AMUNDI GOVT BOND LOWEST RATED EURO INVESTMENT GRADE UCITS ETF DR - EUR

FACTSHEET

Marketing Communication

30/06/2024

BOND

Key Information (Source: Amundi)

Net Asset Value (NAV) : **(A) 220.19 (EUR)**
(D) 192.40 (EUR)

NAV and AUM as of : **28/06/2024**

Assets Under Management (AUM) :
531.28 (million EUR)

ISIN code : **(A) LU1681046774**
(D) LU1681046857

Replication type : **Physical**

Benchmark :
100% FTSE EUROZONE LOWEST-RATED GOVERNMENT BOND IG (17H15)

Objective and Investment Policy

This ETF seeks to replicate as closely as possible the performance of the FTSE MTS Lowest-Rated Eurozone Government Bond IG index whether the trend is rising or falling.

Risk Indicator *(Source : Fund Admin)*

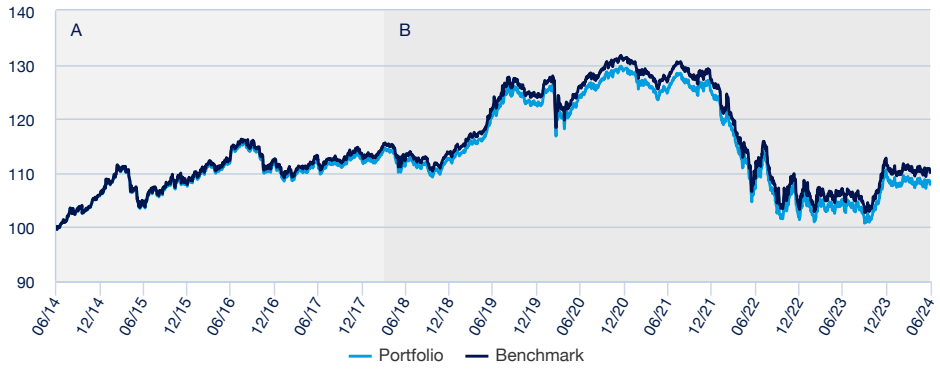
1 2 **3** 4 5 6 7

Lower Risk — Higher Risk

The risk indicator assumes you keep the product for 5 years.
The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movement in the markets or because we are not able to pay you.

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

Performances from 30/06/2014 to 28/06/2024 (Source : Fund Admin)



A : Sur la base des performances réalisées depuis la date de lancement du Fonds français « AMUNDI ETF GOVT BOND LOWEST RATED EUROMTS INVESTMENT GRADE UCITS ETF » géré par Amundi Asset Management et absorbé par « AMUNDI GOVT BOND LOWEST RATED EUROMTS INVESTMENT GRADE » le 05/04/2018
B : Performance of the Sub-Fund since the date of its launch

Cumulative returns* (Source: Fund Admin)

Since	YTD 29/12/2023	1 month 31/05/2024	3 months 28/03/2024	1 year 30/06/2023	3 years 30/06/2021	5 years 28/06/2019	Since 17/06/2010
Portfolio	-1.31%	0.16%	-1.18%	3.29%	-14.08%	-10.60%	38.26%
Benchmark	-1.26%	0.17%	-1.14%	3.41%	-13.74%	-9.82%	42.04%
Spread	-0.05%	-0.02%	-0.04%	-0.12%	-0.34%	-0.78%	-3.78%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	7.83%	-18.58%	-3.65%	5.62%	8.76%	0.26%	0.51%	3.32%	1.86%	15.41%
Benchmark	7.97%	-18.47%	-3.46%	5.87%	9.02%	0.50%	0.76%	3.57%	2.11%	15.56%
Spread	-0.13%	-0.11%	-0.18%	-0.25%	-0.26%	-0.24%	-0.24%	-0.25%	-0.25%	-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	5.63%	7.37%	6.18%
Benchmark volatility	5.64%	7.37%	6.18%
Ex-post Tracking Error	0.03%	0.03%	0.05%
Sharpe ratio	-0.11	-0.91	0.32

* 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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Meet the Team

Stéphanie Pless
Head of Fixed Income Index Management

Fabrice Degni Yace
Lead Portfolio Manager

Olivier Chatelot
Co-Portfolio Manager

Portfolio Data (Source: Amundi)

Information (Source: Amundi)

Asset class : **Bond**
Exposure : **Eurozone**
Benchmark index currency : **EUR**

Holdings : **203**

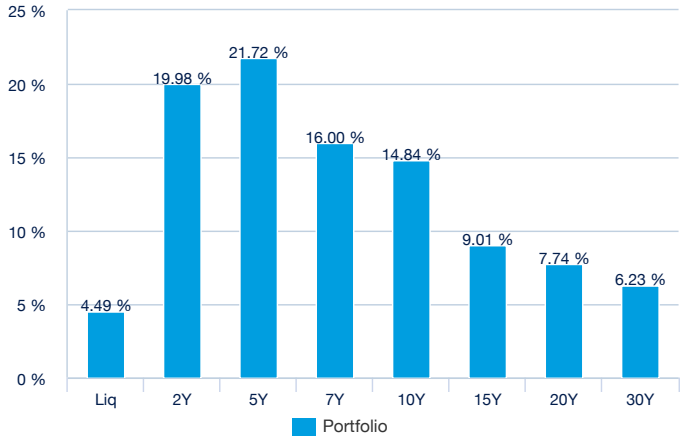
Portfolio Indicators (Source: Fund Admin)

