

Amundi Euro Government Bond 7-10Y UCITS ETF Acc

BOND

FACTSHEET

Marketing
Communication

31/03/2024

Key Information (Source: Amundi)

Net Asset Value (NAV) : **163.22 (EUR)**
NAV and AUM as of : **29/03/2024**
Assets Under Management (AUM) :
1,312.70 (million EUR)
ISIN code : **LU1287023185**
Replication type : **Physical**
Benchmark :
100% BLOOMBERG EURO TREASURY 50BN 7-10 YEAR BOND INDEX
Date of the first NAV : **18/01/2007**
First NAV : **100.00 (EUR)**

« 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. »

Objective and Investment Policy

The Lyxor Euro Government Bond 7-10Y (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays Euro Treasury 50bn 7-10 Year Bond Index.

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.

It is important for potential investors to evaluate the risks described below and in the fund prospectus which can be found on www.amundietf.com

CAPITAL AT RISK : ETFs are tracking instruments: Their risk profile is similar to a direct investment in the Underlying Index. Investors' capital is fully at risk and investors may not get back the amount originally invested.

REPLICATION RISK : The fund objectives might not be reached due to unexpected events on the underlying markets which will impact the index calculation and the efficient fund replication.

COUNTERPARTY RISK : Investors are exposed to risks resulting from the use of an OTC Swap with MORGAN STANLEY BANK AG, SOCIETE GENERALE. In-line with UCITS guidelines, the exposure to the counterparty cannot exceed 10% of the total fund assets. Physically replicated ETFs may have counterparty risk resulting from the use of a Securities Lending Programme.

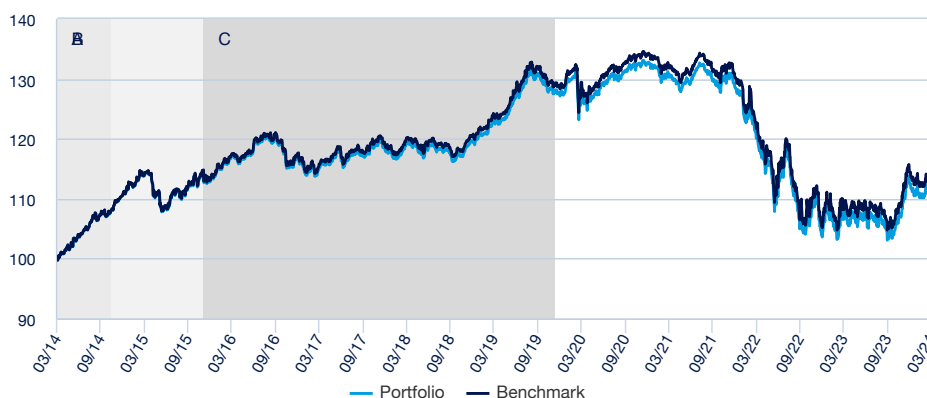
UNDERLYING RISK : The Underlying Index of a Amundi ETF may be complex and volatile. When investing in commodities, the Underlying Index is calculated with reference to commodity futures contracts exposing the investor to a liquidity risk linked to costs such as cost of carry and transportation. ETFs exposed to Emerging Markets carry a greater risk of potential loss than investment in Developed Markets as they are exposed to a wide range of unpredictable Emerging Market risks.

CURRENCY RISK : ETFs may be exposed to currency risk if the ETF is denominated in a currency different to that of the Underlying Index they are tracking. This means that exchange rate fluctuations could have a negative or positive effect on returns.

LIQUIDITY RISK : Liquidity is provided by registered market-makers on the respective stock exchange where the ETF is listed. On-exchange liquidity may be limited as a result of a suspension in the underlying market represented by the Underlying Index tracked by the ETF; a failure in the systems of one of the relevant stock exchanges, The market-maker systems; or an abnormal trading situation or event.

