

AMUNDI INDEX EURO CORPORATE SRI - UCITS ETF DR - HEDGED USD

FACTSHEET

Marketing Communication

31/10/2023

BOND

Key Information (Source: Amundi)

Net Asset Value (NAV) : **50.16 (USD)**
 NAV and AUM as of : **31/10/2023**
 Assets Under Management (AUM) :
4,197.09 (million USD)
 ISIN code : **LU2469335884**
 Replication type : **Physical**
 Benchmark :
100% BLOOMBERG MSCI EURO CORPORATE ESG SUSTAINABILITY SRI HEDGED

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 02/06/2022 to 31/10/2023 (Source : Fund Admin)



Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio Volatility	4.40%	-	5.68%
Benchmark volatility	4.37%	-	5.63%
Ex-post Tracking Error	0.11%	-	0.12%
Portfolio sharpe ratio	0.05	-	-0.81

* 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	1 month	3 months	1 year	3 years	5 years	Since
Since	30/12/2022	29/09/2023	31/07/2023	31/10/2022	-	-	02/06/2022
Portfolio	4.48%	0.54%	0.12%	5.93%	-	-	0.29%
Benchmark	4.72%	0.55%	0.19%	6.25%	-	-	0.92%
Spread	-0.24%	-0.01%	-0.07%	-0.32%	-	-	-0.63%

Calendar year performance* (Source: Fund Admin)

	2022	2021	2020	2019	2018
Portfolio	-	-	-	-	-
Benchmark	-	-	-	-	-
Spread	-	-	-	-	-

* 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.

BOND

Portfolio Data (Source: Amundi)

Information (Source: Amundi)

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

Holdings : **2646**

Portfolio Indicators (Source: Fund Admin)

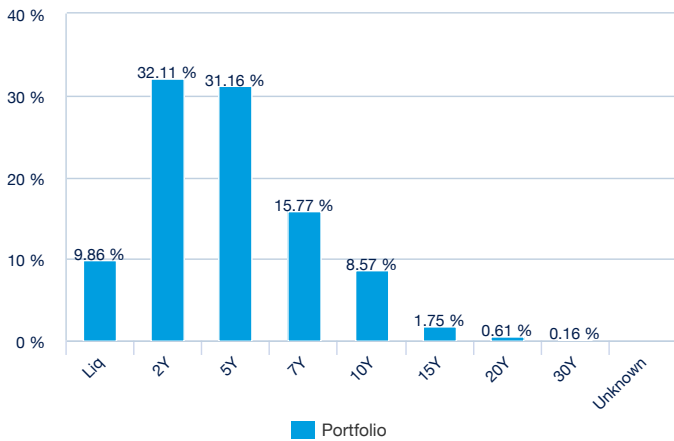
	Portfolio
Modified duration ¹	4.13
Median rating ²	BBB+
Yield To Maturity	4.59%

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

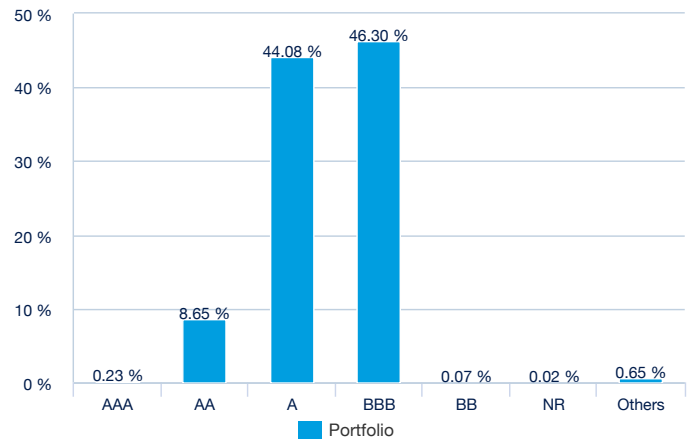
² Based on cash bonds and CDS but excludes other types of derivatives

Portfolio Breakdown (Source: Amundi)

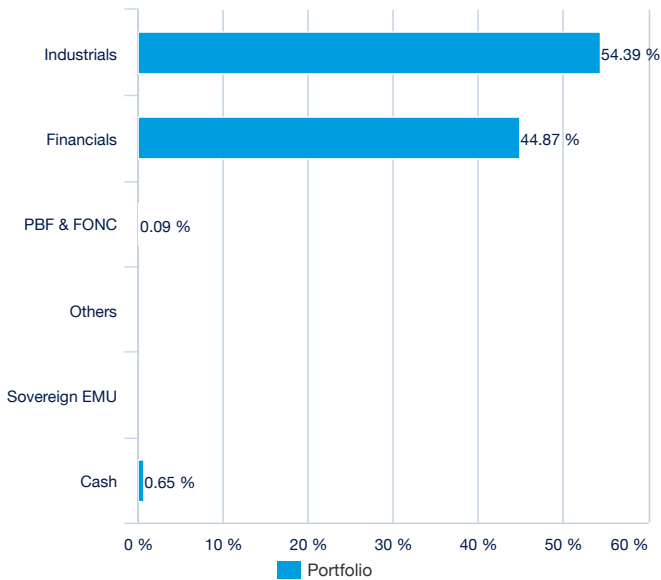
By maturity (Source: Amundi)



