

Amundi Euro Government Bond 10-15Y UCITS ETF Acc

FACTSHEET

Marketing
Communication

31/03/2024

BOND

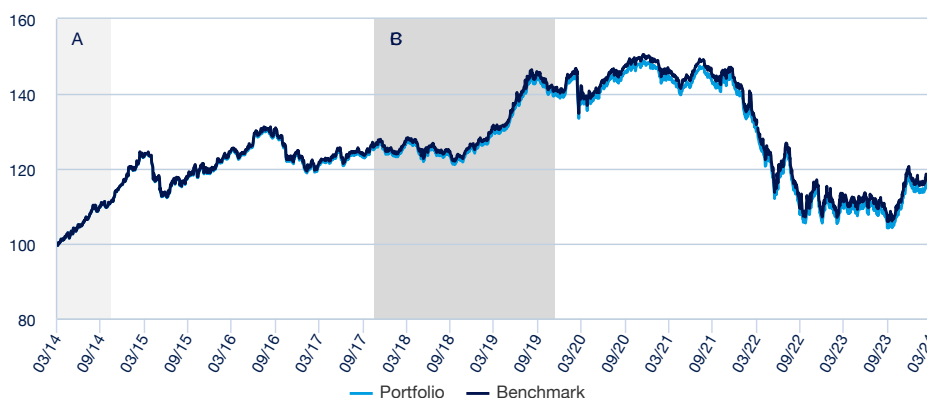
Key Information (Source: Amundi)

Net Asset Value (NAV) : **195.57 (EUR)**
NAV and AUM as of : **29/03/2024**
Assets Under Management (AUM) :
1,241.66 (million EUR)
ISIN code : **LU1650489385**
Replication type : **Physical**
Benchmark :
**100% BLOOMBERG BARCLAYS EURO
TREASURY 50BN 10-15 YEAR BOND INDEX**
Date of the first NAV : **28/01/2004**
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. »

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 14/11/2014, the Fund's Benchmark Index was EuroMTS 10-15Y Investment Grade

B : Until 23-11-17 the Funds performances recorded correspond to performances of LYXOR EUROMTS 10-15Y INVESTMENT GRADE (DR) UCITS ETF . This fund was absorbed by the Fund on the 23/11/2017

C : Until 13/12/2019, the Fund's Benchmark Index was "FTSE MTS Eurozone Government Bond IG 10-15Y (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	-0.54%	1.52%	-0.54%	5.45%	-19.46%	-10.83%	16.07%
Benchmark	-0.50%	1.54%	-0.50%	5.61%	-19.01%	-9.98%	18.11%
Spread	-0.04%	-0.02%	-0.04%	-0.17%	-0.45%	-0.85%	-2.05%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	10.64%	-25.41%	-4.61%	6.77%	10.71%	0.67%	0.58%	4.14%	2.37%	24.46%
Benchmark	10.82%	-25.27%	-4.43%	7.01%	10.93%	0.85%	0.73%	4.32%	2.54%	24.62%
Spread	-0.18%	-0.14%	-0.19%	-0.23%	-0.22%	-0.17%	-0.15%	-0.17%	-0.18%	-0.16%

* 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.

Objective and Investment Policy

The Lyxor Euro Government Bond 10-15Y (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays Euro Treasury 50bn 10-15 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.amundi-etf.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.

Risk indicators (Source: Fund Admin) *

	1 year	3 years
Portfolio volatility	9.19%	10.43%
Benchmark volatility	9.19%	10.43%
Ex-post Tracking Error	0.04%	0.04%
Sharpe ratio	0.19	-0.80

* 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 represents the annualised volatility of the performance differences between the ETF and the benchmark

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 10 years and no more than 15 years, with a minimum outstanding amount of €300m.

Portfolio Data (Source: Amundi)

Information (Source: Amundi)

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

Holdings : **47**

Portfolio Indicators (Source: Fund Admin)

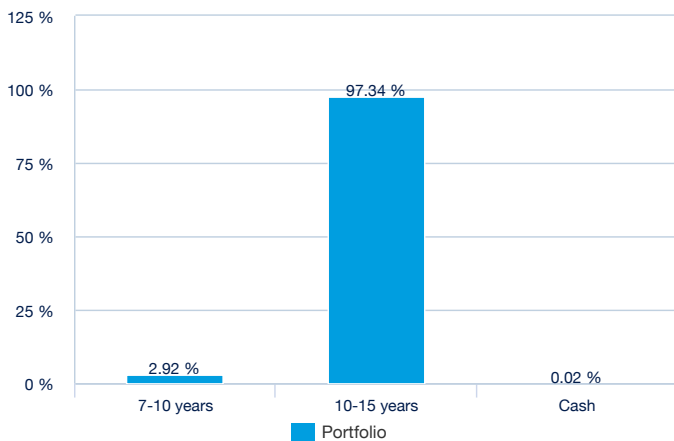
	Portfolio
Modified duration ¹	9.98
Median rating ²	A-
Yield To Maturity	3.02%

