

AMUNDI EUR FLOATING RATE CORPORATE BOND ESG UCITS ETF Acc

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 DISPROPORTIONAILY ON THE CONSIDERATION OF NON-FINANCIAL CRITERIA IN ITS MANAGEMENT.

Key Information (Source: Amundi)

Net Asset Value (NAV) : **105.03 (EUR)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) :
947.87 (million EUR)
ISIN code : **LU1681041114**
Replication type : **Physical**
Benchmark :
**100% IBOXX MSCI ESG EUR FRN INVESTMENT
GRADE CORPORATES TCA**

Objective and Investment Policy

This ETF seeks to replicate as closely as possible the performance of the iBoxx MSCI ESG EUR FRN Investment Grade Corporates TCA index whether the trend is rising or falling.

Risk Indicator (Source : Fund Admin)



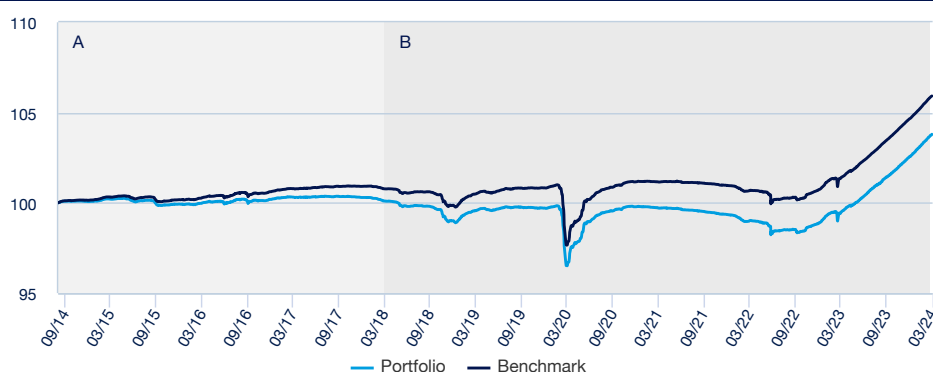
Lower Risk

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 02/09/2014 to 28/03/2024 (Source : Fund Admin)



A : Based on the performance as from the launch date until the absorption date of the French Fund "AMUNDI ETF FLOATING RATE EURO CORPORATE 1-3 UCITS ETF" managed by Amundi Asset Management and absorbed by "AMUNDI FLOATING RATE EURO CORPORATE 1-3" on 05/04/2018.
B : Performance of the Sub-Fund since the date of its launch

Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	0.16%	0.58%	0.78%
Benchmark volatility	0.13%	0.55%	0.77%
Ex-post Tracking Error	0.11%	0.09%	0.05%
Sharpe ratio	3.80	0.11	0.27

* 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 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 29/03/2019	Since 02/09/2014
Portfolio	1.21%	0.37%	1.21%	4.32%	4.10%	4.25%	3.80%
Benchmark	1.21%	0.38%	1.21%	4.45%	4.71%	5.40%	5.92%
Spread	0.00%	-0.01%	0.00%	-0.12%	-0.61%	-1.15%	-2.12%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	3.72%	-0.47%	-0.44%	0.07%	0.71%	-1.28%	0.11%	0.26%	-0.14%	-
Benchmark	3.91%	-0.25%	-0.20%	0.33%	0.97%	-1.03%	0.29%	0.44%	0.03%	-
Spread	-0.19%	-0.22%	-0.24%	-0.26%	-0.26%	-0.25%	-0.18%	-0.18%	-0.17%	-

* 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

Meet the Team

**Stéphanie Pless**

Head of Fixed Income Index Management

**Jean-Marc Guiot**

Lead Portfolio Manager

**Fabrice Degni Yace**

Co-Portfolio Manager

Portfolio Data (Source: Amundi)

Information (Source: Amundi)

Asset class : **Bond**
 Exposure : **International**
 Benchmark index currency : **EUR**
 Holdings : **65**

Portfolio Indicators (Source: Fund Admin)

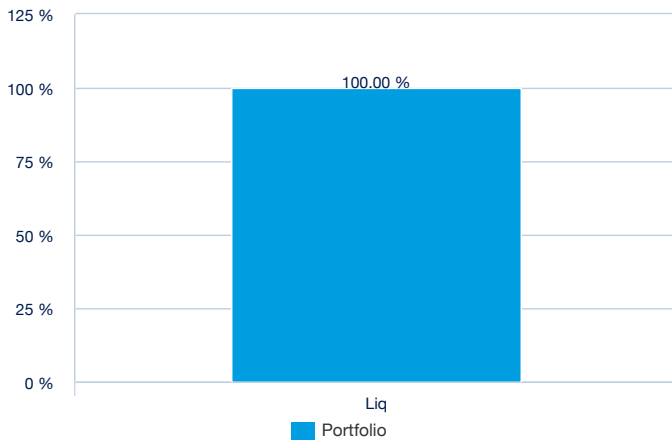
	Portfolio
Modified duration ¹	0.13
Median rating ²	A-
Yield To Maturity	4.12%

