Amundi Euro Government Bond 5-7Y UCITS ETF Acc

FACTSHEET

Marketing Communication

31/01/2024

BOND

Key Information (Source: Amundi)

Net Asset Value (NAV) : **153.28 (EUR)**
NAV and AUM as of : **31/01/2024**
Assets Under Management (AUM) : **409.69 (million EUR)**
ISIN code : **LU1287023003**
Replication type : **Physical**
Benchmark : **100% BLOOMBERG EURO TREASURY 50BN 5-7 YEAR BOND INDEX**
Date of the first NAV : **18/01/2007**
First NAV : **100.00 (EUR)**

Objective and Investment Policy

The Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays Euro Treasury 50bn 5-7 Year 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 (SRRI) (Source: Fund Admin)

1	2	**3**	4	5	6	7

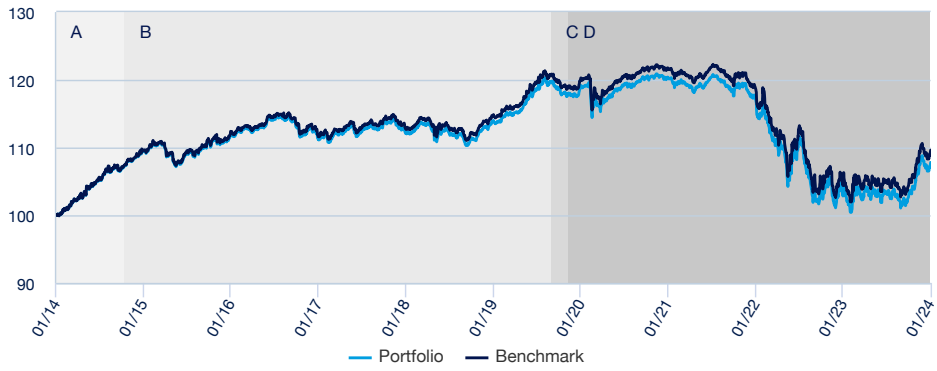
Lower risk, potentially lower rewards
Higher risk, potentially higher rewards

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 31/01/2014 to 31/01/2024 (Source : Fund Admin)



A : Until 20/05/2013, performances of the Fund disclosed herein correspond to an indirect replication of the
B : Until 21/07/2016, the Funds performances recorded correspond to performances of the LYXOR UCITS ETF
C : Until 13/12/2019, the Fund's Benchmark Index was "FTSE MTS Eurozone Government Bond IG 5-7Y (Mid
D : From 13/12/2019 The benchmark is BLOOMBERG EURO TREASURY 50BN 5-7 YEAR BOND INDEX

Cumulative returns* (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	10 years
Since	29/12/2023	29/12/2023	31/10/2023	31/01/2023	29/01/2021	31/01/2019	31/01/2014
Portfolio	-0.31%	-0.31%	4.92%	4.63%	-10.35%	-5.44%	7.80%
Benchmark	-0.28%	-0.28%	4.97%	4.81%	-9.88%	-4.57%	9.62%
Spread	-0.03%	-0.03%	-0.05%	-0.18%	-0.48%	-0.87%	-1.82%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	6.96%	-14.46%	-2.00%	2.64%	3.99%	-0.02%	0.17%	1.91%	1.84%	11.22%
Benchmark	7.14%	-14.32%	-1.81%	2.84%	4.18%	0.15%	0.31%	2.08%	1.99%	11.34%
Spread	-0.18%	-0.14%	-0.19%	-0.20%	-0.19%	-0.17%	-0.14%	-0.18%	-0.15%	-0.12%

** 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	5.92%	5.92%	4.09%
Benchmark volatility	5.91%	5.92%	4.09%
Ex-post Tracking Error	0.03%	0.03%	0.19%
Sharpe ratio	0.02	-0.82	0.45

* 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 index is representative of the performance of EUR denominated government bonds issued by countries of the European Monetary Union with at least €50bn of government bonds in issuance. Eligible securities must have maturities of at least 5 years and no more than 7 years, with a minimum outstanding amount of €300m.

Portfolio Data (Source: Amundi)

Information (Source: Amundi)

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

Holdings : **53**

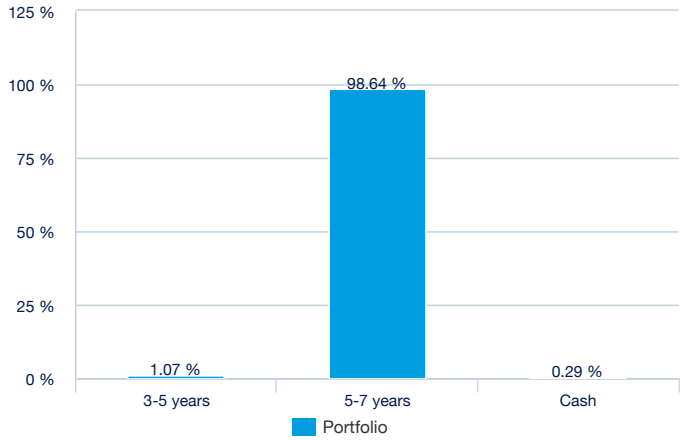
Portfolio Indicators (Source: Fund Admin)

