

AMUNDI INDEX EURO CORPORATE SRI 0-3 Y - UCITS ETF DR

BOND

FACTSHEET

Marketing
Communication

31/03/2024

Key Information (Source: Amundi)

Net Asset Value (NAV) : **50.52 (EUR)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) :
2,559.77 (million EUR)
ISIN code : **LU2037748774**
Replication type : **Physical**
Benchmark :
**100% BLOOMBERG MSCI EURO CORP ESG
BBB+ SUSTAINABILITY SRI 0-3 YEAR INDEX**

Objective and Investment Policy

The objective of this Sub-Fund is to track the performance of Bloomberg Barclays MSCI Euro Corporate ESG BBB+ Sustainability SRI 0-3 Year 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 that will not normally exceed 1%. The Index is a Total Return Index: the coupons paid by the index constituents are included in the index return.

Risk Indicator (Source : Fund Admin)



Lower Risk

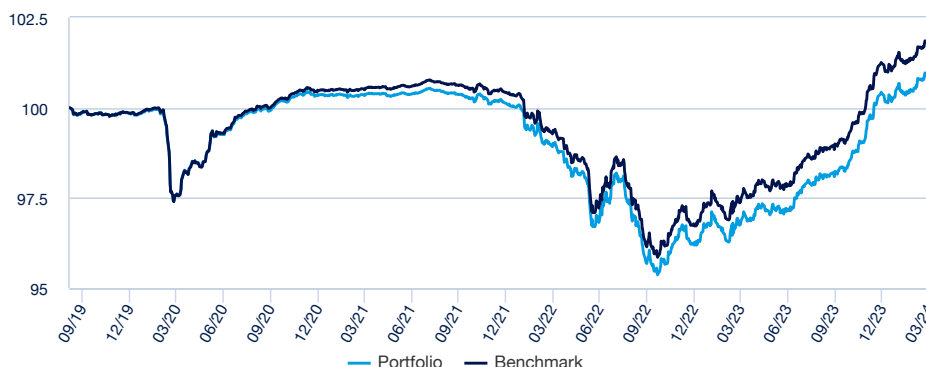
Higher Risk

The risk indicator assumes you keep the product for 18 Months.

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 05/09/2019 to 28/03/2024 (Source : Fund Admin)



Cumulative returns* (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	Since
Since	29/12/2023	29/02/2024	29/12/2023	31/03/2023	31/03/2021	-	05/09/2019
Portfolio	0.64%	0.52%	0.64%	4.30%	0.69%	-	1.04%
Benchmark	0.70%	0.54%	0.70%	4.57%	1.43%	-	1.94%
Spread	-0.06%	-0.03%	-0.06%	-0.27%	-0.74%	-	-0.90%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	4.37%	-3.91%	-0.24%	0.51%	-
Benchmark	4.66%	-3.68%	-0.05%	0.62%	-
Spread	-0.29%	-0.23%	-0.19%	-0.11%	-

* 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	1.14%	1.42%	1.43%
Benchmark volatility	1.15%	1.42%	1.44%
Ex-post Tracking Error	0.04%	0.04%	0.05%
Sharpe ratio	0.52	-0.75	-0.32

* 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 : **Europe**
 Benchmark index currency : **EUR**
 Holdings : **1168**

Portfolio Indicators (Source: Fund Admin)

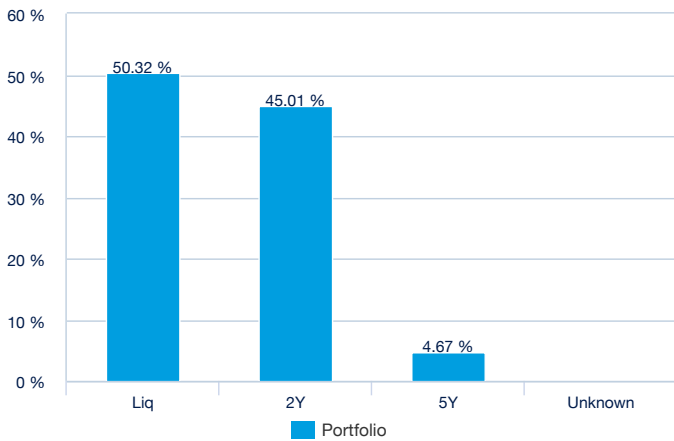
	Portfolio
Modified duration ¹	1.46
Median rating ²	BBB+
Yield To Maturity	4.09%

