Amundi Euro Highest Rated Macro-Weighted Government Bond 1-3Y UCITS ETF Acc

FACTSHEET

Marketing Communication

31/03/2024

BOND

Key Information (Source: Amundi)

Net Asset Value (NAV) : **96.58 (EUR)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) : **265.08 (million EUR)**
ISIN code : **LU1829219556**
Replication type : **Physical**
Benchmark : **100% FTSE EUROZONE HIGHEST RATED MACRO-WEIGHTED GOVERNMENT BOND 1-3Y (MID PRICE) INDEX**
Date of the first NAV : **25/11/2011**
First NAV : **100.00 (EUR)**

Objective and Investment Policy

The Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (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 1-3 (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 (SRRI) (Source: Fund Admin)

1 **2** 3 4 5 6 7

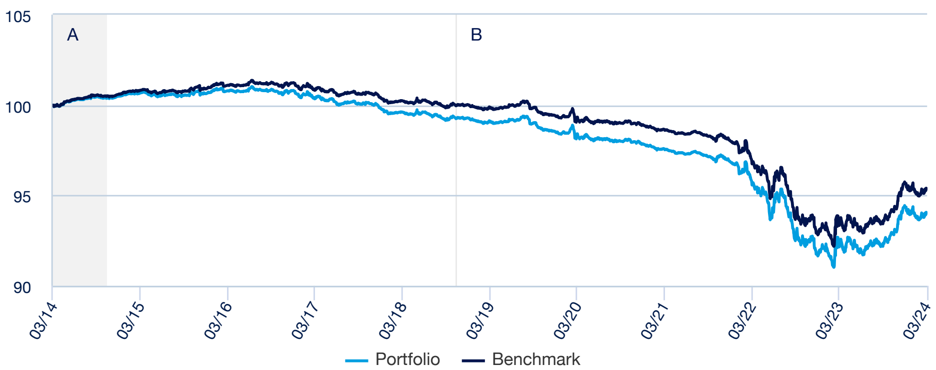
Lower risk, potentially lower rewards
Higher risk, potentially higher rewards

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.

« 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 28/03/2014 to 28/03/2024 (Source : Fund Admin)



A : Until 14/11/2014, the Fund's Benchmark Index was EuroMTS Highest Rated Macro Weighted Government Bond (1-3 Years).
B : Until 08/11/2018,the performance of the Fund indicated corresponds to that the sub-funds of MULTI UNITS France - Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF (the Absorbed fund). The latter was absorbed by the Fund on 08/11/2018.

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 29/03/2019	10 years 31/03/2014
Portfolio	-0.35%	0.34%	-0.35%	2.00%	-3.57%	-5.11%	-5.94%
Benchmark	-0.31%	0.35%	-0.31%	2.13%	-3.27%	-4.50%	-4.60%
Spread	-0.04%	-0.01%	-0.04%	-0.13%	-0.30%	-0.61%	-1.33%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	2.97%	-5.37%	-1.02%	-0.65%	-0.80%	-0.51%	-0.98%	0.13%	0.14%	0.74%
Benchmark	3.08%	-5.30%	-0.89%	-0.49%	-0.64%	-0.36%	-0.83%	0.30%	0.29%	0.89%
Spread	-0.11%	-0.07%	-0.13%	-0.16%	-0.16%	-0.15%	-0.15%	-0.17%	-0.16%	-0.15%

** 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	1.70%	1.90%	1.08%
Benchmark volatility	1.70%	1.90%	1.08%
Ex-post Tracking Error	0.01%	0.03%	0.13%
Sharpe ratio	-1.01	-1.32	-0.42

* 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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Description of the Index

The MTS Mid Price Highest Rated Macro-Weighted 1-3 (EUR) provides an unlevered exposure to the Eurozone AAA and AA sovereign bond market. The index is denominated in Euro and comprises bonds issued by Eurozone governments with the highest credit ratings (denoted “AAA” and "AA"), with country weights calculated based on macroeconomic indicators. More information is available on www.mtsindices.com

Portfolio Data (Source: Amundi)

Information (Source: Amundi)

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

Holdings : **36**

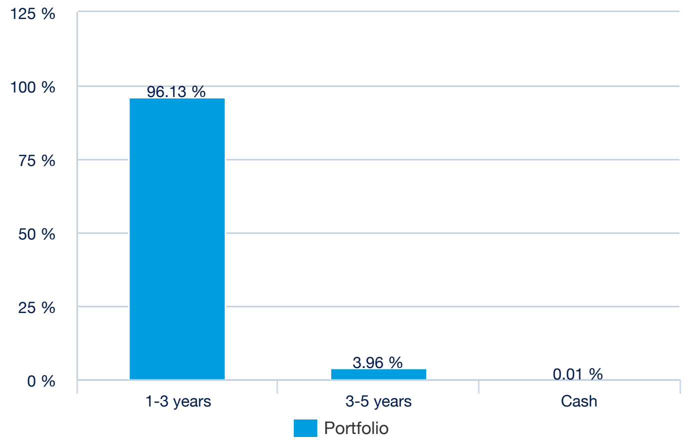
Portfolio Indicators (Source: Fund Admin)

	Portfolio
Modified duration [1]	1.96
Median rating [2]	AA+
Yield To Maturity	2.85%

