

Amundi Euro Government Green Bond UCITS ETF Acc

BOND

FACTSHEET

Marketing
Communication

31/03/2024

Key Information (Source: Amundi)

Net Asset Value (NAV) : **7.52 (EUR)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) :
135.64 (million EUR)
ISIN code : **LU2356220926**
Replication type : **Physical**
Benchmark :
**100% SOLACTIVE EURO GOVERNMENT GREEN
BOND INDEX**
Date of the first NAV : **25/06/2021**
First NAV : **10.00 (EUR)**

Objective and Investment Policy

The Lyxor Euro Government Green Bond (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index Solactive Euro Government Green Bond Index.

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

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



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

The SRRRI 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 SRRRI 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 25/06/2021 to 28/03/2024 (Source : Fund Admin)



Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	10.00%	-	12.93%
Benchmark volatility	9.99%	-	12.93%
Ex-post Tracking Error	0.03%	-	0.03%
Sharpe ratio	0.05	-	-0.87

* 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	5 years	10 years
Since					-	-	-
Portfolio	-1.35%	1.49%	-1.35%	4.18%	-	-	-
Benchmark	-1.32%	1.50%	-1.32%	4.35%	-	-	-
Spread	-0.03%	0.00%	-0.03%	-0.16%	-	-	-

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	8.52%	-30.37%	-	-	-
Benchmark	8.70%	-30.28%	-	-	-
Spread	-0.19%	-0.09%	-	-	-

* 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 benchmark index is representative of the performance of investment grade rated Green Bonds issued by European countries and denominated in EUR. Green Bonds are issued in order to fund projects that have positive environmental outcomes. To be eligible for inclusion in the index, a bond must be considered as a "Green Bond" by the Climate Bonds Initiative and meet specific criteria pertaining, in particular, to its issue size (at least 300 million outstanding amount), its issuer (countries of the Eurozone primarily), maturity (at least one year until maturity), ratings (only investment grade bonds are eligible) and denomination currency (EUR only).

Portfolio Data (Source: Amundi)

Information (Source: Amundi)

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

Holdings : **21**

Portfolio Indicators (Source: Fund Admin)

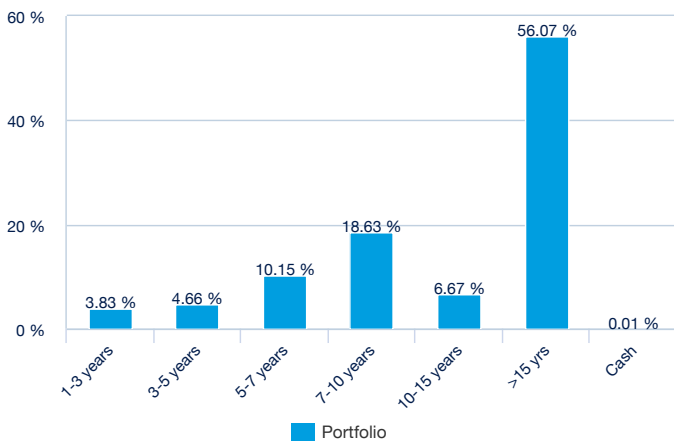
	Portfolio
Modified duration ¹	11.78
Median rating ²	A
Yield To Maturity	2.92%

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

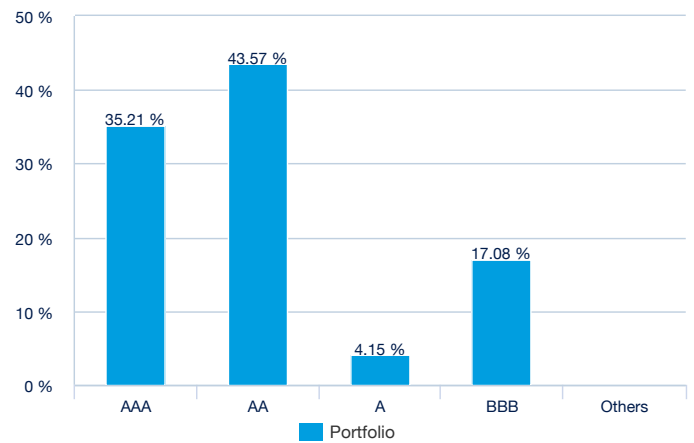
² Based on cash bonds and CDS but excludes other types of derivatives