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

Performances from 31/03/2014 to 29/03/2024 (Source : Fund Admin)



A : Until 21/07/2016, the Funds performances recorded correspond to performances of the LYXOR UCITS ETF EUROMTS 7-10Y INVESTMENT GRADE (DR) fund. This fund was absorbed by the Fund on the 21/07/2016.
B : Until 14/11/2014, the Fund's Benchmark Index was EuroMTS Investment Grade Eurozone Government Bond 7-10Y.
C : Until 13/12/2019, the Fund's Benchmark Index was "FTSE MTS Eurozone Government Bond IG 7-10Y (Mid Price) index (Ex-CNO Etrix)"

Cumulative returns* (Source: Fund Admin)

| | YTD | 1 month | 3 months | 1 year | 3 years | 5 years | 10 years |
|-----------|------------|------------|------------|------------|------------|------------|------------|
| Since | 29/12/2023 | 29/02/2024 | 29/12/2023 | 31/03/2023 | 31/03/2021 | 29/03/2019 | 31/03/2014 |
| Portfolio | -0.71% | 1.12% | -0.71% | 4.44% | -14.31% | -9.11% | 11.79% |
| Benchmark | -0.67% | 1.14% | -0.67% | 4.62% | -13.84% | -8.27% | 13.70% |
| Spread | -0.04% | -0.02% | -0.04% | -0.18% | -0.47% | -0.84% | -1.91% |

Calendar year performance* (Source: Fund Admin)

| | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 | 2014 |
|-----------|--------|---------|--------|--------|--------|--------|--------|--------|--------|--------|
| Portfolio | 8.67% | -19.45% | -3.04% | 4.33% | 6.43% | 1.09% | 1.11% | 3.46% | 1.99% | 16.44% |
| Benchmark | 8.86% | -19.31% | -2.86% | 4.52% | 6.64% | 1.25% | 1.29% | 3.64% | 2.15% | 16.56% |
| Spread | -0.19% | -0.14% | -0.18% | -0.19% | -0.21% | -0.17% | -0.17% | -0.18% | -0.16% | -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.

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 7 years and no more than 10 years, with a minimum outstanding amount of €300m.

Portfolio Data (Source: Amundi)

Information (Source: Amundi)

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

Holdings : **58**

Portfolio Indicators (Source: Fund Admin)

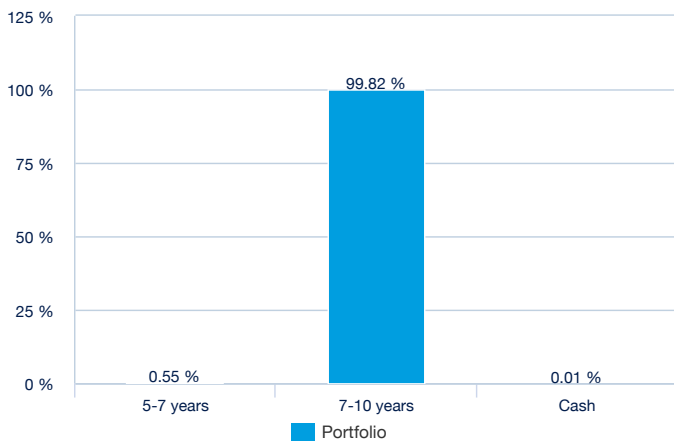
| | Portfolio |
|---------------------------------------|-----------|
| Modified duration ¹ | 7.41 |
| Median rating ² | A- |
| Yield To Maturity | 2.84% |

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

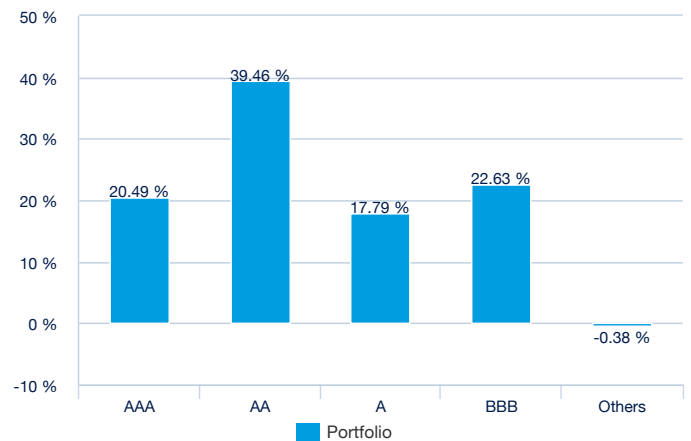
² Based on cash bonds and CDS but excludes other types of derivatives

Portfolio Breakdown (Source: Amundi)