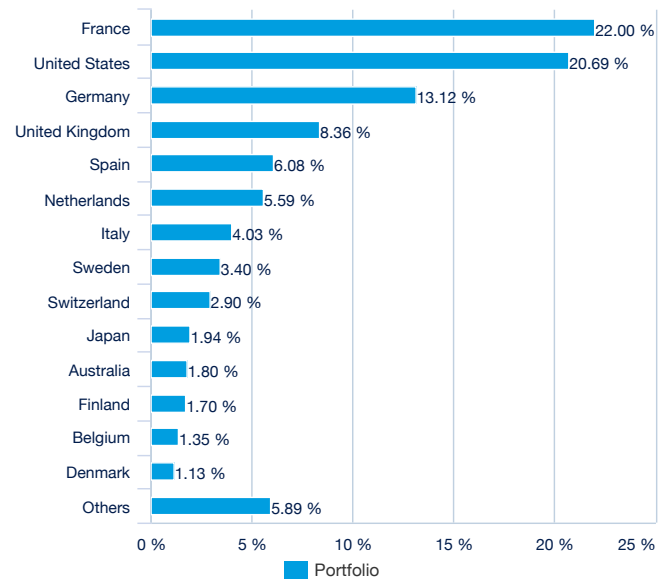
By rating (source : Amundi)



By issuer (Source: Amundi)



By country (source : Amundi)



BOND

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	01/06/2022
Date of the first NAV	02/06/2022
Share-class reference currency	USD
Classification	Not applicable
Type of shares	Accumulation
ISIN code	LU2469335884
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.18% (Estimated) - 08/02/2023
Minimum recommended investment period	4 years
Fiscal year end	September
ISA and SIPP Eligible	-
Primary Market Maker	SGCIB

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Deutsche Börse	-	USD	AHYC	AHYC GY	IAHYC	AHYC.DE	IAHYCINAV.PA

Contact

ETF Sales contact

France & Luxembourg	+33 (0)1 76 32 65 76
Germany & Austria	+49 (0) 800 111 1928
Italy	+39 02 0065 2965
Switzerland (German)	+41 44 588 99 36
Switzerland (French)	+41 22 316 01 51
UNITED KINGDOM (Retail)	+44 (0) 20 7 074 9598
UNITED KINGDOM (Instit)	+44 (0) 800 260 5644
Netherlands	+31 20 794 04 79
Nordic countries	+46 8 5348 2271
Hong Kong	+65 64 39 93 50
Spain	+34 914 36 72 45

ETF Capital Markets contact

Téléphone	+33 (0)1 76 32 19 93
Bloomberg IB Chat	Capital Markets Amundi ETF
	Capital Markets Amundi HK ETF

ETF Market Makers contact

SG CIB	+33 (0)1 42 13 38 63
BNP Paribas	+44 (0) 207 595 1844

Amundi contact

Amundi ETF
90 bd Pasteur
CS 21564
75 730 Paris Cedex 15 - France
Hotline : +33 (0)1 76 32 47 74
info@amundiETF.com

Facilities Agent
Amundi (UK) Limited
41 Lothbury - London
EC2R 7HF - United Kingdom

