

AMUNDI INDEX EURO CORPORATE SRI - UCITS ETF DR

FACTSHEET

Marketing
Communication

31/10/2023

BOND

Key Information (Source: Amundi)

Net Asset Value (NAV) : (A) 47.77 (EUR)
(D) 43.80 (EUR)

NAV and AUM as of : 31/10/2023

Assets Under Management (AUM) :
3,970.76 (million EUR)

ISIN code : (A) LU1437018168
(D) LU1737653987

Replication type : Physical

Benchmark :

100% BLOOMBERG MSCI EURO CORPORATE
ESG SUSTAINABILITY SRI

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 & Reward Profile (SRRI) (Source: Fund Admin)



Lower risk, potentially lower rewards

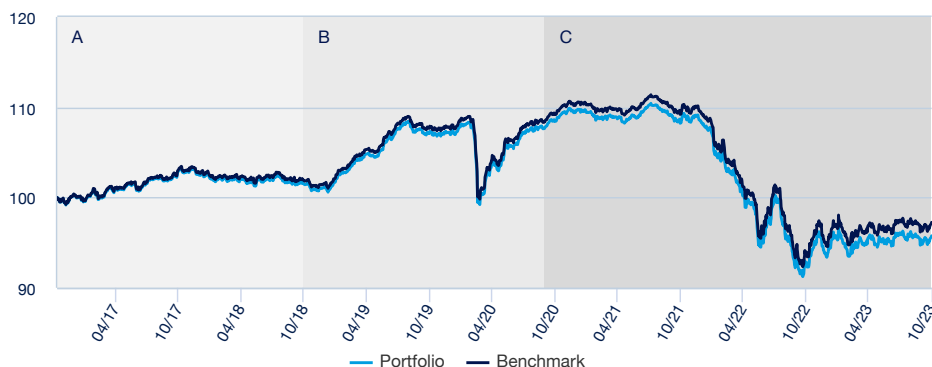
Higher risk, potentially higher rewards

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.

" Technical net asset values may be calculated and published for any calendar day (excluding Saturdays and Sundays) that is neither a business day nor a transaction day. These technical net asset values are merely indicative and will not be the basis for purchasing, switching, redeeming and/or transferring shares."

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

Performances from 11/11/2016 to 31/10/2023 (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	30/12/2022	29/09/2023	31/07/2023	31/10/2022	30/10/2020	31/10/2018	11/11/2016
Portfolio	2.56%	0.40%	-0.35%	3.46%	-11.68%	-5.62%	-4.24%
Benchmark	2.84%	0.43%	-0.26%	3.80%	-10.92%	-4.52%	-2.75%
Spread	-0.28%	-0.03%	-0.08%	-0.35%	-0.76%	-1.10%	-1.49%

Calendar year performance* (Source: Fund Admin)

	2022	2021	2020	2019	2018	2017	2016	2015	2014	2013
Portfolio	-13.78%	-1.19%	2.46%	5.84%	-1.38%	2.23%	-	-	-	-
Benchmark	-13.48%	-0.99%	2.62%	6.02%	-1.21%	2.41%	-	-	-	-
Spread	-0.30%	-0.20%	-0.16%	-0.18%	-0.17%	-0.19%	-	-	-	-

Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio Volatility	4.36%	4.65%	4.02%
Benchmark volatility	4.36%	4.65%	4.02%
Ex-post Tracking Error	0.06%	0.04%	0.05%
Portfolio sharpe ratio	0.04	-1.04	-0.18

* 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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* 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.

Portfolio Data (Source: Amundi)

Information (Source: Amundi)

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

Holdings : **2646**

Portfolio Indicators (Source: Fund Admin)

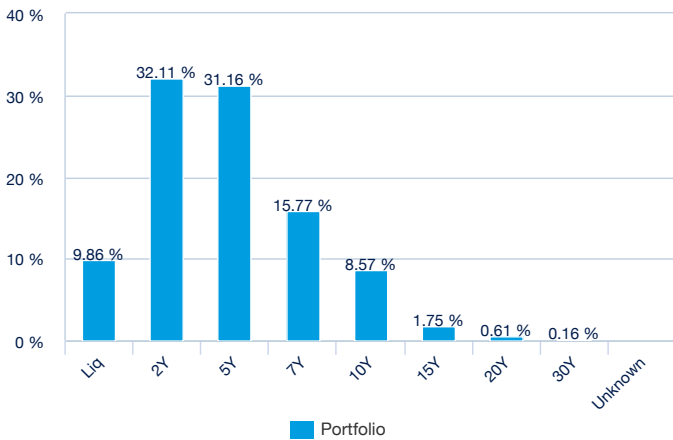
	Portfolio
Modified duration ¹	4.13
Median rating ²	BBB+
Yield To Maturity	4.59%

