

# Lyxor Global High Yield Sustainable Exposure UCITS ETF - Monthly Hedged to EUR - Acc

BOND

FACTSHEET

Marketing  
Communication

31/03/2024

## Key Information (Source: Amundi)

Net Asset Value (NAV) : **20.12 ( EUR )**

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

Assets Under Management (AUM) :

**50.86 ( million EUR )**

ISIN code : **LU2099296274**

Replication type : **Synthetical**

Benchmark :

**100% BLOOMBERG MSCI GLOBAL CORPORATE  
HIGH YIELD SRI SUSTAINABLE HEDGED INDEX**

Date of the first NAV : **07/02/2020**

First NAV : **20.00 ( EUR )**

## Objective and Investment Policy

The Lyxor Global High Yield Sustainable Exposure UCITS ETF - Monthly Hedged to EUR - Acc is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays MSCI Global Corporate High Yield SRI Sustainable.

The EUR-hedged share class offers the simplicity of a monthly currency hedge mechanism that is embedded in the investment product, representing an efficient solution to manage the foreign-exchange risk.

Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmarkindex.

## Risk Indicator (Source : Fund Admin)



Lower Risk

Higher Risk



The risk indicator assumes you keep the product for 3 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.

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

### Performances from 07/02/2020 to 28/03/2024 (Source : Fund Admin)



### Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	4.98%	6.22%	8.92%
Benchmark volatility	4.98%	6.22%	8.92%
Ex-post Tracking Error	0.01%	0.15%	0.13%
Sharpe ratio	0.79	-0.35	-0.07

\* 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)

Since	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	10 years
Portfolio	0.57%	0.99%	0.57%	7.62%	-2.55%	-	-
Benchmark	0.70%	1.03%	0.70%	8.15%	-1.09%	-	-
Spread	-0.13%	-0.04%	-0.13%	-0.53%	-1.46%	-	-

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

	2023	2022	2021	2020	2019
Portfolio	9.30%	-13.46%	2.52%	-	-
Benchmark	9.84%	-13.04%	3.04%	-	-
Spread	-0.54%	-0.42%	-0.51%	-	-

\* 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.

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## Index Data (Source : Amundi)

## Description of the Index

The index is representative of the performance of the global high yield debt market, with maturities of at least 1 year. The index only includes issuers with an MSCI ESG Rating of BBB or higher, and negatively screens issuers involved in certain values-based business involvement criteria, including activities related to controversial military weapons, and those with a "red" MSCI ESG Controversy Score.

## Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
DTV 5.875% 08/27 144A	0.46%
CHTR 5.125% 01/27	0.40%
AAL 5.75% 04/29 144A	0.39%
INTEL 6.5% 03/30 144A	0.36%
UNIT 10.5% 02/28 144A	0.35%
AAL 5.5% 04/26 144A	0.34%
BCULC 4% 10/30 144A	0.34%
CHTR 4.75% 03/30 144A	0.33%
DVA 4.625% 06/30 144A	0.32%
CHTR 4.25% 02/31 144A	0.31%
<b>Total</b>	<b>3.61%</b>

## Information (Source: Amundi)

Asset class : **Bond**  
Exposure : **International**

Holdings : **1309**

## Benchmark Indicators (Source: Fund Admin)

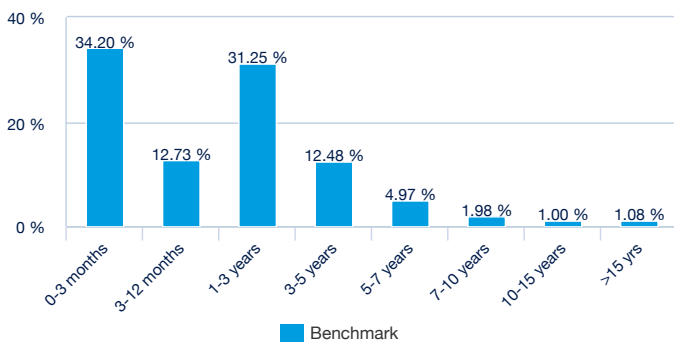
	Benchmark
<b>Modified duration <sup>1</sup></b>	3.56
<b>Yield To Maturity</b>	6.93%
<b>Median rating <sup>2</sup></b>	B

