

# AMUNDI INDEX EURO CORPORATE SRI - UCITS ETF DR

BOND

FACTSHEET

Marketing  
Communication

31/03/2024

## Key Information (Source: Amundi)

Net Asset Value (NAV) : (A) 50.34 (EUR)  
(D) 45.37 (EUR)

NAV and AUM as of : 28/03/2024

Assets Under Management (AUM) :  
5,156.19 (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 Indicator (Source : Fund Admin)



Lower Risk

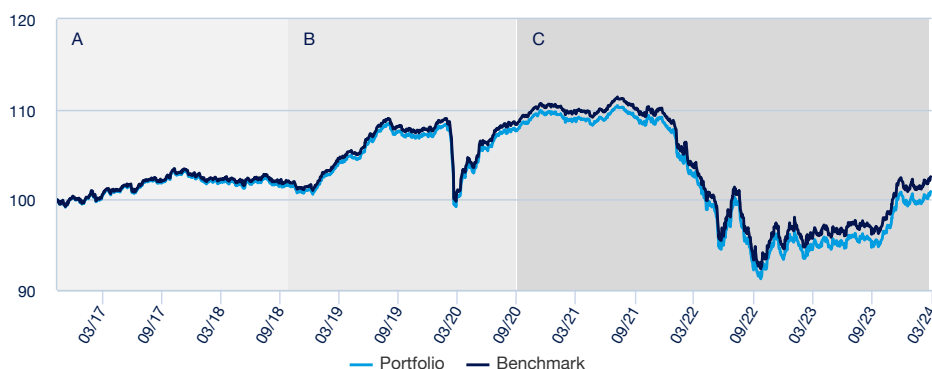
Higher Risk

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 28/03/2024 (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 | 29/02/2024 | 29/12/2023 | 31/03/2023 | 31/03/2021 | 29/03/2019 | 11/11/2016 |
| Portfolio | 0.38%      | 1.20%      | 0.38%      | 6.41%      | -7.23%     | -3.06%     | 0.90%      |
| Benchmark | 0.41%      | 1.22%      | 0.41%      | 6.72%      | -6.47%     | -1.94%     | 2.55%      |
| Spread    | -0.03%     | -0.02%     | -0.03%     | -0.31%     | -0.76%     | -1.12%     | -1.64%     |

### 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   | 3.98%  | 4.98%   | 4.08%               |
| Benchmark volatility   | 3.98%  | 4.98%   | 4.07%               |
| Ex-post Tracking Error | 0.04%  | 0.04%   | 0.05%               |
| Sharpe ratio           | 0.68   | -0.77   | -0.04               |

\* 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

## BOND

## Portfolio Data (Source: Amundi)

## Information (Source: Amundi)

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

Holdings : **2728**

## Portfolio Indicators (Source: Fund Admin)

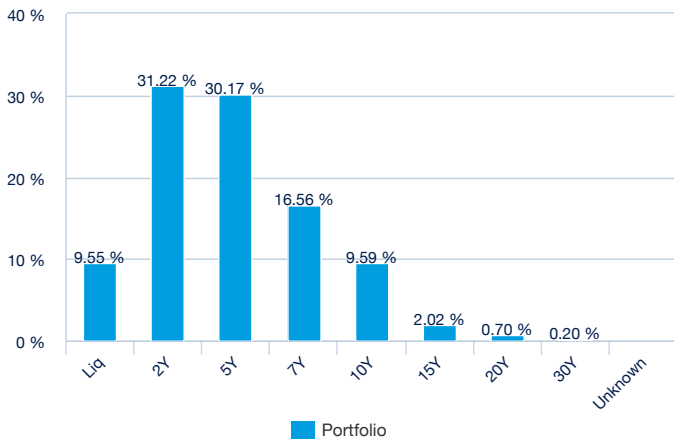
|                                       | Portfolio |
|---------------------------------------|-----------|
| <b>Modified duration <sup>1</sup></b> | 4.29      |
| <b>Median rating <sup>2</sup></b>     | BBB+      |
| <b>Yield To Maturity</b>              | 3.66%     |

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

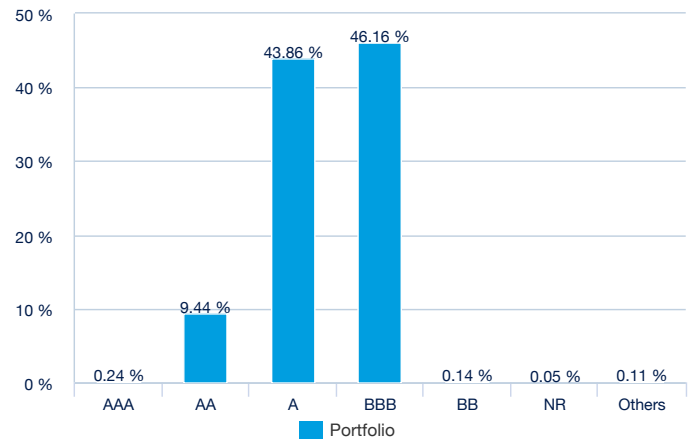
<sup>2</sup> Based on cash bonds and CDS but excludes other types of derivatives