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

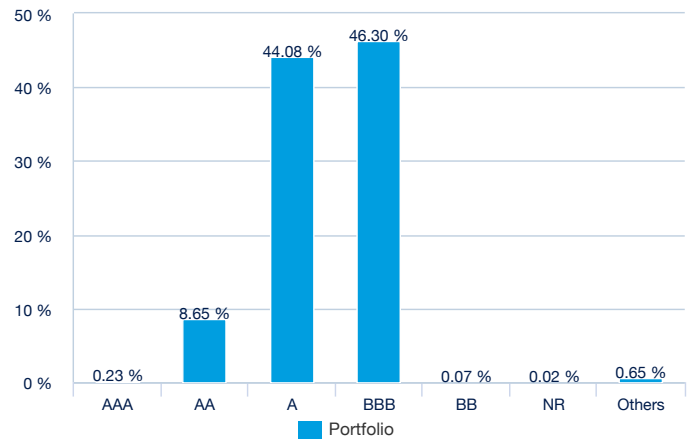
² Based on cash bonds and CDS but excludes other types of derivatives

Portfolio Breakdown (Source: Amundi)

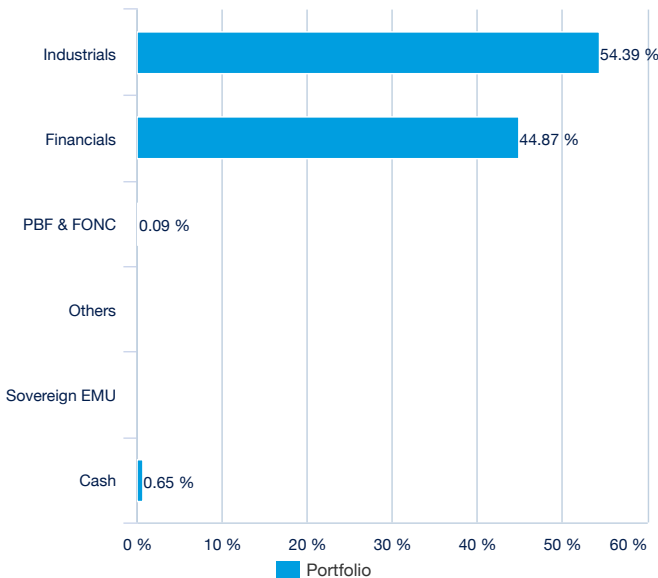
By maturity (Source: Amundi)



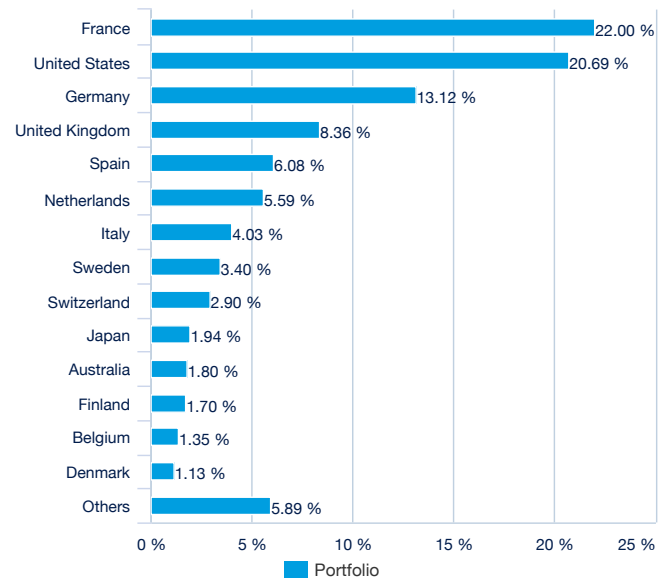
By rating (source : Amundi)



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
Ongoing charges	0.14% (realized) - 08/02/2023
Minimum recommended investment period	4 years
Fiscal year end	September
ISA and SIPP Eligible	Yes
UK Distrib/Report Status	Yes
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	-	AMNECRP.L	-
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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