

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

FACTSHEET

30/09/2021

BOND

Key Information (source : Amundi)

Net Asset Value (NAV) : **50.18 (EUR)**
 NAV and AUM as of : **30/09/2021**
 Assets Under Management (AUM) :
1,284.31 (million EUR)
 ISIN code : **LU2037748774**
 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 & Reward Profile (SRII)



Lower risk, potentially lower rewards

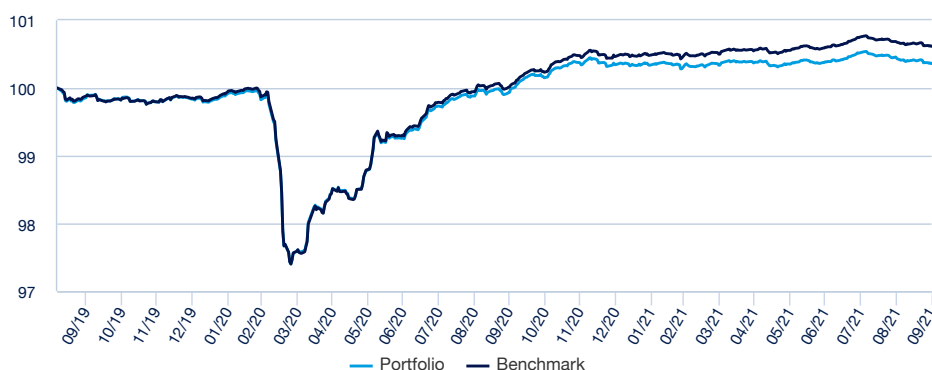
Higher risk, potentially higher rewards

The SRII 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 SRII 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

Performances from 05/09/2019 to 30/09/2021



Cumulative returns*

	YTD Since 31/12/2020	1 month 31/08/2021	3 months 30/06/2021	1 year 30/09/2020	3 years	5 years	Since 05/09/2019
Portfolio	0.01%	-0.07%	-0.03%	0.43%	-	-	0.36%
Benchmark	0.15%	-0.06%	0.01%	0.60%	-	-	0.61%
Spread	-0.13%	-0.01%	-0.04%	-0.17%	-	-	-0.25%

Calendar year performance*

	2020	2019	2018	2017	2016
Portfolio	0.51%	-	-	-	-
Benchmark	0.62%	-	-	-	-
Spread	-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

	1 year	3 years	Inception to date
Portfolio volatility	0.28%	-	1.29%
Benchmark volatility	0.27%	-	1.31%
Ex-post Tracking Error	0.03%	-	0.05%
Sharpe ratio	3.45	-	0.51

BOND

Meet the Team



Stéphanie Pless
Head of Fixed Income Index Management



Fadil Hannane
Lead Portfolio Manager



Fabrice Degni Yace
Co-Portfolio Manager

Portfolio Data

Information

Asset class : **Bond**
Zone Géographique : **Europe**
Benchmark index currency : **EUR**
Holdings : **806**

Portfolio Indicators

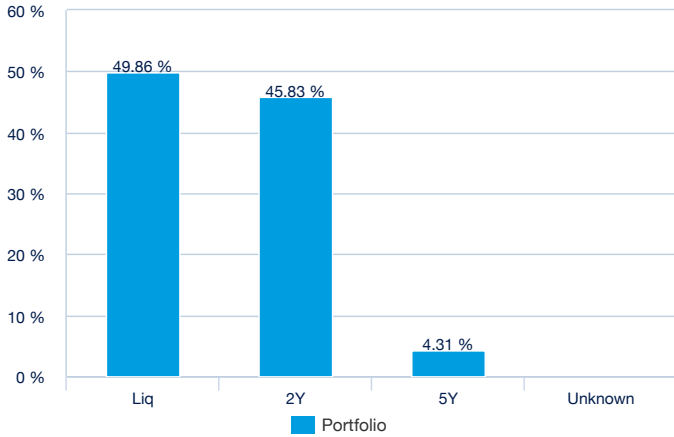
	Portfolio
Modified duration ¹	1.45
Median rating ²	BBB+
Yield To Maturity	-0.26%

