

AMUNDI INDEX EURO CORPORATE SRI - UCITS ETF DR

FACTSHEET

Marketing
Communication

30/04/2024

BOND ■

IMPORTANT INFORMATION FOR INVESTORS IN FRANCE
INVESTORS ATTENTION IS DRAWN TO THE FACT THAT, IN THE OPINION OF THE FRENCH AUTHORITY OF FINANCIAL MARKETS, THIS UCITS FUND COMMUNICATES DISPROPORTIONATELY ON THE CONSIDERATION OF NON-FINANCIAL CRITERIA IN ITS MANAGEMENT.

Key Information (Source: Amundi)

Net Asset Value (NAV) : (A) 49.90 (EUR)
(D) 44.98 (EUR)
NAV and AUM as of : 30/04/2024
Assets Under Management (AUM) :
5,311.03 (million EUR)
ISIN code : (A) LU1437018168
(D) LU1737653987
Replication type : Physical
Benchmark :
100% BLOOMBERG MSCI EURO CORPORATE ESG
SUSTAINABILITY SRI
Eligibility : Securities account, life insurance

Objective and Investment Policy

The objective of the Sub-Fund is to track the performance of the Bloomberg Barclays MSCI Euro Corporate ESG Sustainability SRI Index and to minimize the tracking error between the net asset value of the Sub-Fund and the performance of the Index. The Sub-Fund aims to achieve a level of tracking error of the Sub-Fund and its index which will not normally exceed 1%.
The Index is a coupons reinvested index: coupons paid by the debt securities comprising the index are included in the performance of the Index.
The Bloomberg Barclays MSCI Euro Corporate ESG Sustainability SRI Index is a bond index representative of investment grade fixed rate corporate bonds denominated in euro that follows the rules of the Bloomberg Barclays Euro Aggregate Corporate Index (the "Framework index") and applies additional sector and ESG criteria for stock selection.

Risk Indicator (Source : Fund Admin)



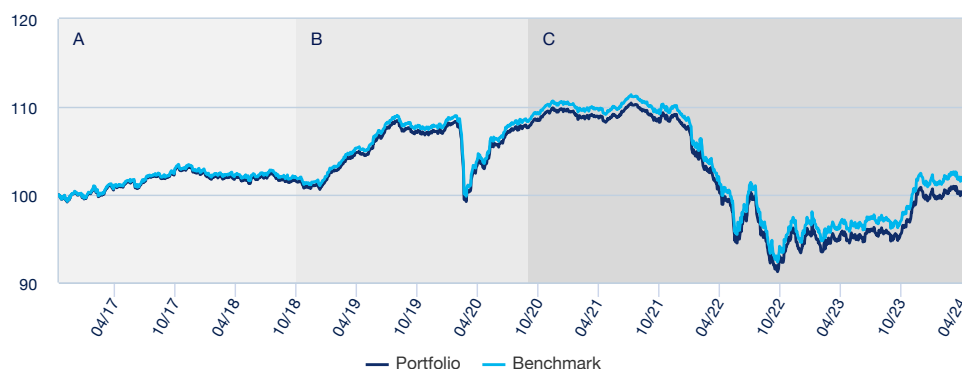
Lower Risk

Higher Risk

The risk indicator assumes you keep the product for 4 years.
The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movement in the markets or because we are not able to pay you.

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

Performances from 11/11/2016 to 30/04/2024 (Source : Fund Admin)



A : Until the end of this period, the reference indicator of the Sub-Fund was Bloomberg Barclays Euro Aggregate Corporate Index

B : Until the end of this period, the reference indicator of the Sub-Fund was Bloomberg Barclays MSCI Euro Corporate SRI Index.

