Amundi Euro Highest Rated Macro-Weighted Government Bond UCITS ETF Acc

FACTSHEET

Marketing Communication

31/03/2024

BOND

Key Information (Source: Amundi)

Net Asset Value (NAV) : **125.56 (EUR)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) : **312.01 (million EUR)**
ISIN code : **LU1287023342**
Replication type : **Physical**
Benchmark : **100% FTSE EUROZONE HIGHEST RATED MACRO-WEIGHTED GOVERNMENT BOND (MID PRICE) INDEX**
Date of the first NAV : **06/01/2009**
First NAV : **1,000.00 (EUR)**

Objective and Investment Policy

The Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index MTS Mid Price Highest Rated Macro-Weighted All-Maturity (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."

Risk Indicator *(Source : Fund Admin)*

1 2 **3** 4 5 6 7

Lower Risk — Higher Risk

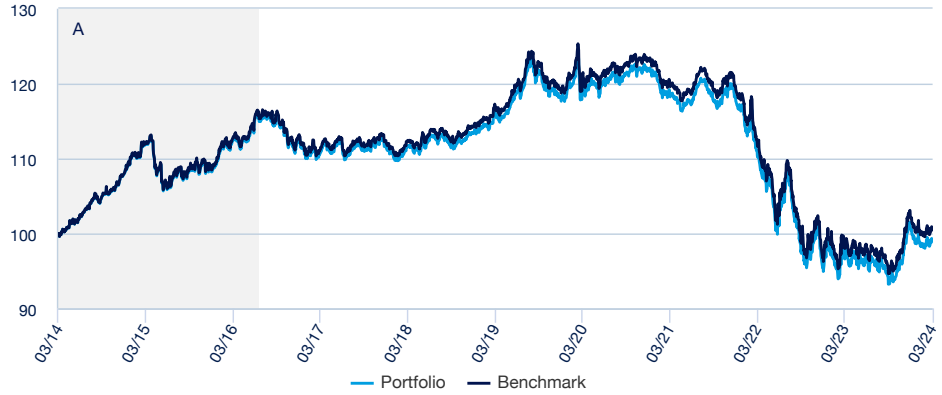
The risk indicator assumes you keep the product for 3 years.
The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movement in the markets or because we are not able to pay you.

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 28/03/2014 to 28/03/2024 (Source : Fund Admin)



A : Until 21/07/2016, the Funds performances recorded correspond to performances of the LYXOR UCITS ETF EUROMTS HIGHEST RATED MACRO-WEIGHTED GOVT BOND (DR) fund. This fund was absorbed by the Fund on the 21/07/2016.

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	-1.31%	0.93%	-1.31%	2.45%	-16.16%	-14.46%	-0.64%
Benchmark	-1.27%	0.94%	-1.27%	2.59%	-15.79%	-13.80%	0.93%
Spread	-0.04%	-0.01%	-0.04%	-0.14%	-0.37%	-0.67%	-1.57%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	5.99%	-19.29%	-3.56%	3.65%	3.81%	1.78%	-0.90%	3.81%	0.16%	11.14%
Benchmark	6.14%	-19.17%	-3.41%	3.83%	3.99%	1.96%	-0.74%	3.99%	0.33%	11.26%
Spread	-0.15%	-0.11%	-0.15%	-0.18%	-0.18%	-0.18%	-0.16%	-0.18%	-0.17%	-0.13%

** 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
Portfolio volatility	6.19%	7.38%
Benchmark volatility	6.19%	7.38%
Ex-post Tracking Error	0.01%	0.01%
Sharpe ratio	-0.21	-0.96

* 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

Amundi Euro Highest Rated Macro-Weighted Government Bond UCITS ETF Acc

FACTSHEET

Marketing Communication
31/03/2024

BOND

Description of the Index

The MTS Mid Price Highest Rated Macro-Weighted All-Maturity (EUR) (Bloomberg Code:FMMPHRG5) ("Benchmark Index") denominated in EUR, representative of the performance of eurozone government bonds that have the highest credit ratings. Bonds are weighted in the index on the basis of macroeconomic indicators.

Portfolio Data (Source: Amundi)

Information (Source: Amundi)

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

Holdings : **189**

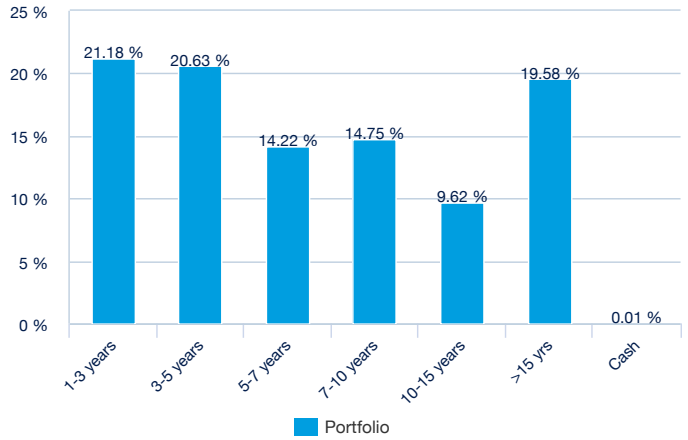
Portfolio Indicators (Source: Fund Admin)

