

# AMUNDI INDEX EURO CORPORATE SRI - UCITS ETF 2 DR - EUR

FACTSHEET

Marketing  
Communication

31/03/2024

BOND

IMPORTANT INFORMATION FOR INVESTORS IN FRANCE  
INVESTORS ATTENTION IS DRAWN TO THE FACT THAT, IN THE OPINION OF THE FRENCH AUTHORITY OF FINANCIAL MARKETS, THIS UCITS FUND COMMUNICATES DISPROPORTIONATELY ON THE CONSIDERATION OF NON-FINANCIAL CRITERIA IN ITS MANAGEMENT.

## Key Information (Source: Amundi)

Net Asset Value (NAV) : **211.59 (EUR)**  
NAV and AUM as of : **28/03/2024**  
Assets Under Management (AUM) :  
**5,156.19 (million EUR)**  
ISIN code : **LU1681039647**  
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 13/09/2021 to 28/03/2024 (Source : Fund Admin)



### Cumulative returns\* (Source: Fund Admin)

	YTD 29/12/2023	1 month 29/02/2024	3 months 29/12/2023	1 year 31/03/2023	3 years	5 years	Since 13/09/2021
Portfolio	0.37%	1.20%	0.37%	6.39%	-	-	-7.98%
Benchmark	0.41%	1.22%	0.41%	6.72%	-	-	-7.25%
Spread	-0.04%	-0.02%	-0.04%	-0.33%	-	-	-0.73%

### Calendar year performance\* (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	7.64%	-13.80%	-	-	-
Benchmark	7.99%	-13.48%	-	-	-
Spread	-0.35%	-0.32%	-	-	-

\* 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%	-	5.37%
Benchmark volatility	3.98%	-	5.38%
Ex-post Tracking Error	0.04%	-	0.05%
Sharpe ratio	0.68	-	-0.89

\* 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 : **Eurozone**

Holdings : **2728**

## Portfolio Indicators (Source: Fund Admin)

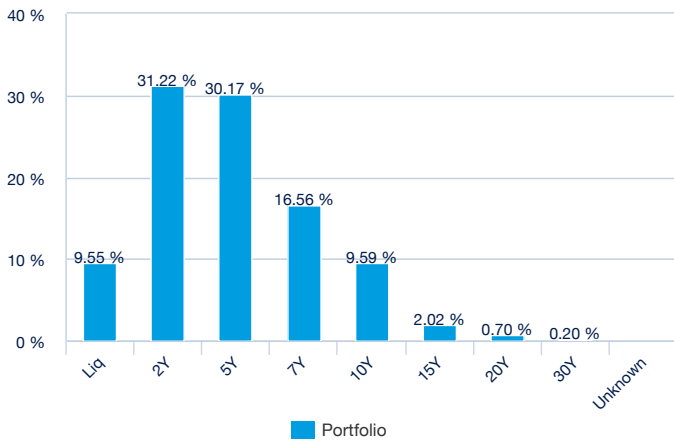
	Portfolio
<b>Modified duration <sup>1</sup></b>	4.29
<b>Median rating <sup>2</sup></b>	BBB+
<b>Yield To Maturity</b>	3.66%

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

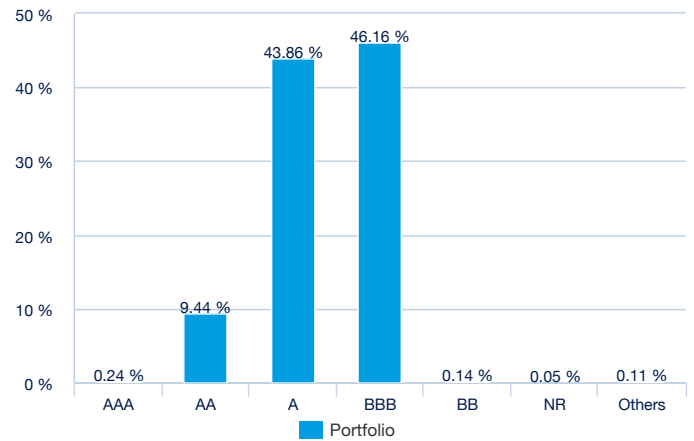
<sup>2</sup> Based on cash bonds and CDS but excludes other types of derivatives