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

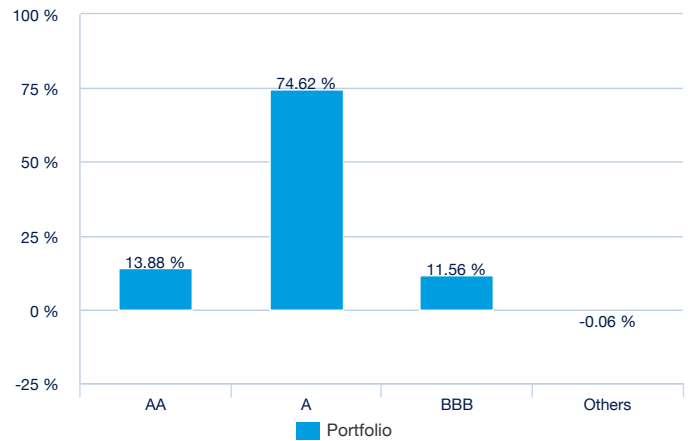
² Based on cash bonds and CDS but excludes other types of derivatives

Portfolio Breakdown (Source: Amundi)

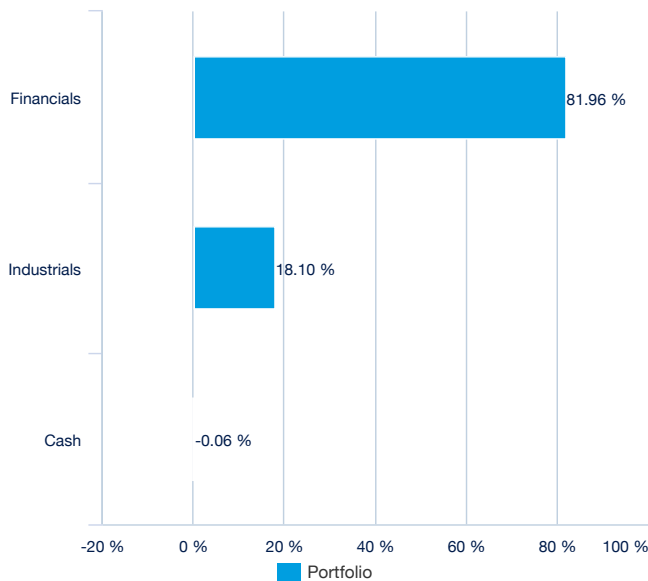
By maturity (Source: Amundi)



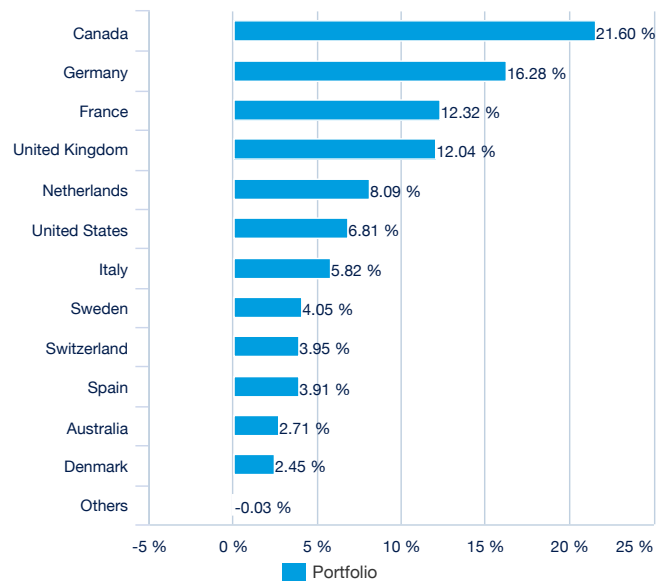
By rating (source : Amundi)



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	05/04/2018
Date of the first NAV	02/09/2014
Share-class reference currency	EUR
Classification	-
Type of shares	Accumulation
ISIN code	LU1681041114
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.18% (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
Six Swiss Exchange	-	EUR	LFLOT	LFLOT SW	IAFRN	LFLOT.S	IAFRNEURINAV=SOLA
Borsa Italiana	9:00 - 17:30	EUR	AFRN	AFRN IM	IAFRN	AFRN.MI	IAFRNINAV.PA
Deutsche Börse	9:00 - 17:30	EUR	FRNE	FRNE GY	IAFRN	FRNE.DE	IAFRNINAV.PA
Nyse Euronext Paris	9:05 - 17:35	EUR	AFRN	AFRN FP	IAFRN	AFRN.PA	IAFRNINAV.PA

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