

Lyxor Global High Yield Sustainable Exposure UCITS ETF - Acc

BOND

FACTSHEET

Marketing
Communication

31/03/2024

Key Information (Source: Amundi)

Net Asset Value (NAV) : **21.13 (USD)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) :
54.93 (million USD)
ISIN code : **LU2099295466**
Replication type : **Synthetical**
Benchmark :
**100% BLOOMBERG MSCI GLOBAL CORPORATE
HIGH YIELD SRI SUSTAINABLE**
Date of the first NAV : **16/01/2020**
First NAV : **20.00 (USD)**

Objective and Investment Policy

The Lyxor Global High Yield Sustainable Exposure UCITS ETF is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays MSCI Global Corporate High Yield SRI Sustainable Index.

Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmarkindex.

Risk Indicator (Source : Fund Admin)



Lower Risk

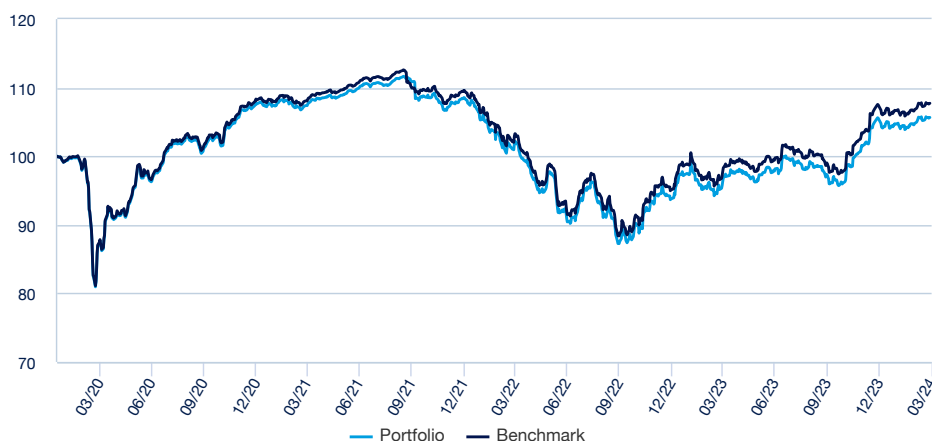
Higher Risk

The risk indicator assumes you keep the product for 3 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.

« 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 16/01/2020 to 28/03/2024 (Source : Fund Admin)



Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	6.13%	7.48%	10.21%
Benchmark volatility	6.12%	7.45%	10.19%
Ex-post Tracking Error	0.01%	1.30%	1.10%
Sharpe ratio	0.57	-0.49	-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

Cumulative returns* (Source: Fund Admin)

	YTD Since 29/12/2023	1 month 29/02/2024	3 months 29/12/2023	1 year 31/03/2023	3 years 31/03/2021	5 years	10 years
Portfolio	0.23%	1.02%	0.23%	9.12%	-1.82%	-	-
Benchmark	0.35%	1.06%	0.35%	9.59%	-0.54%	-	-
Spread	-0.11%	-0.04%	-0.11%	-0.47%	-1.28%	-	-

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	12.37%	-13.58%	0.88%	-	-
Benchmark	12.86%	-13.21%	1.31%	-	-
Spread	-0.49%	-0.37%	-0.43%	-	-

* 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.

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Index Data (Source : Amundi)

Description of the Index

The index is representative of the performance of the global high yield debt market, with maturities of at least 1 year. The index only includes issuers with an MSCI ESG Rating of BBB or higher, and negatively screens issuers involved in certain values-based business involvement criteria, including activities related to controversial military weapons, and those with a "red" MSCI ESG Controversy Score.

Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
DTV 5.875% 08/27 144A	0.46%
CHTR 5.125% 01/27	0.40%
AAL 5.75% 04/29 144A	0.39%
INTEL 6.5% 03/30 144A	0.36%
UNIT 10.5% 02/28 144A	0.35%
AAL 5.5% 04/26 144A	0.34%
BCULC 4% 10/30 144A	0.34%
CHTR 4.75% 03/30 144A	0.33%
DVA 4.625% 06/30 144A	0.32%
CHTR 4.25% 02/31 144A	0.31%
Total	3.61%

Information (Source: Amundi)

Asset class : **Bond**
Exposure : **International**

Holdings : **1309**

Benchmark Indicators (Source: Fund Admin)