Portfolio Breakdown (Source: Amundi)

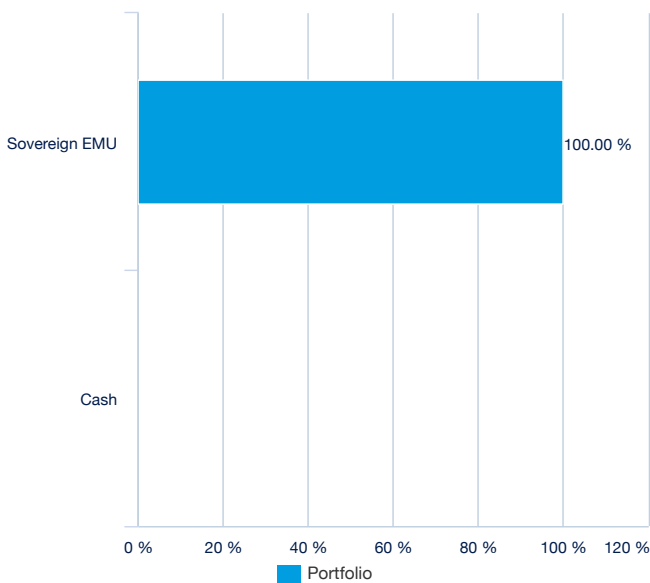
By maturity (Source: Amundi)



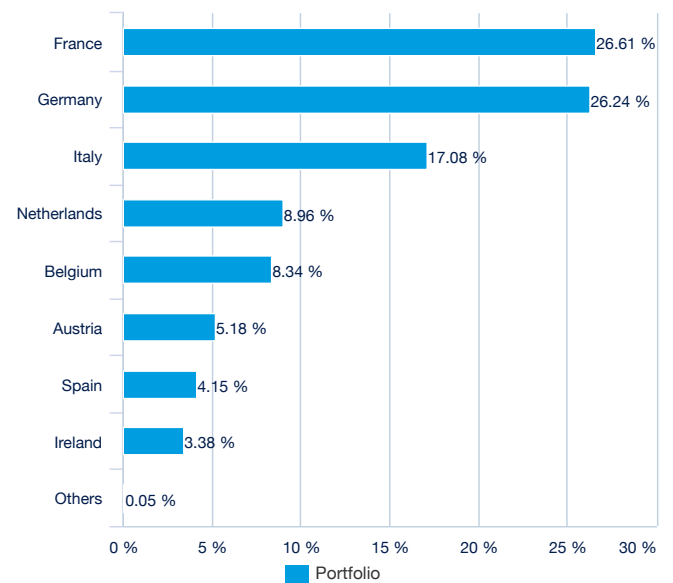
By rating (source : Amundi)



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	PRICEWATERHOUSECOOPERS LUXEMBOURG
Share-class inception date	25/06/2021
Date of the first NAV	25/06/2021
Share-class reference currency	EUR
Classification	Not applicable
Type of shares	Accumulation
ISIN code	LU2356220926
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.20% (realized) - 14/07/2023
Minimum recommended investment period	3 years
Fiscal year end	September
Primary Market Maker	SOCIETE GENERALE

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Nyse Euronext Paris	9:00 - 17:30	EUR	ERTH	ERTH FP	ERTHEUIV	EGGB.PA	ERTHEUIV
Borsa Italiana	9:00 - 17:30	EUR	ERTH	ERTH IM	ERTHEUIV	ERTH.MI	ERTHEUIV
Deutsche Börse	9:00 - 17:30	EUR	ERTH	EAH GY	ERTHEUIV	EAHG.DE	ERTHEUIV
London Stock Exchange	9:00 - 17:30	GBP	ERTH	EART LN	EARTGBIV	EART.L	EARTGBIV
Six Swiss Exchange	9:00 - 17:30	CHF	ERTH	ERTH SW	ERTHCHIV	ERTH.S	ERTHCHIV

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The attention of investors is drawn to the fact that, the prospectus is only available in English.

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