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

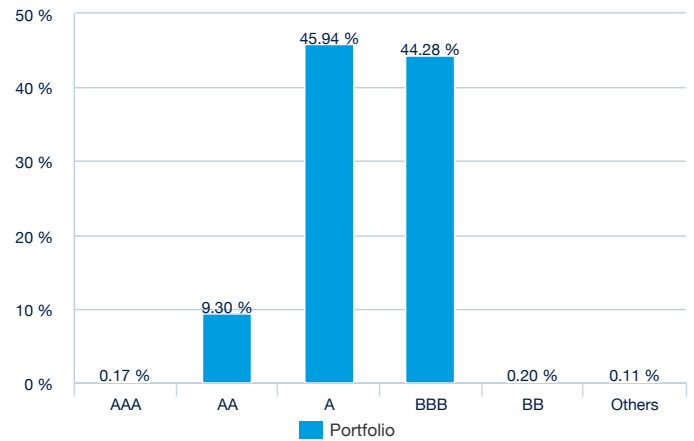
² Based on cash bonds and CDS but excludes other types of derivatives

Portfolio Breakdown (Source: Amundi)

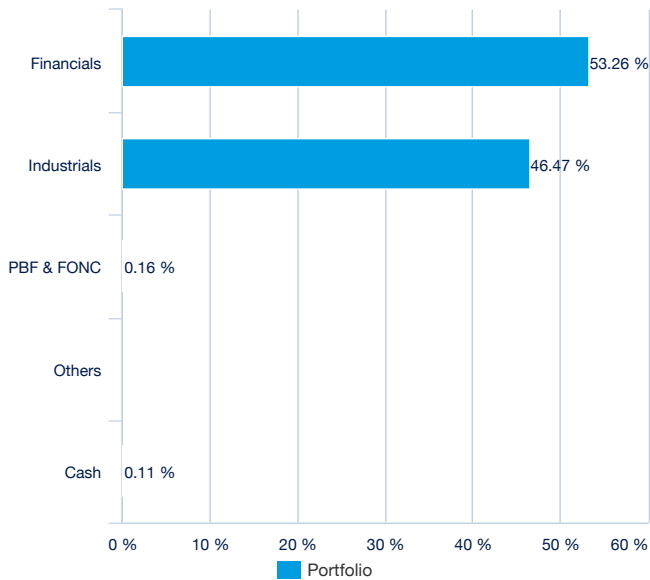
By maturity (Source: Amundi)



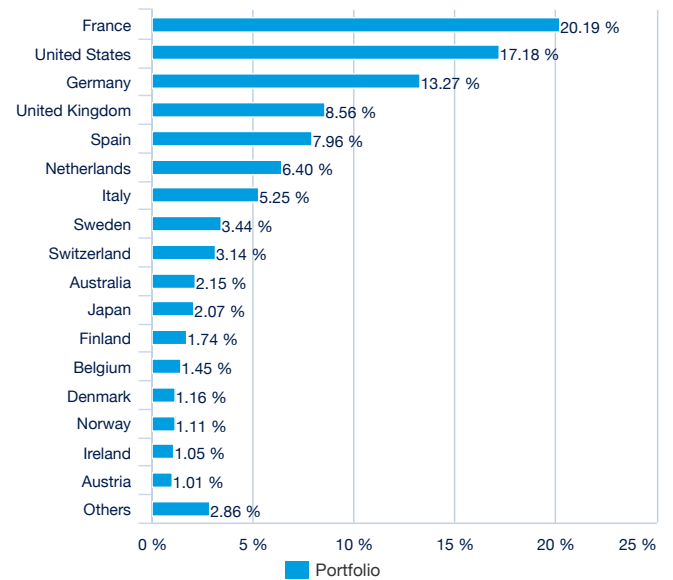
By rating (source : Amundi)



By issuer (Source: Amundi)



By country (source : Amundi)



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	03/09/2019
Date of the first NAV	05/09/2019
Share-class reference currency	EUR
Classification	-
Type of shares	Accumulation
ISIN code	LU2037748774
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.12% (realized) - 08/02/2023
Minimum recommended investment period	18 Months
Fiscal year end	December
Primary Market Maker	SGCIB

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Deutsche Börse	9:00 - 17:30	EUR	ECR3	ECR3 GY	INRP3	ECR3.DE	INRP3iNAV.PA
Borsa Italiana	9:00 - 17:30	EUR	ECRP3	ECRP3 IM	INRP3	ECRP3.MI	INRP3iNAV.PA
Nyse Euronext Paris	9:05 - 17:35	EUR	ECRP3	ECRP3 FP	INRP3	ECRP3.PA	INRP3iNAV.PA

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