C : Since the beginning of this period, the reference indicator of the sub-fund is Bloomberg Barclays MSCI Euro Corporate ESG Sustainability SRI

Cumulative returns* (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	Since
Since	29/12/2023	28/03/2024	31/01/2024	28/04/2023	30/04/2021	30/04/2019	11/11/2016
Portfolio	-0.50%	-0.87%	-0.60%	4.80%	-8.04%	-4.55%	0.03%
Benchmark	-0.45%	-0.85%	-0.56%	5.05%	-7.28%	-3.45%	1.67%
Spread	-0.05%	-0.02%	-0.04%	-0.25%	-0.76%	-1.10%	-1.65%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	7.66%	-13.78%	-1.19%	2.46%	5.84%	-1.38%	2.23%	-	-	-
Benchmark	7.99%	-13.48%	-0.99%	2.62%	6.02%	-1.21%	2.41%	-	-	-
Spread	-0.33%	-0.30%	-0.20%	-0.16%	-0.18%	-0.17%	-0.19%	-	-	-

* Source : Amundi. The above cover complete periods of 12 months for each calendar year. Past performance is no predictor of current and future results and does not guarantee future yield. Any losses or gains do not take into consideration any costs, commissions and fees incurred by the investor in the issue and buyout of the shares (e.g. taxes, brokerage fees or other commissions deducted by the financial intermediary). If performance is calculated in a currency other than the euro, any losses or gains generated can thereby be affected by exchange rate fluctuations (both upward and downward). The discrepancy accounts for the performance difference between the portfolio and the index.

Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	3.89%	5.00%	4.07%
Benchmark volatility	3.89%	5.00%	4.06%
Ex-post Tracking Error	0.03%	0.04%	0.05%
Sharpe ratio	0.27	-0.83	-0.08

* 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 Tracking Error indicator measures the performance's difference between the fund and the benchmark

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Portfolio Data (Source: Amundi)

Information (Source: Amundi)

Asset class : **Bond**
Exposure : **Eurozone**

Holdings : **2739**

Portfolio Indicators (Source: Fund Admin)

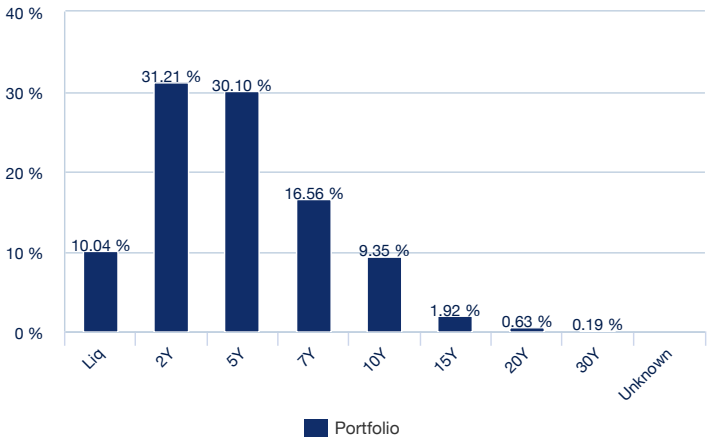
	Portfolio
Modified duration ¹	4.17
Median rating ²	BBB+
Yield To Maturity	3.93%

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

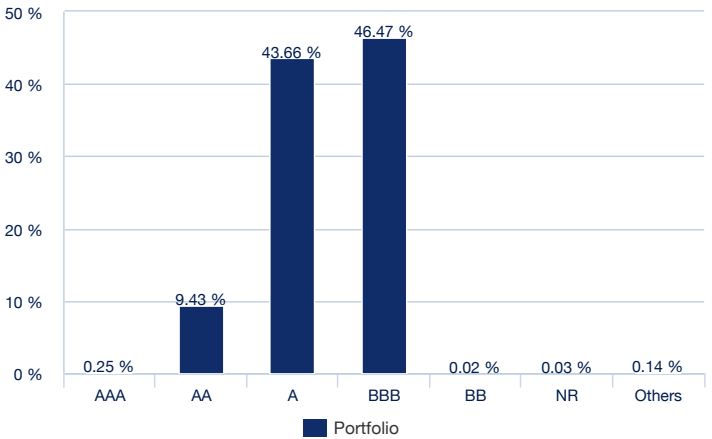
² Based on cash bonds and CDS but excludes other types of derivatives

Portfolio Breakdown (Source: Amundi)

