

Amundi Euro Highest Rated Macro-Weighted Government Bond UCITS ETF Acc

BOND ■

FACTSHEET

Marketing
Communication

31/07/2026

Key Information (Source: Amundi)

Net Asset Value (NAV) : **125.28 (EUR)**
 NAV and AUM as of : **31/07/2026**
 Assets Under Management (AUM) :
262.78 (million EUR)
 ISIN code : **LU1287023342**
 Replication type : **Physical**
 Benchmark :
**100% FTSE EUROZONE HIGHEST RATED
 MACRO-WEIGHTED GOVERNMENT BOND (MID
 PRICE) INDEX**
 Date of the first NAV : **06/01/2009**
 First NAV : **1,000.00 (EUR)**

Objective and Investment Policy

The Amundi EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index MTS Mid Price Highest Rated Macro-Weighted All-Maturity (EUR).

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

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



Lower risk, potentially lower rewards
 Higher risk, potentially higher rewards

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

Performances from 01/08/2016 to 31/07/2026 (Source : Fund Admin)



Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	3.66%	4.66%	4.92%
Benchmark volatility	3.66%	4.66%	4.93%
Ex-post Tracking Error	0.01%	0.01%	0.97%
Sharpe ratio	-0.83	-0.39	0.14

* 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 higher the volatility, the higher the risk. The Tracking Error indicator measures the performance's difference between the fund and the benchmark

Cumulative returns* (Source: Fund Admin)

Since	YTD 31/12/2025	1 month 30/06/2026	3 months 30/04/2026	1 year 31/07/2025	3 years 31/07/2023	5 years 30/07/2021	Since 06/01/2009
Portfolio	-0.55%	-1.76%	-0.42%	-0.97%	2.93%	-17.54%	25.28%
Benchmark	-0.48%	-1.75%	-0.39%	-0.84%	3.35%	-16.96%	29.27%
Spread	-0.07%	-0.01%	-0.03%	-0.13%	-0.42%	-0.58%	-3.99%

Calendar year performance* (Source: Fund Admin)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
Portfolio	-1.10%	0.12%	5.99%	-19.29%	-3.56%	3.65%	3.81%	1.78%	-0.90%	3.81%
Benchmark	-0.96%	0.26%	6.14%	-19.17%	-3.41%	3.83%	3.99%	1.96%	-0.74%	3.99%
Spread	-0.14%	-0.14%	-0.15%	-0.11%	-0.15%	-0.18%	-0.18%	-0.18%	-0.16%	-0.18%

* 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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Description of the Index

The MTS Mid Price Highest Rated Macro-Weighted All-Maturity (EUR) (Bloomberg Code:FMMPHRG5) ("Benchmark Index") denominated in EUR, representative of the performance of eurozone government bonds that have the highest credit ratings. Bonds are weighted in the index on the basis of macroeconomic indicators.

Portfolio Data (Source: Amundi)

Information (Source: Amundi)

Asset class : **Bond**
Exposure : **Eurozone**

Holdings : **201**

Portfolio Indicators (Source: Fund Admin)

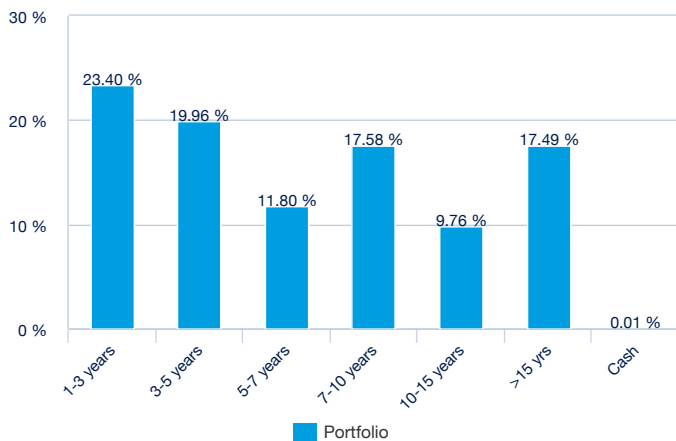
	Portfolio
Modified duration ¹	7.05
Average rating ²	AA
Yield To Maturity	3.23%