	Portfolio
Modified duration [1]	7.12
Average rating [2]	BBB+
Yield To Maturity	3.32%

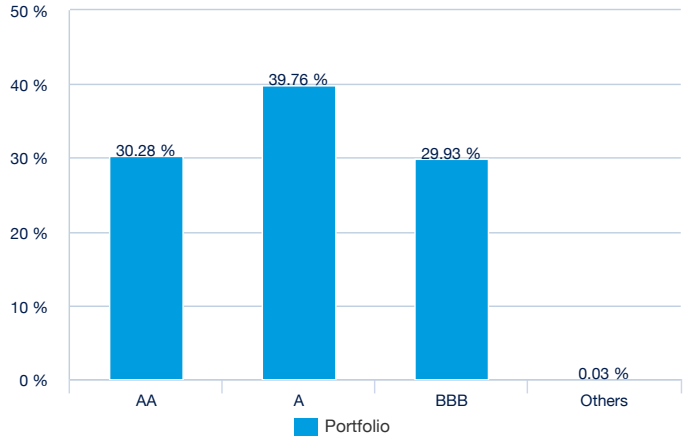
[1] Modified duration (in points) estimates a bond portfolio's percentage price change for 1% change in yield
[2] Based on cash bonds and CDS but excludes other types of derivatives

Portfolio Breakdown (Source: Amundi)

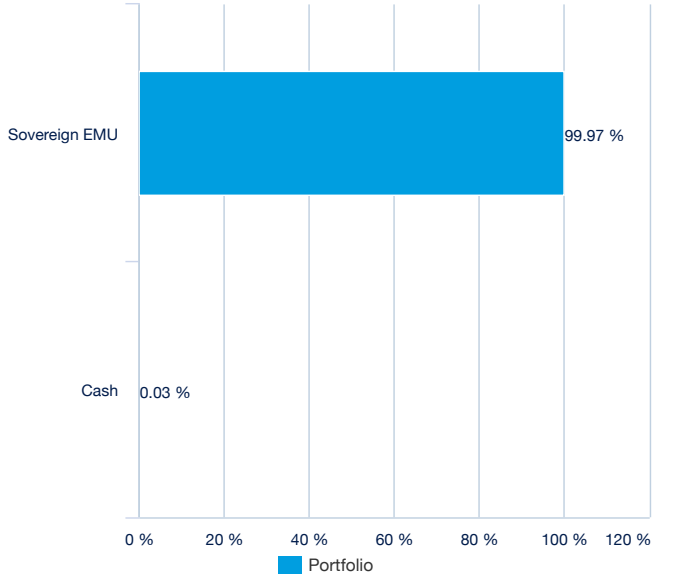
By maturity (Source: Amundi)



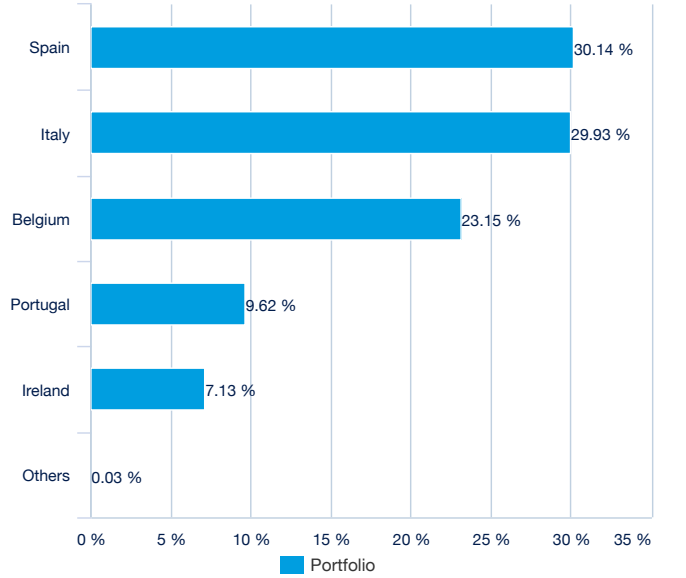
By rating (source : Amundi)



By issuer (Source: Amundi)



By country (source : Amundi)



Principal characteristics (Source : Amundi)

Fund structure	SICAV under Luxembourg law
UCITS compliant	UCITS
Management Company	Amundi Luxembourg SA
Administrator	CACEIS Bank, Luxembourg Branch
Custodian	CACEIS Bank, Luxembourg Branch
Independent auditor	PRICEWATERHOUSECOOPERS LUXEMBOURG
Share-class inception date	05/04/2018
Date of the first NAV	17/06/2010
Share-class reference currency	EUR
Classification	-
Type of shares	(A) Accumulation (D) Distribution
ISIN code	(A) LU1681046774 (D) LU1681046857
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Management fees and other administrative or operating costs	0.14%
Minimum recommended investment period	5 years
Fiscal year end	December
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	X1G	X1G FP	INX1GINAV.PA	X1G.PA	.INX1G
Deutsche Börse	9:00 - 17:30	EUR	KX1G	KX1G GY	INX1G	KX1G.DE	INX1GINAV.PA
Borsa Italiana	9:00 - 17:30	EUR	X1G	X1G IM	INX1GINAV.MI	X1G.MI	.INX1G
Six Swiss Exchange	9:00 - 17:30	EUR	X1G	X1G SW	INX1GINAV.S	X1G.S	.INX1G

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