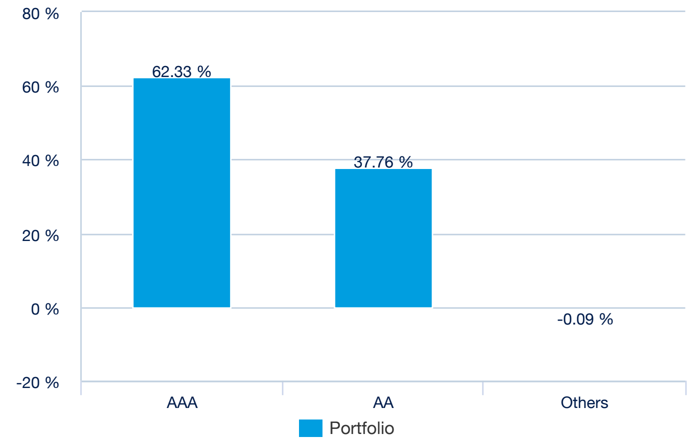
[1] Modified duration (in points) estimates a bond portfolio’s percentage price change for 1% change in yield
[2] Based on cash bonds and CDS but excludes other types of derivatives

Portfolio Breakdown (Source: Amundi)

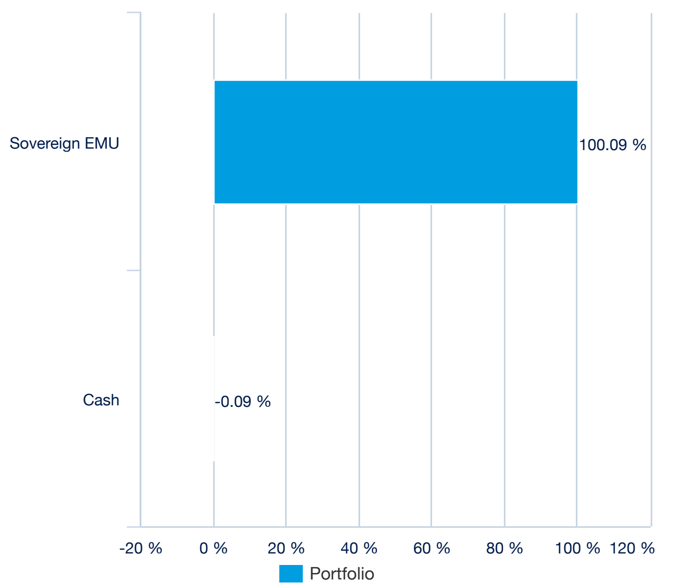
By maturity (Source: Amundi)



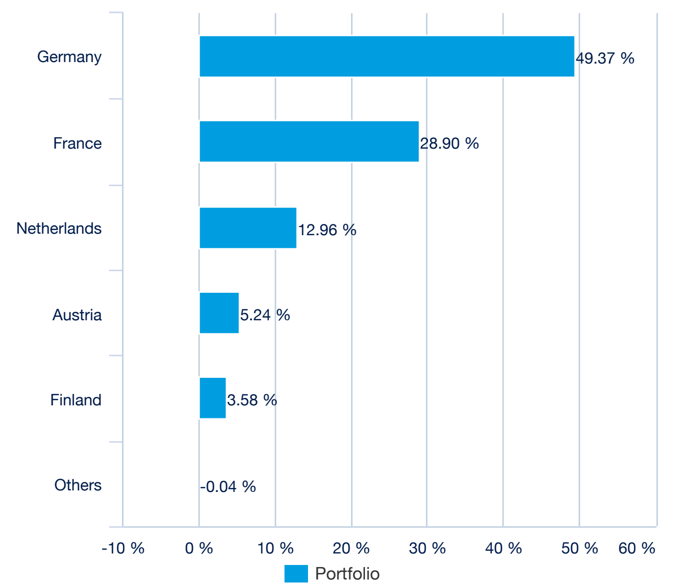
By rating (source : Amundi)



By issuer (Source: Amundi)



By country (source : Amundi)



Amundi Asset Management, SAS (French : Société par Actions Simplifiée)
with a capital of 1 143 615 555 €
AMF approved Portfolio Management Company- GP number 04000036
Corporate address: 91-93, Boulevard Pasteur - 75015 Paris- France 437 574 452 RCS Paris

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	08/11/2018
Date of the first NAV	25/11/2011
Share-class reference currency	EUR
Classification	Not applicable
Type of shares	Accumulation
ISIN code	LU1829219556
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.17% (realized) - 26/09/2022
Minimum recommended investment period	1 year
Fiscal year end	September
Primary Market Maker	SOCIETE GENERALE / LANG & SCHWARZ

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Berne Exchange	9:00 - 17:30	EUR	MA13	LYMA13 BW	AAA13IV	LYMA13.BN	AAA13IV
Nyse Euronext Paris	9:00 - 17:30	EUR	MA13	MA13 FP	AAA13IV	MA13.PA	AAA13IV
Borsa Italiana	9:00 - 17:30	EUR	MA13	AAA13 IM	AAA13IV	AAA13.MI	AAA13IV
Deutsche Börse	9:00 - 17:30	EUR	MA13	LYS4 GY	AAA13IV	LYS4.DE	AAA13IV

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