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

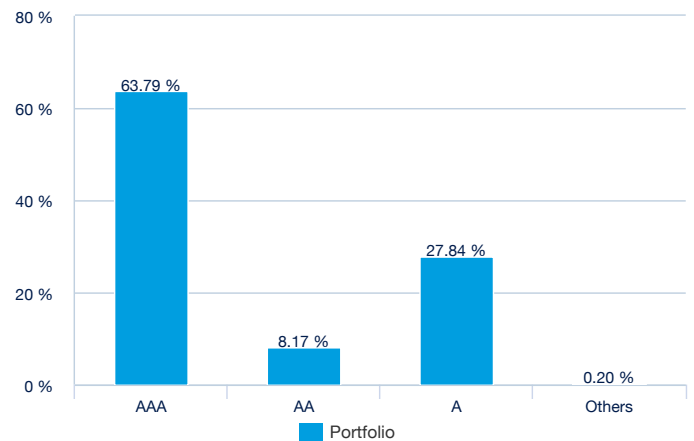
² Based on cash bonds and CDS but excludes other types of derivatives

Portfolio Breakdown (Source: Amundi)

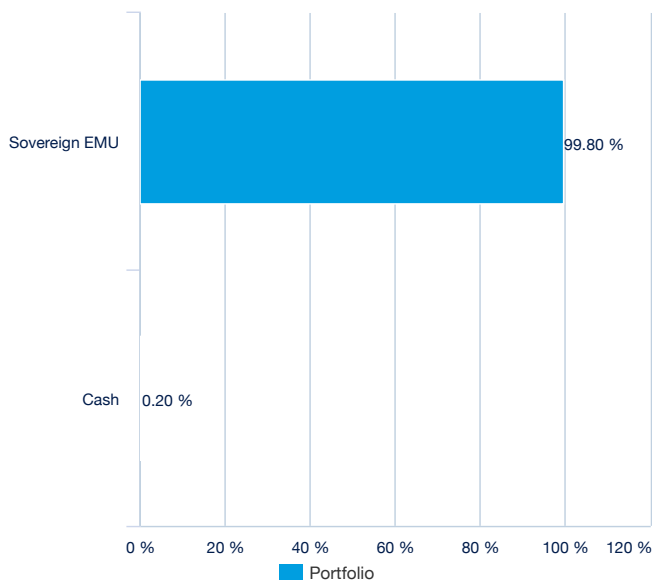
By maturity (Source: Amundi)



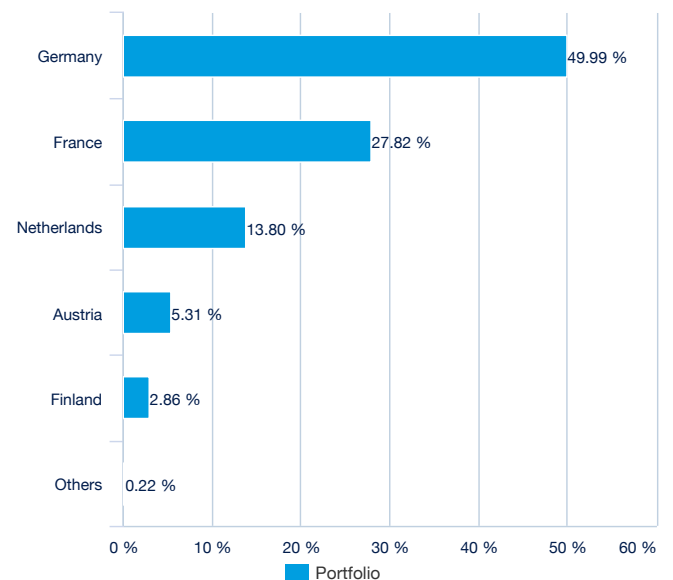
By rating (source : Amundi)



By issuer (Source: Amundi)



By country (source : Amundi)



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Principal characteristics (Source : Amundi)

Fund structure	SICAV under Luxembourg law
UCITS compliant	UCITS
Management Company	Amundi Luxembourg SA
Administrator	SOCIETE GENERALE LUXEMBOURG
Custodian	SOCIETE GENERALE LUXEMBOURG
Independent auditor	DELOITTE AUDIT
Share-class inception date	21/07/2016
Date of the first NAV	06/01/2009
Share-class reference currency	EUR
Classification	Not applicable
Type of shares	Accumulation
ISIN code	LU1287023342
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Management fees and other administrative or operating costs	0.17%
Minimum recommended investment period	3 years
Fiscal year end	September
ISA and SIPP Eligible	-
Primary Market Maker	SOCIETE GENERALE / LANG & SCHWARZ

Listing data (source : Amundi)

Place	CCY	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Six Swiss Exchange	EUR	LYMAA SW	MAAIV	LYMAA.S	MAAINAV=SOLA
Deutsche Boerse (Xetra)	EUR	LYXA GY	MAAIV	LYXA.DE	MAAINAV=SOLA
Euronext Paris	EUR	MAA FP	MAAIV	MAA.PA	MAAINAV=SOLA
Euronext Milan	EUR	EMAAA IM	MAAIV	EMAAA.MI	MAAINAV=SOLA

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	+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-etf@amundi.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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