

AMUNDI GLOBAL AGG SRI - UCITS ETF DR

BOND

FACTSHEET

Marketing
Communication

31/03/2024

Key Information (Source: Amundi)

Net Asset Value (NAV) : **45.32 (USD)**

NAV and AUM as of : **28/03/2024**

Assets Under Management (AUM) :
201.58 (million USD)

ISIN code : **LU2439734141**

Replication type : **Physical**

Benchmark :

**100% BLOOMBERG MSCI GLOBAL AGGREGATE
500MM EX SECURITIZED SUSTAINABLE SRI
SECTOR NEUTRAL INDEX (TICKER : I36446US)**

Objective and Investment Policy

The objective of this Sub-Fund is to track the performance of Bloomberg MSCI Global Aggregate 500MM ex Securitized Sustainable SRI Sector Neutral Index (the "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%

Risk & Reward Profile (SRRI) (Source: Fund Admin)



Lower risk, potentially lower rewards

Higher risk, potentially higher rewards

The SRRI 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 SRRI is not guaranteed and may change over time.

Returns (Source: Fund Admin) - Past performance does not predict future returns

Performances from 22/03/2022 to 28/03/2024 (Source : Fund Admin)



Cumulative returns* (Source: Fund Admin)

	YTD Since 29/12/2023	1 month 29/02/2024	3 months 29/12/2023	1 year 31/03/2023	3 years	5 years	Since 22/03/2022
Portfolio	-2.68%	0.56%	-2.68%	-0.19%	-	-	-9.35%
Benchmark	-2.62%	0.59%	-2.62%	-0.03%	-	-	-8.93%
Spread	-0.06%	-0.02%	-0.06%	-0.17%	-	-	-0.42%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	5.70%	-	-	-	-
Benchmark	5.89%	-	-	-	-
Spread	-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	7.38%	-	8.90%
Benchmark volatility	7.38%	-	8.88%
Ex-post Tracking Error	0.07%	-	0.13%
Sharpe ratio	-0.80	-	-1.00

* 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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Meet the Team

**Stéphanie Pless**

Head of Fixed Income Index Management

**Olivier Chatelot**

Lead Portfolio Manager

**Fabrice Degni Yace**

Co-Portfolio Manager

Portfolio Data (Source: Amundi)

Information (Source: Amundi)

Asset class : **Bond**
 Exposure : **International**
 Benchmark index currency : **USD**
 Holdings : **2654**

Portfolio Indicators (Source: Fund Admin)

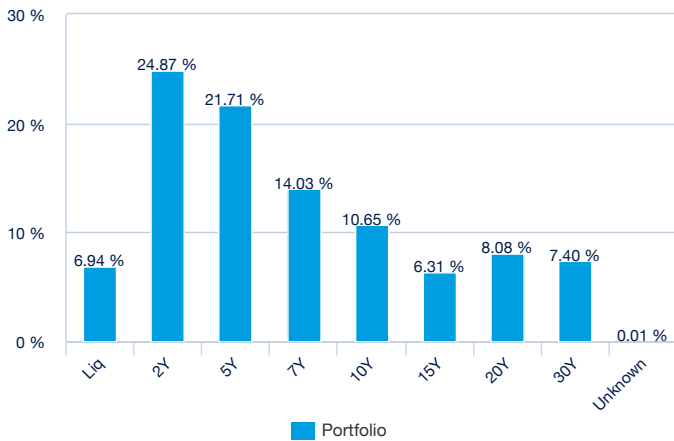
	Portfolio
Modified duration ¹	6.79
Median rating ²	A
Yield To Maturity	3.61%