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

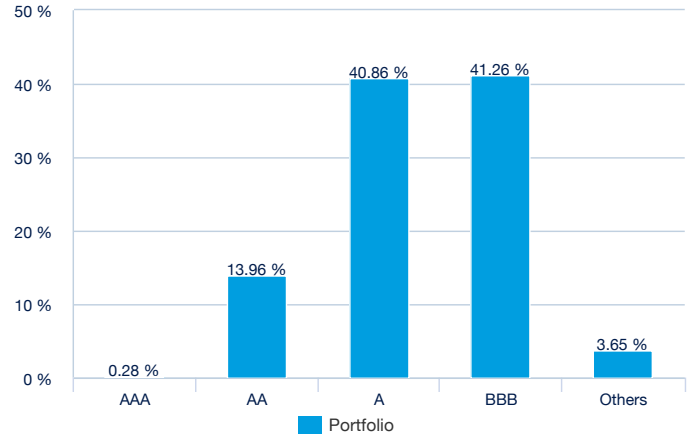
² Based on cash bonds and CDS but excludes other types of derivatives

Portfolio Breakdown

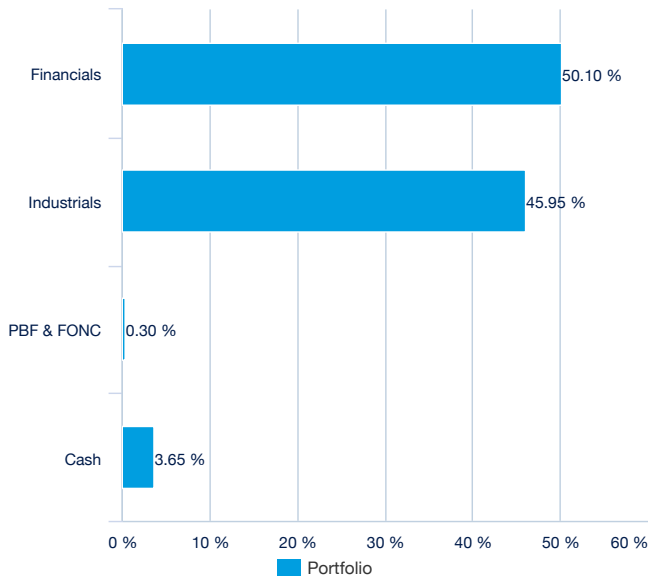
By maturity



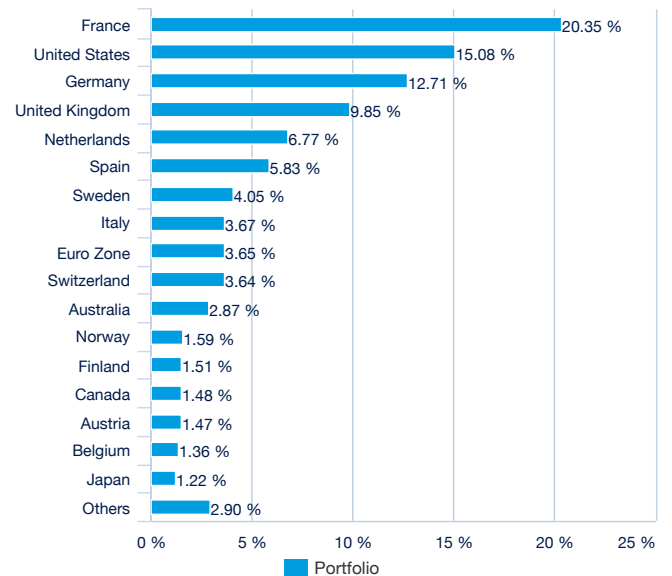
By rating (source : Amundi)



By issuer



By country (source : Amundi)



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Principal characteristics

Legal structure	UCITS 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
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) - 15/01/2021
Minimum recommended investment period	18 Months
French tax wrapper	-
Fiscal year end	September
Primary Market Maker	SGCIB

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Nyse Euronext Paris	9:05 - 17:35	EUR	ECRP3	ECRP3 FP	INRP3	ECRP3.PA	INRP3iNAV.PA
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

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