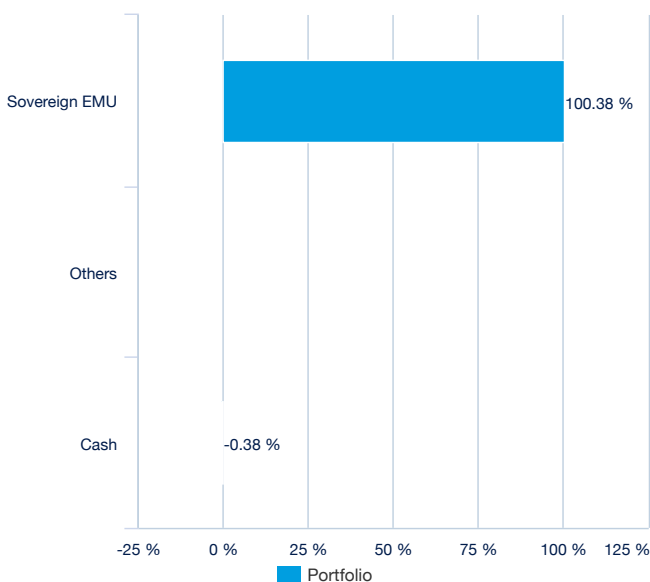
By maturity (Source: Amundi)



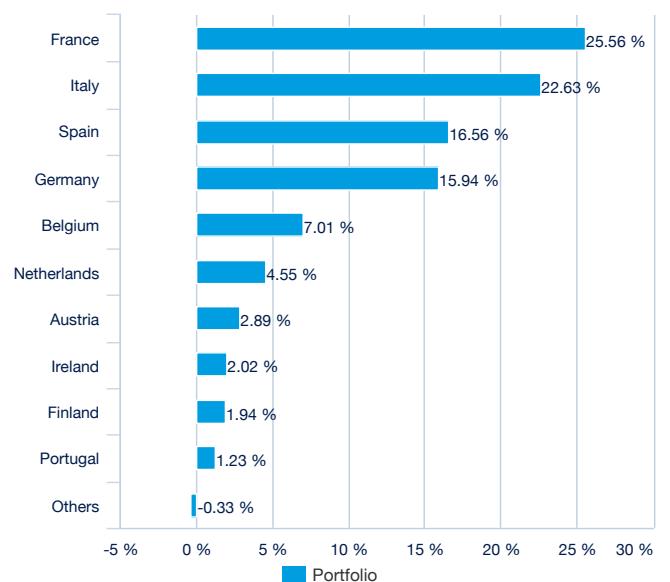
By rating (source : Amundi)



By issuer (Source: Amundi)



By country (source : Amundi)



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 |
| Share-class reference currency | EUR |
| Classification | Not applicable |
| Type of shares | Accumulation |
| ISIN code | LU1287023185 |
| Minimum investment to the secondary market | 1 Share(s) |
| Frequency of NAV calculation | Daily |
| Ongoing charges | 0.17% (realized) - 26/09/2022 |
| Entry charge (maximum) | 5.00% |
| Exit charge (maximum) | 5.00% |
| Fiscal year end | September |

Listing data (source : Amundi)

| Place | Hours | CCY | Mnemo | Bloomberg Ticker | Bloomberg iNAV | Reuters RIC | Reuters iNAV |
|---------------------|--------------|-----|-------|------------------|----------------|-------------|--------------|
| Berne Exchange | 9:00 - 17:30 | EUR | MTD | LYMTD BW | EM710IV | LYMTD.BN | EM710IV |
| Borsa Italiana | 9:00 - 17:30 | EUR | MTD | EM710 IM | EM710IV | EM710.MI | EM710IV |
| Deutsche Börse | 9:00 - 17:30 | EUR | MTD | LYXD GY | EM710IV | LYXD.DE | EM710IV |
| Nyse Euronext Paris | 9:00 - 17:30 | EUR | MTD | MTD FP | EM710IV | LMTD.PA | EM710IV |

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Prior to investing in the product, investors should seek independent financial, tax, accounting and legal advice.

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Amundi Asset Management ("Amundi AM") recommend that investors read carefully the "risk factors" section of the product's prospectus and the "Risk and reward" section of the Key Investor Information Document (KIID). The prospectus in English and the KIID in French are available free of charge on www.amundiETF.com or upon request to info@amundiETF.com

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

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