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

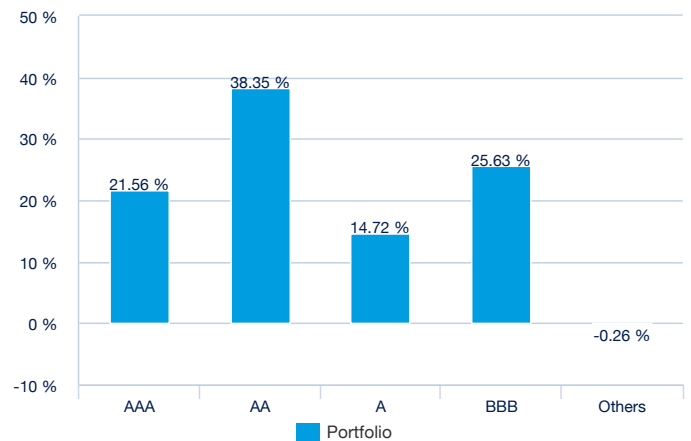
² Based on cash bonds and CDS but excludes other types of derivatives

Portfolio Breakdown (Source: Amundi)

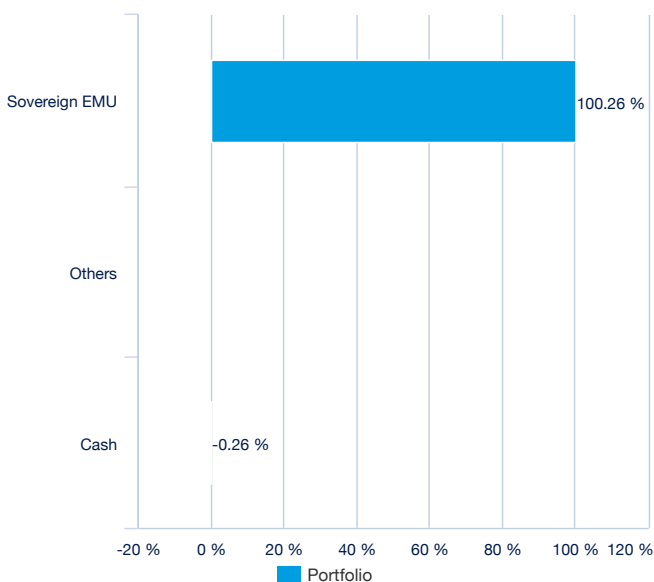
By maturity (Source: Amundi)



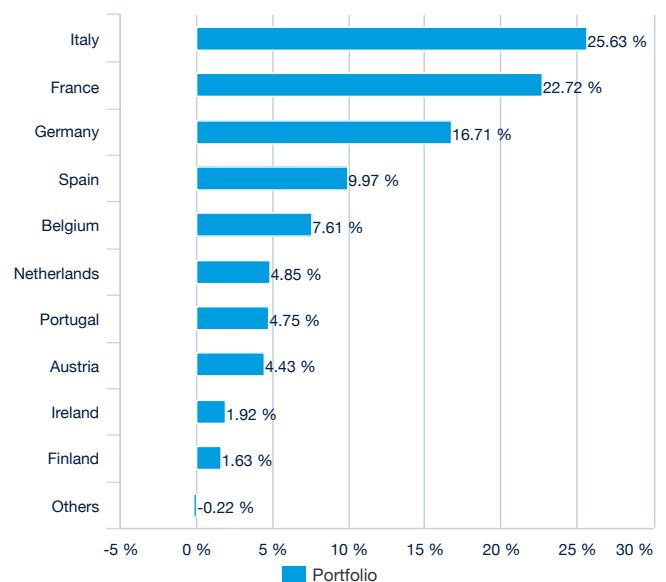
By rating (source : Amundi)



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	23/11/2017
Share-class reference currency	EUR
Classification	Not applicable
Type of shares	Accumulation
ISIN code	LU1650489385
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)	0.10%
Exit charge (maximum)	0.10%
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	MTE	LYMTE BW	EM1015IV	LYMTE.BN	EM1015IV
Nyse Euronext Paris	9:00 - 17:30	EUR	MTE	MTE FP	EM1015IV	MTE.PA	EM1015IV
Borsa Italiana	9:00 - 17:30	EUR	MTE	EM1015 IM	EM1015IV	EM1015.MI	EM1015IV
Deutsche Börse	9:00 - 17:30	EUR	MTE	LYQ6 GY	EM1015IV	LYQ6.DE	EM1015IV

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This document is of a commercial nature and not of a regulatory nature.

It is each investor's responsibility to ascertain that it is authorised to subscribe, or invest into this product.

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

Amundi Euro Government Bond 10-15Y is an investment company with Variable Capital (SICAV) incorporated under Luxembourg Law, listed on the official list of Undertakings for Collective Investment, authorised under Part I of the Luxembourg Law of 17th December 2010 (the "2010 Law") on Undertakings for Collective Investment in accordance with provisions of the Directive 2009/65/EC (the "2009 Directive") and subject to the supervision of the Commission de Surveillance du Secteur Financier (CSSF).

The product is a sub-fund of Amundi Euro Government Bond 10-15Y and has been approved by the CSSF and has been notified to the AMF to be marketed in France.

Amundi Asset Management ("Amundi AM") recommends 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.amundi-etf.com or upon request to info@amundi-etf.com

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

Units of a specific UCITS ETF managed by an asset manager and purchased on the secondary market cannot usually be sold directly back to the asset manager itself. Investors must buy and sell units on a secondary market with the assistance of an intermediary (e.g. a stockbroker) and may incur fees for doing so. In addition, investors may pay more than the current net asset value when buying units and may receive less than the current net asset value when selling them.

Updated composition of the product's investment portfolio is available on www.amundi-etf.com. In addition, the indicative net asset value is published on the Reuters and Bloomberg pages of the product, and might also be mentioned on the websites of the stock exchanges where the product is listed.

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