	Portfolio
Modified duration [1]	7.69
Median rating [2]	AA+
Yield To Maturity	2.61%

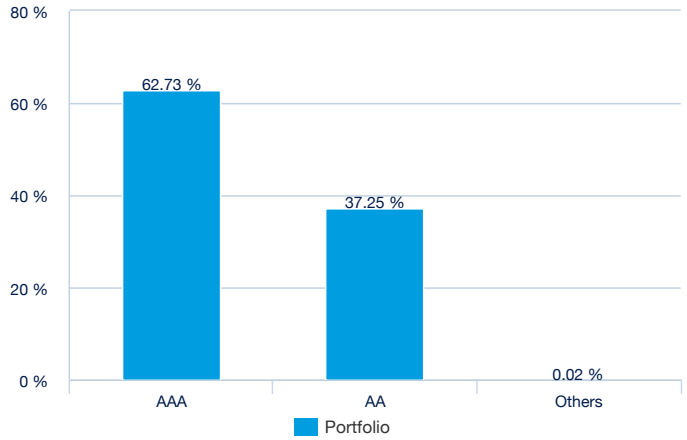
[1] Modified duration (in points) estimates a bond portfolio's percentage price change for 1% change in yield
[2] Based on cash bonds and CDS but excludes other types of derivatives

Portfolio Breakdown (Source: Amundi)

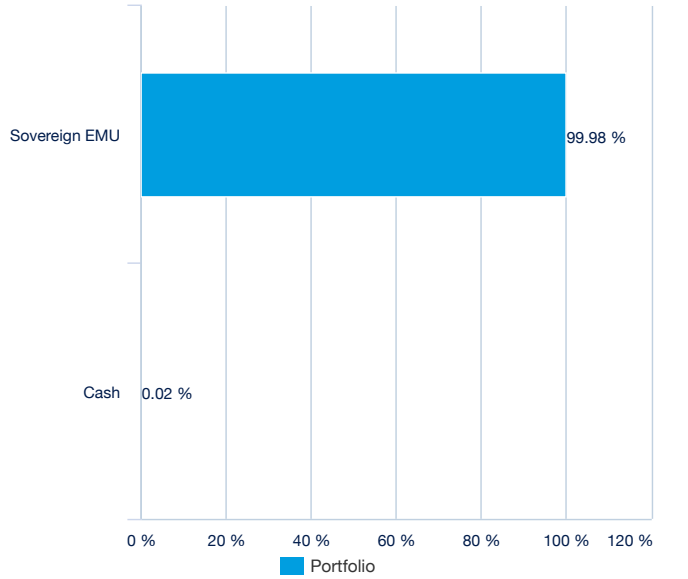
By maturity (Source: Amundi)



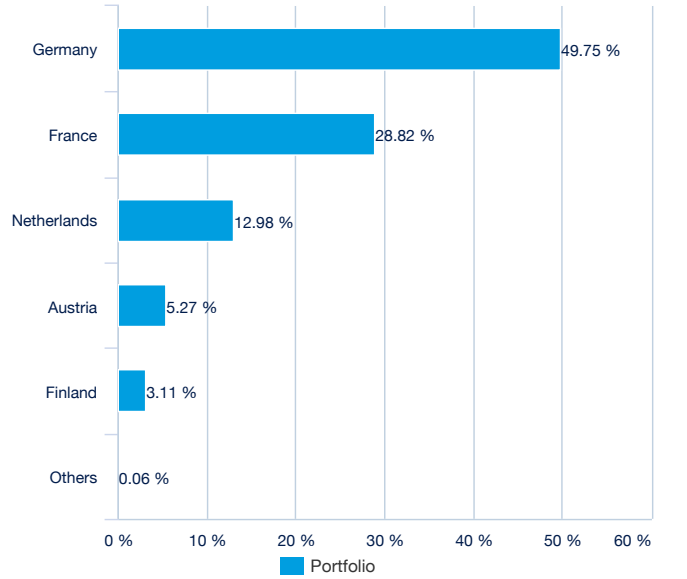
By rating (source : Amundi)



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	LU1287023342
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
Borsa Italiana	9:00 - 17:30	EUR	MAA	EMAAA IM	MAAIV	EMAAA.MI	MAAIV
Six Swiss Exchange	9:00 - 17:30	EUR	MAA	LYMAA SW	MAAIV	LYMAA.S	MAAIV
Deutsche Börse	9:00 - 17:30	EUR	MAA	LYXA GY	MAAIV	LYXA.DE	MAAIV
Nyse Euronext Paris	9:00 - 17:30	EUR	MAA	MAA FP	MAAIV	MAA.PA	MAAIV

