

# AMUNDI ETF GOVIES 0-6 MONTHS EUROMTS INVESTMENT GRADE UCITS ETF DR

FACTSHEET

31/10/2020

BOND ■

## Key Information (source : Amundi)

Net Asset Value (NAV) : **116.91 ( EUR )**

NAV and AUM as at : **30/10/2020**

Assets Under Management (AUM) :

**369.32 ( million EUR )**

ISIN code : **FR0010754200**

Benchmark :

**FTSE MTS Eurozone Government Bill 0-6 Month Capped**

## Investment Objective

AMUNDI ETF GOVIES 0-6 MONTHS EUROMTS INVESTMENT GRADE UCITS ETF aims to closely replicate the performance of the FTSE MTS Eurozone Government Bill 0-6 Month Capped Index, coupons reinvested (Total Return), in Euros, whether the market trend is rising or falling.

## Risk & Reward Profile (SRII)



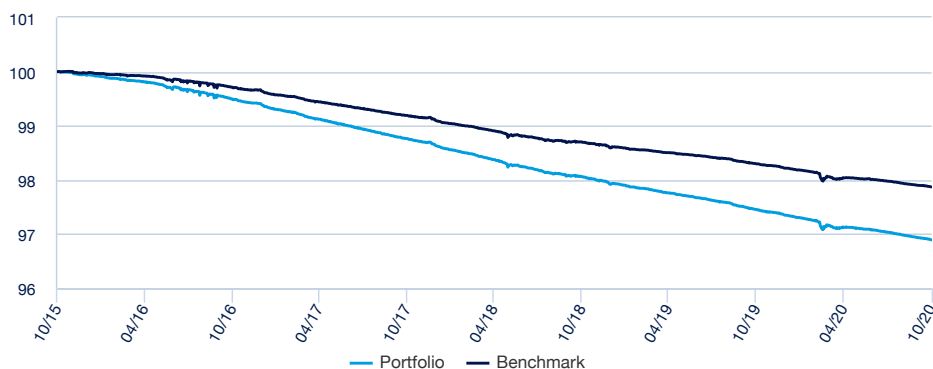
Lower risk, potentially lower rewards

Higher risk, potentially higher rewards

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

## Returns

### Performances from 30/10/2015 to 30/10/2020



### Cumulative returns\*

|                  | YTD        | 1 month    | 3 months   | 1 year     | 3 years    | 5 years    | Since      |
|------------------|------------|------------|------------|------------|------------|------------|------------|
| Since            | 31/12/2019 | 30/09/2020 | 31/07/2020 | 31/10/2019 | 31/10/2017 | 30/10/2015 | 22/06/2009 |
| <b>Portfolio</b> | -0.47%     | -0.05%     | -0.15%     | -0.58%     | -1.90%     | -3.11%     | -0.69%     |
| <b>Benchmark</b> | -0.35%     | -0.03%     | -0.11%     | -0.43%     | -1.33%     | -2.13%     | 1.49%      |
| <b>Spread</b>    | -0.12%     | -0.02%     | -0.04%     | -0.14%     | -0.57%     | -0.98%     | -2.18%     |

### Calendar year performance\*

|                  | 2019   | 2018   | 2017   | 2016   | 2015   | 2014   | 2013   | 2012   | 2011   | 2010   |
|------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| <b>Portfolio</b> | -0.58% | -0.72% | -0.76% | -0.55% | -0.26% | 0.06%  | 0.17%  | 0.74%  | 1.11%  | 0.35%  |
| <b>Benchmark</b> | -0.38% | -0.51% | -0.54% | -0.33% | -0.05% | 0.25%  | 0.35%  | 0.91%  | 1.29%  | 0.53%  |
| <b>Spread</b>    | -0.20% | -0.21% | -0.21% | -0.21% | -0.22% | -0.19% | -0.18% | -0.17% | -0.18% | -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.