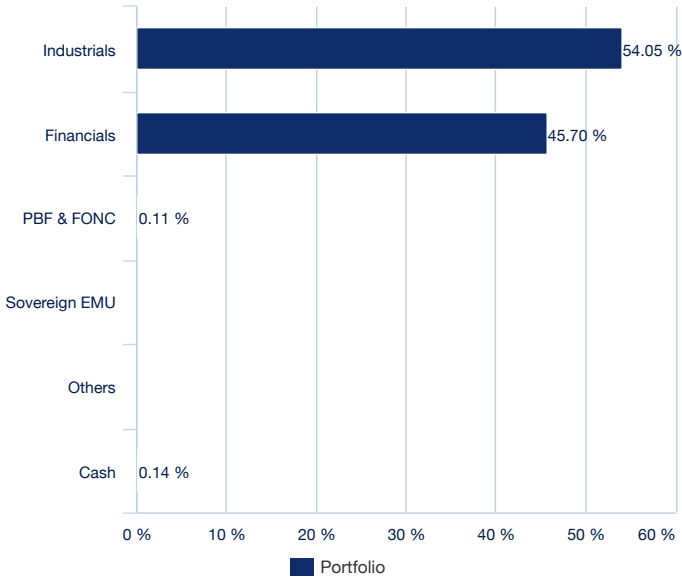
By maturity (Source: Amundi)



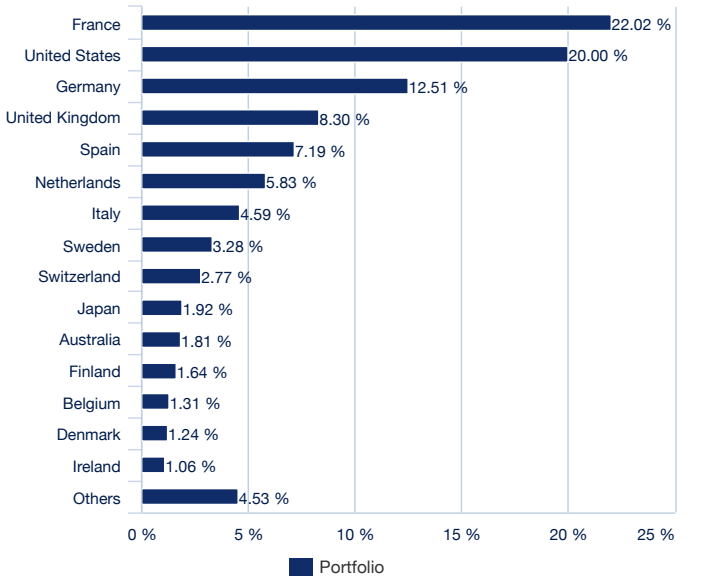
By rating (source : Amundi)



By issuer (Source: Amundi)



By country (source : Amundi)



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Principal characteristics (Source : Amundi)

Fund structure	SICAV under Luxembourg law
UCITS compliant	UCITS
Management Company	Amundi Luxembourg SA
Administrator	CACEIS Bank, Luxembourg Branch
Custodian	CACEIS Bank, Luxembourg Branch
Independent auditor	PRICEWATERHOUSECOOPERS LUXEMBOURG
Share-class inception date	29/06/2016
Date of the first NAV	11/11/2016
Share-class reference currency	EUR
Classification	Not applicable
Type of shares	(A) Accumulation (D) Distribution
ISIN code	(A) LU1437018168 (D) LU1737653987
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Management fees and other administrative or operating costs	0.14%
Minimum recommended investment period	4 years
French tax wrapper	-
Fiscal year end	December
Primary Market Maker	SGCIB

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
London Stock Exchange	8:00 - 16:30	GBX	ECRP	ECRP LN	-	AMNECRPL	-
Borsa Italiana	9:00 - 17:30	EUR	ECRP	ECRP IM	IECRP	ECRPI.MI	IECRPINAV.PA
Deutsche Börse	9:00 - 17:30	EUR	A4H8	A4H8 GY	IECRP	A4H8.DE	IECRPINAV.PA
Nyse Euronext Paris	9:05 - 17:35	EUR	ECRP	ECRP FP	IECRP	AMECRP.PA	IECRPINAV.PA

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