BOND

Index Providers

"Bloomberg®" and Bloomberg MSCI Euro Corporate ESG Sustainability SRI are service marks of Bloomberg Finance L.P. and its affiliates, including Bloomberg Index Services Limited ("BISL"), the administrator of the index (collectively, "Bloomberg"), and have been licensed for use for certain purposes by Amundi Asset Management. The Sub-Funds are not sponsored, endorsed, sold or promoted by Bloomberg. Bloomberg does not make any representation or warranty, express or implied, to the owners of or counterparties to the AMUNDI INDEX EURO CORPORATE SRI or any member of the public regarding the advisability of investing in securities generally or in the AMUNDI INDEX EURO CORPORATE SRI particularly. The only relationship of Bloomberg to Amundi Asset Management is the licensing of certain trademarks, trade names and service marks and of the Bloomberg MSCI Euro Corporate ESG Sustainability SRI Index, which is determined, composed and calculated by BISL without regard to Amundi Asset Management or the AMUNDI INDEX EURO CORPORATE SRI. Bloomberg has no obligation to take the needs of Amundi Asset Management or the owners of the AMUNDI INDEX EURO CORPORATE SRI into consideration in determining, composing or calculating the Bloomberg MSCI Euro Corporate ESG Sustainability SRI Index. Bloomberg is not responsible for and has not participated in the determination of the timing of, prices at, or quantities of the AMUNDI INDEX EURO CORPORATE SRI to be issued. Bloomberg shall not have any obligation or liability, including, without limitation, to AMUNDI INDEX EURO CORPORATE SRI customers, in connection with the administration, marketing or trading of the AMUNDI INDEX EURO CORPORATE SRI. BLOOMBERG DOES NOT GUARANTEE THE ACCURACY AND/OR THE COMPLETENESS OF THE BLOOMBERG MSCI EURO CORPORATE ESG SUSTAINABILITY SRI INDEX OR ANY DATA RELATED THERETO AND SHALL HAVE NO LIABILITY FOR ANY ERRORS, OMISSIONS OR INTERRUPTIONS THEREIN. BLOOMBERG DOES NOT MAKE ANY WARRANTY, EXPRESS OR IMPLIED, AS TO RESULTS TO BE OBTAINED BY AMUNDI ASSET MANAGEMENT, OWNERS OF THE AMUNDI INDEX EURO CORPORATE SRI OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE BLOOMBERG MSCI EURO CORPORATE ESG SUSTAINABILITY SRI INDEX OR ANY DATA RELATED THERETO. BLOOMBERG DOES NOT MAKE ANY EXPRESS OR IMPLIED WARRANTIES AND EXPRESSLY DISCLAIMS ALL WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE WITH RESPECT TO THE BLOOMBERG MSCI EURO CORPORATE ESG SUSTAINABILITY SRI INDEX OR ANY DATA RELATED THERETO. WITHOUT LIMITING ANY OF THE FOREGOING, TO THE MAXIMUM EXTENT ALLOWED BY LAW, BLOOMBERG, ITS LICENSORS, AND ITS AND THEIR RESPECTIVE EMPLOYEES, CONTRACTORS, AGENTS, SUPPLIERS, AND VENDORS SHALL HAVE NO LIABILITY OR RESPONSIBILITY WHATSOEVER FOR ANY INJURY OR DAMAGES - WHETHER DIRECT, INDIRECT, CONSEQUENTIAL, INCIDENTAL, PUNITIVE OR OTHERWISE - ARISING IN CONNECTION WITH THE AMUNDI INDEX EURO CORPORATE SRI OR BLOOMBERG MSCI EURO CORPORATE ESG SUSTAINABILITY SRI INDEX OR ANY DATA OR VALUES RELATING THERETO - WHETHER ARISING FROM THEIR NEGLIGENCE OR OTHERWISE, EVEN IF NOTIFIED OF THE POSSIBILITY THEREOF.

Important information

This document is provided for information purposes only and does not constitute a recommendation, a solicitation, an offer, advice or an invitation to purchase or sell any units or shares of the fund (FCP), collective employee fund (FCPE), SICAV, SICAV sub-fund or SICAV investing primarily in real estate (SPPICAV) (collectively, "the Funds") described herein and should in no case be interpreted as such. This document is not a contract or commitment of any form. Information contained in this document may be altered without notice. The management company accepts no liability whatsoever, whether direct or indirect, that may arise from the use of information contained in this document. The management company can in no way be held responsible for any decision or investment made on the basis of information contained in this document. The information contained in this document is disclosed to you on a confidential basis and shall not be copied, reproduced, modified, translated or distributed without the prior written approval of the management company, to any third person or entity in any country or jurisdiction which would subject the management company or any of the funds, to any registration requirements within these jurisdictions or where it might be considered as unlawful. Not all of the funds are systematically registered in all jurisdictions of all investors. Investment involves risk. The past performances shown in this document, and simulations based on these, do not guarantee future results, nor are they reliable indicators of future performance. The value of an investment in units or shares of the funds may fluctuate according to market conditions and cause the value of an investment to go up or down. As a result, fund investors may lose all or part of the capital originally invested. All potential investors in the funds are advised to ascertain whether such an investment is compatible with the laws to which they are subject and the tax implications of such an investment prior to investing, and to familiarise themselves with the legal documents in force for each fund. Concerning mandates, this document is a part of the periodic statement of the management activities of your portfolio and must be read in conjunction with any other periodic statement or notice of confirmation provided by your custodian and related to the transactions of your portfolio. Unless stated otherwise, the management company is the source of the data in this document. The date of the data in this document is that indicated at the top of the document, unless otherwise stated.

This document is designed exclusively for institutional, professional, qualified or sophisticated investors and distributors. It is not meant for the general public or private clients of any jurisdiction or those qualified as 'US Persons'. Approved investors in regard to the European Union are those which are defined as "Professional" investors in Directive 2004/39/EC of 21 April 2004 "MiFID" or, as the case may be, as defined under each local legislation and, insofar as the offer in Switzerland is concerned, "qualified investors" as set forth in the federal Law on Collective Investments (LPCC), the Ordinance on collective investments of 22 November 2006 (OPCC) and the FINMA 08/8 Circular regarding the legislation on collective investments of 20 November 2008. This document shall not, under any circumstance, be sent within the European Union to non "Professional" investors as defined by the MFI or under each local legislation, or in Switzerland to those investors which are not defined as "qualified investors" in the applicable law and regulations.