## Portfolio Breakdown (Source: Amundi)

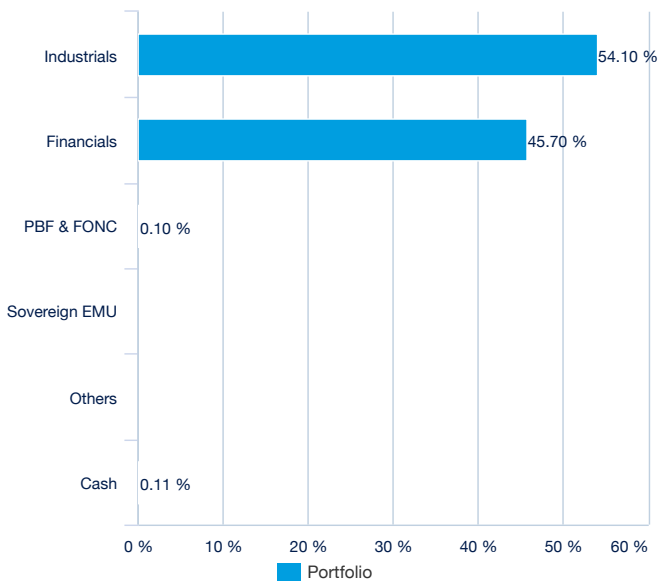
## By maturity (Source: Amundi)



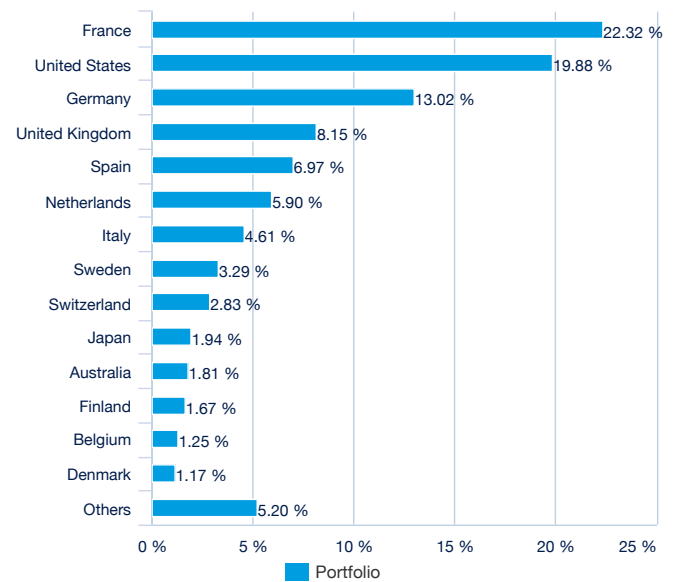
## By rating (source : Amundi)



## 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                 | 29/06/2016                           |
| Date of the first NAV                      | 11/11/2016                           |
| Share-class reference currency             | EUR                                  |
| Classification                             | Not applicable                       |
| Type of shares                             | (A) Accumulation<br>(D) Distribution |
| ISIN code                                  | (A) LU1437018168<br>(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                            | 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          | -              | 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 |

## 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<br>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

## Index Providers

BLOOMBERG® is a trademark and service mark of Bloomberg Finance L.P. BARCLAYS® is a trademark and service mark of Barclays Bank Plc, used under license. Bloomberg Finance L.P. and its affiliates, including Bloomberg Index Services Limited ("BISL") (collectively, "Bloomberg"), or Bloomberg's licensors own all proprietary rights in the "BLOOMBERG MSCI EURO CORPORATE ESG SUSTAINABILITY SRI." Neither Barclays Bank PLC, Barclays Capital Inc., nor any affiliate (collectively "Barclays") nor Bloomberg is the issuer or producer of AMUNDI INDEX EURO CORPORATE SRI and neither Bloomberg nor Barclays has any responsibilities, obligations or duties to investors in AMUNDI INDEX EURO SRI

The BLOOMBERG MSCI EURO CORPORATE ESG SUSTAINABILITY SRI Index is licensed for use by Amundi Asset Management as the Issuer of AMUNDI INDEX EURO AGG SRI.

The only relationship of Bloomberg and Barclays with the Issuer in respect of Bloomberg Barclays MSCI Euro Aggregate Sustainability SRI Sector Neutral Index is the licensing of the BLOOMBERG MSCI EURO CORPORATE ESG SUSTAINABILITY SRI Index, which is determined, composed and calculated by BISL, or any successor thereto, without regard to the Issuer or the AMUNDI INDEX EURO CORPORATE SRI or the owners of the AMUNDI INDEX EURO AGG SRI.

