	10.2
Amundi Funds	Amundi Luxembourg SA	X2916	A-F EMERGING MARKETS EQUITY FOCUS	AMUNDI FUNDS	LUX	-28.1	20.8
Amundi Funds	Amundi Luxembourg SA	X2947	A-F GLOBAL AGGREGATE BOND	AMUNDI FUNDS	LUX	-20.6	20.6
Amundi Funds	Amundi Luxembourg SA	X2975	A-F GLOBAL CORPORATE BOND	AMUNDI FUNDS	LUX	-27.5	27.5
Amundi Funds	Amundi Luxembourg SA	X3327	A-F EMERGING WORLD EQUITY	AMUNDI FUNDS	LUX	-26.5	21.1
Amundi Funds	Amundi Luxembourg SA	X8121	A-F GLOBAL INFLATION SHORT DURATION BOND	AMUNDI FUNDS	LUX	-8.9	8.9
Amundi Soluzioni Italia	Amundi SGR S.p.A	CORPFEB24	ASI - OBL RIPRES GLBL - 2 2024	AMUNDI SOLUZIONI ITALIA	LUX	-20.9	20.9
Amundi Soluzioni Italia	Amundi SGR S.p.A	CORPJULY26	ASI - OBL RIPRES GLBL - 7 2026	AMUNDI SOLUZIONI ITALIA	LUX	-28.0	28.0
Amundi Soluzioni Italia	Amundi SGR S.p.A	CORPSEPT26	ASI - OBL RIPRES GLBL - 9 2026	AMUNDI SOLUZIONI ITALIA	LUX	-29.9	29.9
Amundi Soluzioni Italia	Amundi SGR S.p.A	CORPSEPT27	ASI - OBBLIGAZIONARIO GLOBALE 09 27	AMUNDI SOLUZIONI ITALIA	LUX	-29.9	29.9
Amundi Soluzioni Italia	Amundi SGR S.p.A	GHYDEC23	ASI-OBL RIPRES GLBL - 12 2023 E EUR	AMUNDI SOLUZIONI ITALIA	LUX	-17.9	17.9
Amundi Soluzioni Italia	Amundi SGR S.p.A	GHYNOV23	ASI-OBL RIPRES GLBL - 11 2023	AMUNDI SOLUZIONI ITALIA	LUX	-14.7	14.7
Amundi Soluzioni Italia	Amundi SGR S.p.A	PF101038	AM SOL ITALIA OBBLI EURO 09 2027	AMUNDI SOLUZIONI ITALIA	LUX	-22.4	22.4
Amundi Soluzioni Italia	Amundi SGR S.p.A	PF101056	AMUNDI SOL ITA OBBLI EUR 07 2027 E EUR A	AMUNDI SOLUZIONI ITALIA	LUX	-38.2	38.2
Amundi Soluzioni Italia	Amundi SGR S.p.A	PF102899	ASI OBBLIGAZIONARI EURO 10 2027	AMUNDI SOLUZIONI ITALIA	LUX	-21.0	21.0
Amundi Soluzioni Italia	Amundi SGR S.p.A	PF83380	ASI - OBBLIGAZIONARIO EURO 12 2025	AMUNDI SOLUZIONI ITALIA	LUX	-37.1	37.1
Amundi Soluzioni Italia	Amundi SGR S.p.A	PF84311	ASI - OBBLIGAZIONARIO EURO 02 2026	AMUNDI SOLUZIONI ITALIA	LUX	-42.5	42.5
Amundi Soluzioni Italia	Amundi SGR S.p.A	PF84423	ASI - OBBLIG REND PL 07 2023	AMUNDI SOLUZIONI ITALIA	LUX	-8.4	8.4
Amundi Soluzioni Italia	Amundi SGR S.p.A	PF84865	ASI - OBBLIGAZIONARI EURO 11 2025	AMUNDI SOLUZIONI ITALIA	LUX	-38.9	38.9
Amundi Soluzioni Italia	Amundi SGR S.p.A	PF84873	ASI - OBBLIGAZ RENDIMENTO PLUS 09 2023	AMUNDI SOLUZIONI ITALIA	LUX	-18.4	18.4
Amundi Soluzioni Italia	Amundi SGR S.p.A	PF86255	ASI - OBBLIGAZ RENDIMENTO PLUS 12 2023	AMUNDI SOLUZIONI ITALIA	LUX	-20.3	20.3
Amundi Soluzioni Italia	Amundi SGR S.p.A	PF86966	ASI - OBBLIG REND PL 01 2025	AMUNDI SOLUZIONI ITALIA	LUX	-31.8	31.8

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The figures presented per funds are calculated Swing Factors over a 3 month period of time.

These Swing Factors are uncorrelated of Swing activations and all the Swing Factors composing the 3M average have not been necessarily applied to the NAV of the fund.

In this context, any past data communicated is not necessarily indicative of future figures.