	Portfolio
Modified duration [1]	5.41
Median rating [2]	A-
Yield To Maturity	2.67%

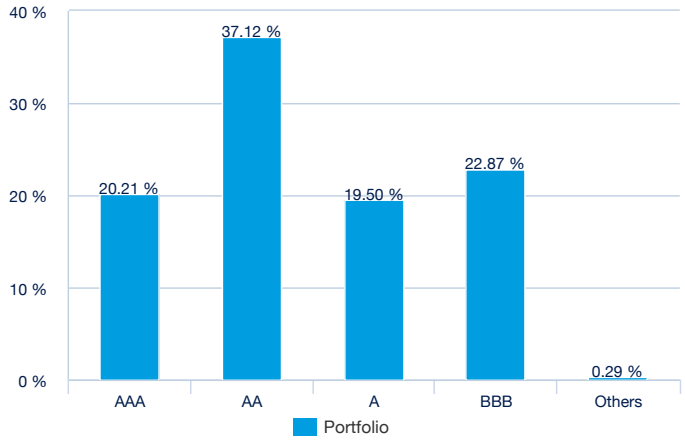
[1] Modified duration (in points) estimates a bond portfolio's percentage price change for 1% change in yield
[2] Based on cash bonds and CDS but excludes other types of derivatives

Portfolio Breakdown (Source: Amundi)

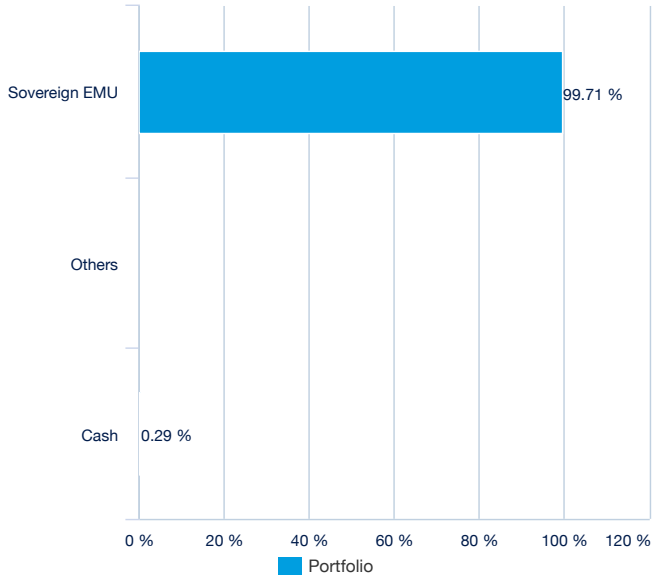
By maturity (Source: Amundi)



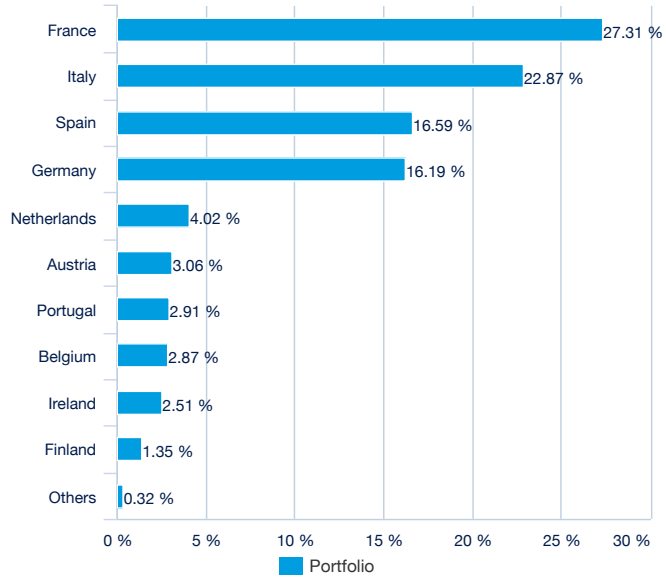
By rating (source : Amundi)



By issuer (Source: Amundi)



By country (source : Amundi)



Amundi Asset Management, SAS (French : Société par Actions Simplifiée)
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This material is solely for the attention of "professional" investors.

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BOND

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	21/07/2016
Date of the first NAV	18/01/2007
Share-class reference currency	EUR
Classification	Not applicable
Type of shares	Accumulation
ISIN code	LU1287023003
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	3 years
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	MTC	LYMTC BW	EM57IV	LYMTC.BN	EM57IV
Borsa Italiana	9:00 - 17:30	EUR	MTC	EM57 IM	EM57IV	EM57.MI	EM57IV
Deutsche Börse	9:00 - 17:30	EUR	MTC	LYXC GY	EM57IV	LYXC.DE	EM57IV
Nyse Euronext Paris	9:00 - 17:30	EUR	MTC	MTC FP	EM57IV	LMTC.PA	EM57IV

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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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