Contact

ETF Sales contact

France & Luxembourg	+33 (0)1 76 32 65 76
Germany & Austria	+49 (0) 800 111 1928
Italy	+39 02 0065 2965
Switzerland (German)	+41 44 588 99 36
Switzerland (French)	+41 22 316 01 51
UNITED KINGDOM (Retail)	+44 (0) 20 7 074 9598
UNITED KINGDOM (Instit)	+44 (0) 800 260 5644
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

Amundi contact

Amundi ETF
90 bd Pasteur
CS 21564
75 730 Paris Cedex 15 - France
Hotline : +33 (0)1 76 32 47 74
info@amundietf.com

ETF Capital Markets contact

Téléphone	+33 (0)1 76 32 19 93
Bloomberg IB Chat	Capital Markets Amundi ETF Capital Markets Amundi HK ETF

Index Providers

The Sub-Fund is not in any way sponsored, endorsed, sold or promoted by FTSE International Limited (“FTSE”) or the London Stock Exchange Group companies (“LSEG”) (together the “Licensor Parties”) and none of the Licensor Parties make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to (i) the results to be obtained from the use of the Index (upon which the Sub-Fund is based), (ii) the figure at which the Index is saidto stand at any particular time on any particular day or otherwise, or (iii) the suitability of the Index for the purpose to which it is being put in connection with the Sub-Fund. None of the Licensor Parties have provided or will provide any financial or investment advice or recommendation in relation to the Index to Management Company or to its clients. The Index is calculated by FTSE or its agent. None of the Licensor Parties shall be (a) liable (whether in negligence or otherwise) to any person for any error in the Index or (b) under any obligation to advise any person of any error there in.
All rights in the Index vest in FTSE. “FTSE®” is a trade mark of LSEG and is used by FTSE under licence. any party involved in the creation or calculation of the MSCI indices makes any warranties, expressed or implied, concerning the results that

Important information

The Fund presents an unmeasurable risk of capital loss. Past performance in no way serves as either an indication of future results or a guarantee of future returns. For further information about the risks and before making any investment, refer to the Key Investor Information Document (KIID) and the prospectus for each fund, available in French on request or on the website: amundietf.fr The information contained in this document has been obtained from sources believed to be reliable. Amundi cannot, however, ensure that the information is accurate and reserves the right to amend the analyses presented above at any time. This document is of a non-contractual nature and in no way constitutes a recommendation, solicitation of an offer or an offer regarding a purchase, sale or exchange relating to the Fund described herein, and must under no circumstances be interpreted as such. The transparency policy and information on the composition of the funds' assets are available at amundietf.com. The indicative net asset value is published by the stock markets. Fund units purchased on the secondary market cannot generally be resold directly to the Fund. Investors must buy and sell units on a secondary market with the assistance of an intermediary (e.g. a broker) and may, in this case, have to pay charges. In addition, it is possible that investors may pay more than the current net asset value when they buy units and receive less than the current net asset value when they sell. Complete list of brokers and marketmakers available at : amundietf.com Financial intermediary fees apply. Amundi Suisse SA has been authorized in Switzerland as distributor of collective investment schemes. Amundi Suisse SA is distributing in Switzerland and from Switzerland the collective investment schemes managed by Amundi S.A. and /or Amundi Luxembourg. In this respect, Amundi Suisse SA informs investors that it collects, from Amundi S.A. and/ or Amundi Luxembourg, a compensation under article 34 al. 2bis in the Ordinance on collective investment schemes (Ordonnance sur les placements collectifs de capitaux, OPCC). This compensation can constitute a part of the management fees stated in the prospectus. Additional information regarding the existence, nature and calculation method for the compensation received by Amundi Suisse SA within the frame of its distribution activity in Switzerland or from Switzerland may be provided upon written request to Amundi Suisse SA 6-8 rue de Candolle 1205 Genève Suisse. This document is designed exclusively for qualified investors as set forth in the federal Law on Collective Investments (LPCC) and its implementing Ordinance. The Sub-Fund is not approved for distribution to non-qualified investors by the Swiss Financial Market Supervisory Authority ("FINMA"). The Key Investor Information Document (KIID), prospectus, regulations and annual/semi-annual reports may be obtained, free of charge, at the registered Suisse office, CACEIS (Switzerland) S.A., route de Signy 35, 1260 Nyon. In connection with the distribution in Switzerland, the place of execution and competent court are at the registered office of the representative CREDIT AGRICOLE (SUISSE) SA, 4 Quai Général-Guisan, 1204 Genève, acting as payment service for the Funds in Switzerland.