### Risk indicators

|                               | 1 year | 3 years | Inception to date |
|-------------------------------|--------|---------|-------------------|
| <b>Portfolio volatility</b>   | 0.12%  | 0.09%   | 0.16%             |
| <b>Benchmark volatility</b>   | 0.13%  | 0.09%   | 0.16%             |
| <b>Ex-post Tracking Error</b> | 0.02%  | 0.02%   | 0.02%             |
| <b>Sharpe ratio</b>           | -0.88  | -2.53   | -0.39             |

BOND

Meet the Team



**Stéphanie Pless**  
Head of Fixed Income Index Management



**Fadil Hannane**  
Lead Portfolio Manager



**Fabrice Degni Yace**  
Co-Portfolio Manager

Portfolio Data

Information

Asset class : **Bond**  
Zone Géographique : **Eurozone**  
Benchmark index currency : **EUR**  
Holdings : **50**

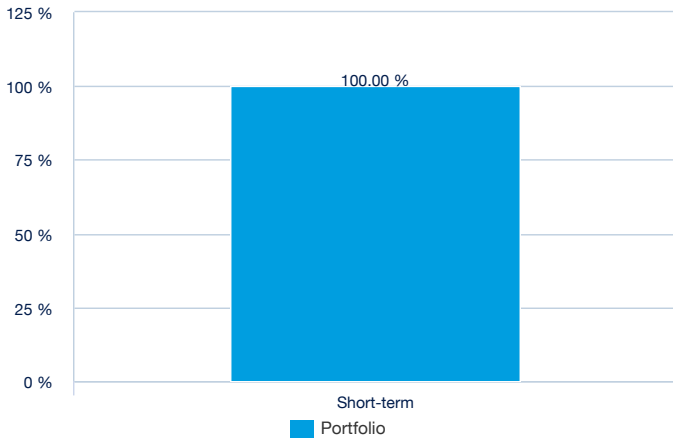
Portfolio Indicators

|                                       | Portfolio |
|---------------------------------------|-----------|
| <b>Modified duration <sup>1</sup></b> | 0.25      |
| <b>Median rating <sup>2</sup></b>     | BBB+      |
| <b>Yield To Maturity</b>              | -0.63%    |

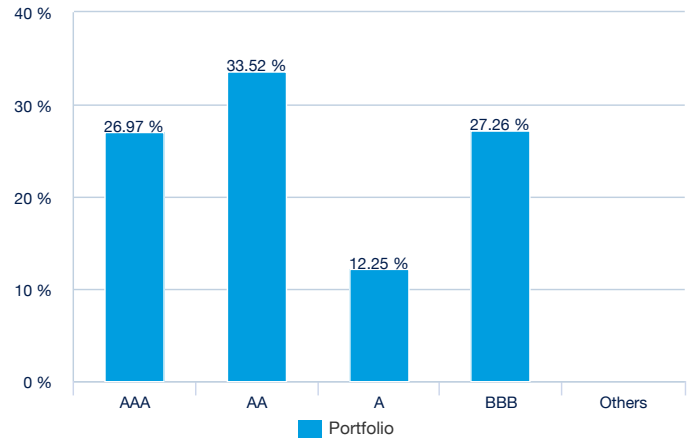
<sup>1</sup> Modified duration (in points) estimates a bond portfolio's percentage price change for 1% change in yield  
<sup>2</sup> Based on cash bonds and CDS but excludes other types of derivatives