## Portfolio Breakdown (Source: Amundi)

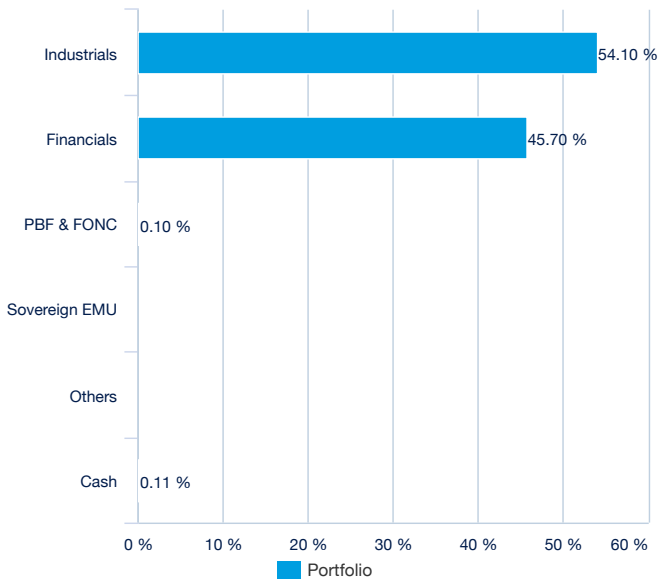
## By maturity (Source: Amundi)



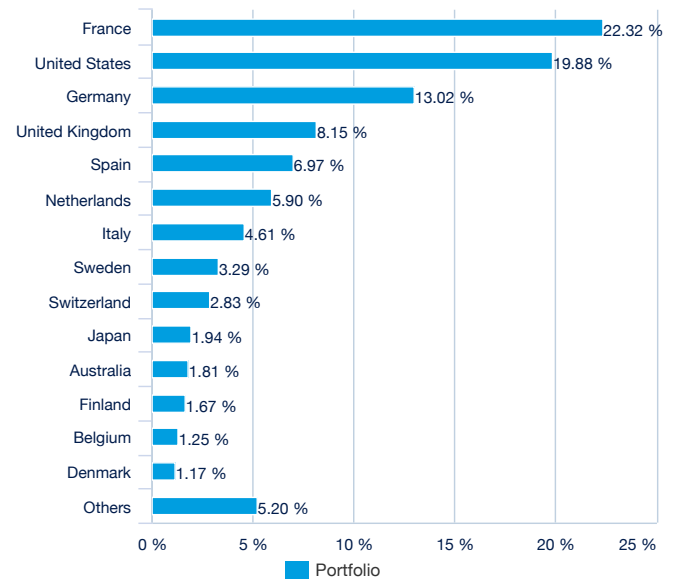
## By rating (source : Amundi)



## 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	13/09/2021
Date of the first NAV	13/09/2021
Share-class reference currency	EUR
Classification	Not applicable
Type of shares	Accumulation
ISIN code	LU1681039647
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.16% ( realized ) - 08/02/2023
Minimum recommended investment period	4 years
French tax wrapper	-
Fiscal year end	December
Primary Market Maker	SGCIB

## Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Borsa Italiana	9:00 - 17:30	EUR	CC4	CC4 IM	INCC4	CC4.MI	INCC4INAV.PA
Deutsche Börse	9:00 - 17:30	EUR	TCC4	TCC4 GY	INCC4	TCC4.DE	INCC4INAV.PA
Nyse Euronext Paris	9:05 - 17:35	EUR	CC4	CC4 FP	INCC4	CC4.PA	INCC4INAV.PA

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