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

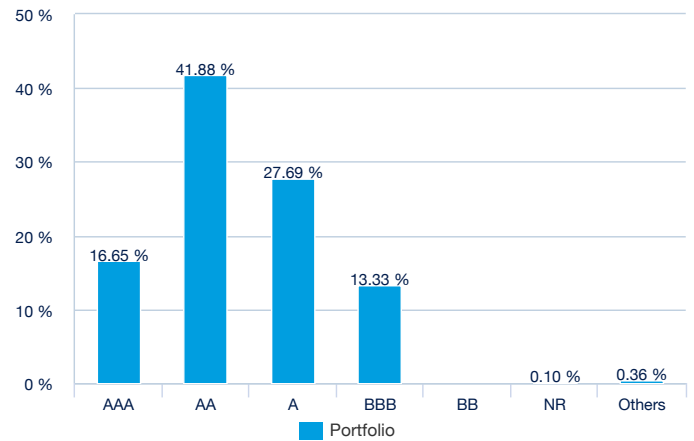
² Based on cash bonds and CDS but excludes other types of derivatives

Portfolio Breakdown (Source: Amundi)

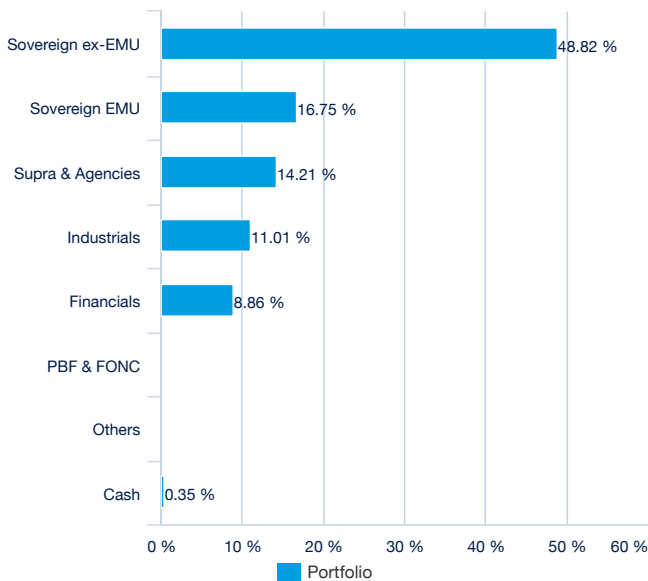
By maturity (Source: Amundi)



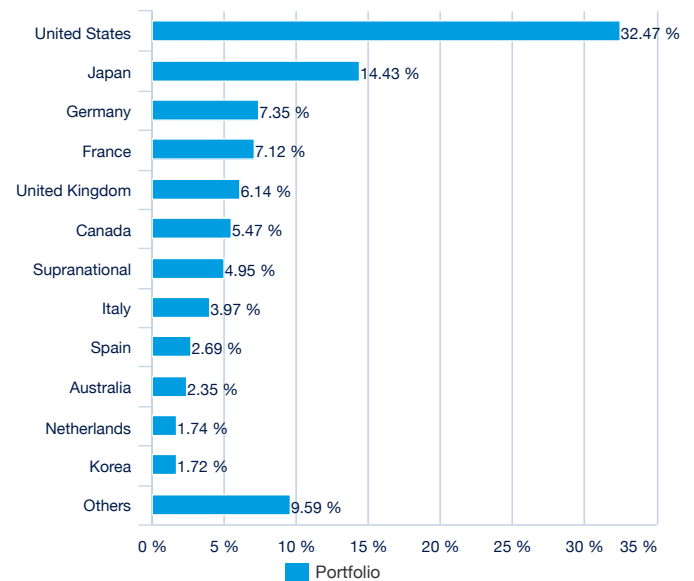
By rating (source : Amundi)



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	22/03/2022
Date of the first NAV	22/03/2022
Share-class reference currency	USD
Classification	-
Type of shares	Accumulation
ISIN code	LU2439734141
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.14% (Estimated) - 08/02/2023
Minimum recommended investment period	4 years
Fiscal year end	December
ISA and SIPP Eligible	-
Primary Market Maker	SGCIB

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Borsa Italiana	-	EUR	GASRI	GASRI IM	I8OUU	GASRI.MI	I8OUUINAV.PA
Deutsche Börse	-	USD	8OUV	8OUV GY	I8OUV	8OUUUSD.DE	I8OUVINAV.PA
Deutsche Börse	-	EUR	8OUU	8OUU GY	I8OUU	8OUU.DE	I8OUUINAV.PA

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