Portfolio Breakdown

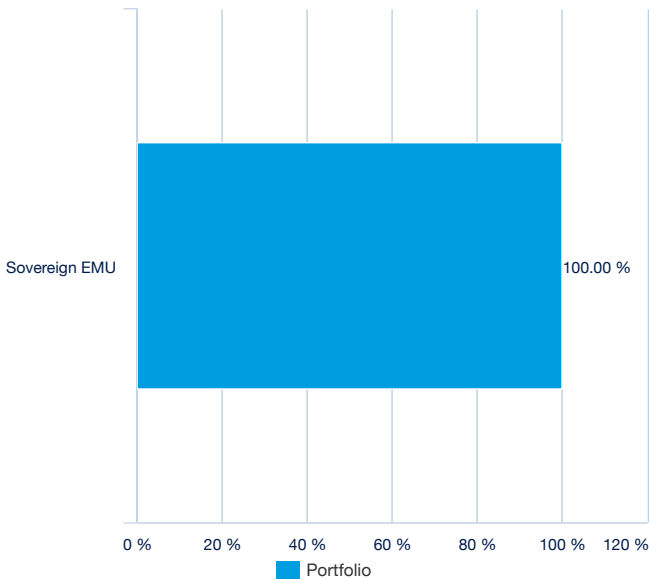
By maturity



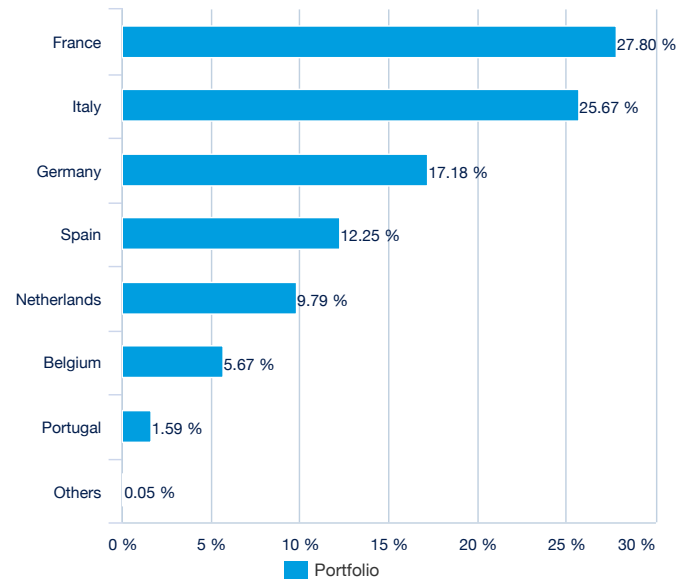
By rating (source : Amundi)



By issuer



By country (source : Amundi)



## BOND

## Principal characteristics

|  |                                    |
|--|------------------------------------|
| Fund structure                             | Mutual Fund (FCP) under French law |
| UCITS compliant                            | UCITS                              |
| Management Company                         | Amundi Asset Management            |
| Administrator                              | CACEIS Fund Administration France  |
| Custodian                                  | CACEIS Bank                        |
| Independent auditor                        | PRICEWATERHOUSECOOPERS AUDIT       |
| Share-class inception date                 | 22/06/2009                         |
| Share-class reference currency             | EUR                                |
| Classification                             | Bonds & Euro debt securities       |
| Type of shares                             | Accumulation                       |
| ISIN code                                  | FR0010754200                       |
| Minimum investment to the secondary market | 1 Share(s)                         |
| Frequency of NAV calculation               | Daily                              |
| Ongoing charges                            | 0.14% ( Estimated ) - 15/09/2020   |
| Minimum recommended investment period      | 1 year                             |
| French tax wrapper                         | -                                  |
| Fiscal year end                            | June                               |
| ISA and SIPP Eligible                      | Yes                                |
| UK Distrib/Report Status                   | No                                 |
| Primary Market Maker                       | SGCIB                              |

## Listing data (source : Amundi)

| Place               | Hours        | CCY | Mnemo | Bloomberg Ticker | Bloomberg iNAV | Reuters RIC | Reuters iNAV |
|---------------------|--------------|-----|-------|------------------|----------------|-------------|--------------|
| Nyse Euronext Paris | 9:05 - 17:35 | EUR | C3M   | C3M FP           | INC3M          | C3M.PA      | INC3MINAV.PA |
| Deutsche Börse      | 9:00 - 17:30 | EUR | 18M1  | C3MGR GY         | INC3M          | C3M.DE      | INC3MINAV.PA |
| Borsa Italiana      | 9:00 - 17:30 | EUR | C3M   | C3M IM           | INC3M          | C3M.MI      | INC3MINAV.PA |

## Contact

## ETF Sales contact

|                      |                       |
|----------------------|-----------------------|
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| Germany & Austria    | +49 (0) 69 74 221 358 |
| Italy                | +39 02 0065 2965      |
| Switzerland (German) | +41 44 588 99 36      |
| Switzerland (French) | +41 22 316 01 51      |
| United Kingdom       | +44 (0) 20 7074 9321  |
| 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      |

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## ETF Market Makers contact

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## Amundi contact

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**Facilities Agent**  
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EC2R 7HF - United Kingdom

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## Index Providers

Type of index replicated : Fixed Income.

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