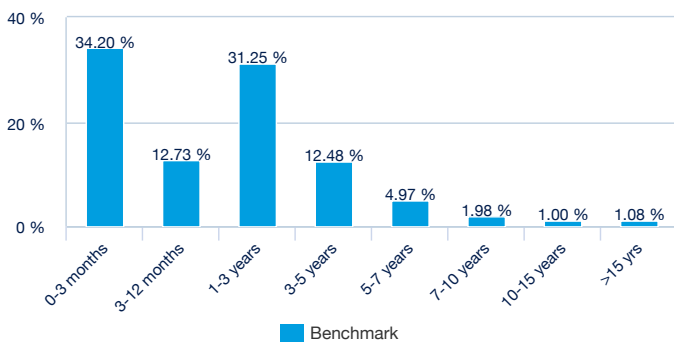
	Benchmark
Modified duration ¹	3.56
Yield To Maturity	6.93%
Median rating ²	B

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

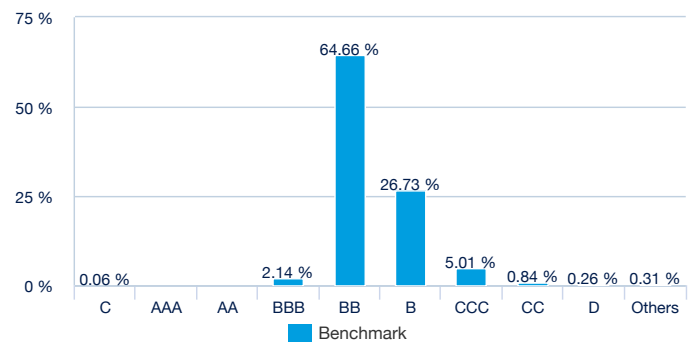
² Based on cash bonds and CDS but excludes other types of derivatives

Benchmark Breakdown (Source: Amundi)

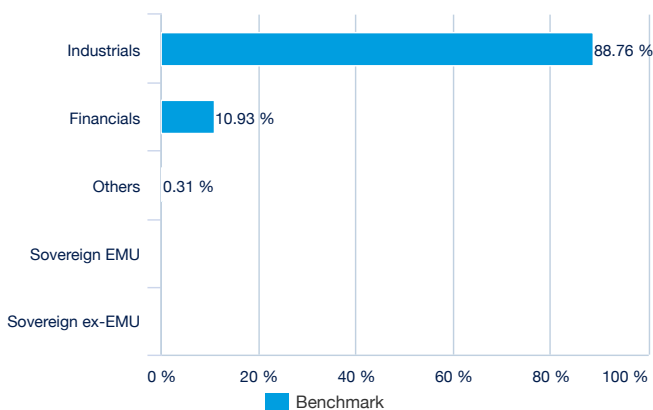
By maturity (Source: Amundi)



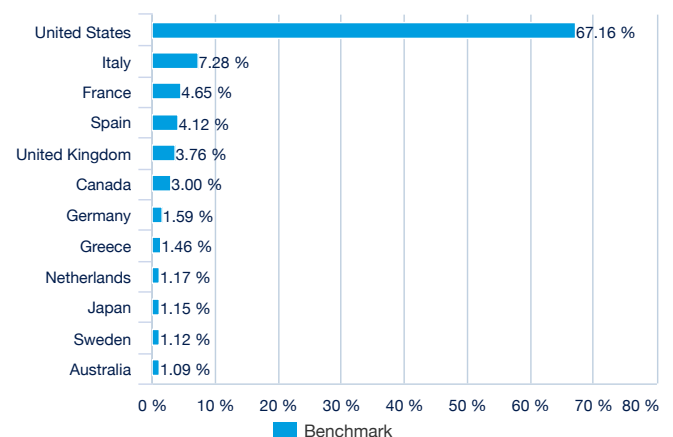
By rating (source : Amundi)



By issuer (Source: Amundi)



By country (source : Amundi)



**Principal characteristics (Source : Amundi)**

Fund structure	SICAV under Luxembourg law
UCITS compliant	UCITS
Management Company	Amundi Asset Management
Administrator	SOCIETE GENERALE LUXEMBOURG
Custodian	SOCIETE GENERALE LUXEMBOURG
Independent auditor	DELOITTE S.A., LUXEMBOURG
Share-class inception date	16/01/2020
Date of the first NAV	16/01/2020
Share-class reference currency	USD
Classification	Not applicable
Type of shares	Accumulation
ISIN code	LU2099295466
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.25% (realized) - 26/09/2022
Fiscal year end	October

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
London Stock Exchange	9:00 - 17:30	USD	GHYU	GHYU LN	GHYUUSIV	GHYU.L	GHYUUSIV
Borsa Italiana	9:00 - 17:30	EUR	GHYU	GHYE IM	GHYEEUIV	GHYE.MI	GHYEEUIV
Six Swiss Exchange	9:00 - 17:30	CHF	GHYU	GHYU SW	GHYUIV	GHYU.S	GHYUIV

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