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

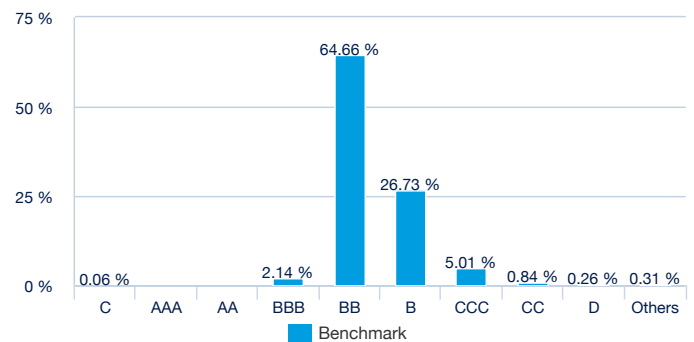
<sup>2</sup> Based on cash bonds and CDS but excludes other types of derivatives

## Benchmark Breakdown (Source: Amundi)

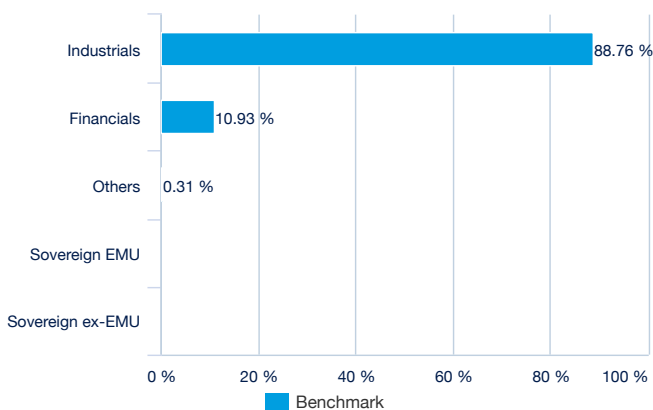
## By maturity (Source: Amundi)



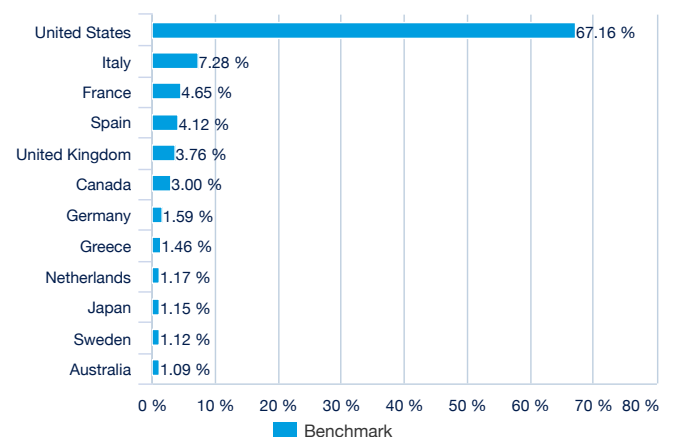
## By rating (source : Amundi)



## By issuer (Source: Amundi)



## By country (source : Amundi)





## Principal characteristics (Source : Amundi)

Fund structure	SICAV under Luxembourg law
UCITS compliant	UCITS
Management Company	Amundi Asset Management
Administrator	SOCIETE GENERALE LUXEMBOURG
Custodian	SOCIETE GENERALE LUXEMBOURG
Independent auditor	DELOITTE S.A., LUXEMBOURG
Share-class inception date	07/02/2020
Date of the first NAV	07/02/2020
Share-class reference currency	EUR
Classification	Not applicable
Type of shares	Accumulation
ISIN code	LU2099296274
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.30% ( realized ) - 26/09/2022
Minimum recommended investment period	3 years
Fiscal year end	October
Primary Market Maker	SOCIETE GENERALE / LANG & SCHWARZ

## Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Borsa Italiana	9:00 - 17:30	EUR	GHYEH	GHYEH IM	GHYEHIV	GHYEH.MI	GHYEHIV

## 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 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

## ETF Capital Markets contact

Téléphone	+33 (0)1 76 32 19 93
Bloomberg IB Chat	Capital Markets Amundi ETF Capital Markets Amundi HK ETF

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