Additionally, Amundi Asset Manager of the Sub-fund may for itself execute transaction(s) with Barclays in or relating to the BLOOMBERG MSCI EURO CORPORATE ESG SUSTAINABILITY SRI Index in connection with the Sub-fund.

Investors acquire AMUNDI INDEX EURO CORPORATE SRI from Amundi Asset Manager and investors neither acquire any interest in BLOOMBERG MSCI EURO CORPORATE ESG SUSTAINABILITY SRI Index nor enter into any relationship of any kind whatsoever with Bloomberg or Barclays upon making an investment in the Sub-fund.

The Sub-fund are not sponsored, endorsed, sold or promoted by Bloomberg or Barclays. Neither Bloomberg nor Barclays makes any representation or warranty, express or implied, regarding the advisability of investing in the Sub-fund or the advisability of investing in securities generally or the ability of the BLOOMBERG MSCI EURO CORPORATE ESG SUSTAINABILITY SRI Index to track corresponding or relative market performance. Neither Bloomberg nor Barclays has passed on the legality or suitability of the Sub-fund with respect to any person or entity. Neither Bloomberg nor Barclays is responsible for or has participated in the determination of the timing of, prices at, or quantities of the Sub-fund to be issued. Neither Bloomberg nor Barclays has any obligation to take the needs of the Issuer or the owners of the Sub-fund or any other third party into consideration in determining, composing or calculating the BLOOMBERG MSCI EURO CORPORATE ESG SUSTAINABILITY SRI Index. Neither Bloomberg nor Barclays has any obligation or liability in connection with administration, marketing or trading of the Sub-fund.

The licensing agreement between Bloomberg and Barclays is solely for the benefit of Bloomberg and Barclays and not for the benefit of the owners of the Sub-fund, investors or other third parties. In addition, the licensing agreement between Amundi Asset Management and Bloomberg is solely for the benefit of Amundi Asset Management and Bloomberg and not for the benefit of the owners of the Sub-fund, investors or other third parties.

NEITHER BLOOMBERG NOR BARCLAYS SHALL HAVE ANY LIABILITY TO THE ISSUER, INVESTORS OR OTHER THIRD PARTIES FOR THE QUALITY, ACCURACY AND/OR COMPLETENESS OF THE BLOOMBERG MSCI EURO CORPORATE ESG SUSTAINABILITY SRI OR ANY DATA INCLUDED THEREIN OR FOR INTERRUPTIONS IN THE DELIVERY OF THE Bloomberg Barclays MSCI Euro Aggregate Sustainability SRI Sector Neutral Index. NEITHER BLOOMBERG NOR BARCLAYS MAKES ANY WARRANTY, EXPRESS OR IMPLIED, AS TO RESULTS TO BE OBTAINED BY THE ISSUER, THE INVESTORS OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE Bloomberg Barclays MSCI Euro Aggregate Sustainability SRI Sector Neutral Index OR ANY DATA INCLUDED THEREIN. NEITHER BLOOMBERG NOR BARCLAYS MAKES ANY EXPRESS OR IMPLIED WARRANTIES, AND EACH HEREBY EXPRESSLY DISCLAIMS ALL WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE WITH RESPECT TO THE Bloomberg Barclays MSCI Euro Aggregate Sustainability SRI Sector Neutral Index OR ANY DATA INCLUDED THEREIN. BLOOMBERG RESERVES THE RIGHT TO CHANGE THE METHODS OF CALCULATION OR PUBLICATION, OR TO CEASE THE CALCULATION OR PUBLICATION OF THE Bloomberg Barclays MSCI Euro Aggregate Sustainability SRI Sector Neutral Index, AND NEITHER BLOOMBERG NOR BARCLAYS SHALL BE LIABLE FOR ANY MISCALCULATION OF OR ANY INCORRECT, DELAYED OR INTERRUPTED PUBLICATION WITH RESPECT TO ANY OF THE Bloomberg Barclays MSCI Euro Aggregate Sustainability SRI Sector Neutral Index. NEITHER BLOOMBERG NOR BARCLAYS SHALL BE LIABLE FOR ANY DAMAGES, INCLUDING, WITHOUT LIMITATION, ANY SPECIAL, INDIRECT OR CONSEQUENTIAL DAMAGES, OR ANY LOST PROFITS, EVEN IF ADVISED OF THE POSSIBILITY OF SUCH, RESULTING FROM THE USE OF THE Bloomberg Barclays MSCI Euro Aggregate Sustainability SRI Sector Neutral Index OR ANY DATA INCLUDED THEREIN OR WITH RESPECT TO THE AMUNDI INDEX EURO AGG SRI.

None of the information supplied by Bloomberg or Barclays and used in this publication may be reproduced in any manner without the prior written permission of both Bloomberg and Barclays Capital, the investment banking division of Barclays Bank PLC. Barclays Bank PLC is registered in England No. 1026167, registered office 1 Churchill Place London E14 5HP

## 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.