

# AMUNDI ETF GOVIES 0-6 MONTHS EURO INVESTMENT GRADE UCITS ETF DR

BOND

FACTSHEET

Marketing  
Communication

31/03/2024

## Key Information (Source: Amundi)

Net Asset Value (NAV) : **119.72 (EUR)**

NAV and AUM as of : **28/03/2024**

Assets Under Management (AUM) :

**377.46 (million EUR)**

ISIN code : **FR0010754200**

Replication type : **Physical**

Benchmark :

**100% FTSE EUROZONE GOVERNMENT BILL 0-6 MONTH CAPPED**

## Objective and Investment Policy

AMUNDI ETF GOVIES 0-6 MONTHS EUROMTS INVESTMENT GRADE UCITS ETF aims to closely replicate the performance of the FTSE MTS Eurozone Government Bill 0-6 Month Capped Index, coupons reinvested (Total Return), in Euros, whether the market trend is rising or falling.

## Risk Indicator (Source : Fund Admin)



Lower Risk

Higher Risk

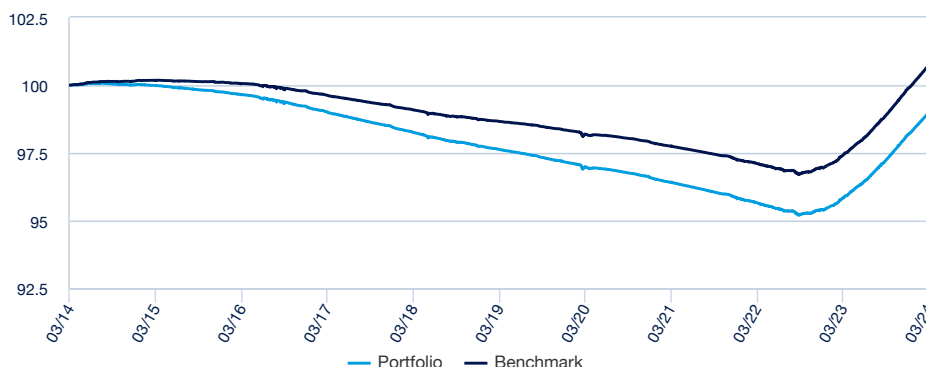


The risk indicator assumes you keep the product for 1 year.

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



### Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	0.11%	0.28%	0.20%
Benchmark volatility	0.11%	0.28%	0.20%
Ex-post Tracking Error	0.03%	0.03%	0.03%
Sharpe ratio	-3.75	-1.38	-0.67

\* 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

### Cumulative returns\* (Source: Fund Admin)

	YTD Since 29/12/2023	1 month 29/02/2024	3 months 29/12/2023	1 year 31/03/2023	3 years 31/03/2021	5 years 29/03/2019	Since 22/06/2009
Portfolio	0.88%	0.30%	0.88%	3.31%	2.73%	1.44%	1.70%
Benchmark	0.91%	0.32%	0.91%	3.43%	3.12%	2.16%	4.38%
Spread	-0.03%	-0.02%	-0.03%	-0.12%	-0.39%	-0.72%	-2.68%

### Calendar year performance\* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	2.89%	-0.46%	-0.75%	-0.60%	-0.58%	-0.72%	-0.76%	-0.55%	-0.26%	0.06%
Benchmark	2.99%	-0.29%	-0.64%	-0.47%	-0.38%	-0.51%	-0.54%	-0.33%	-0.05%	0.25%
Spread	-0.11%	-0.17%	-0.11%	-0.14%	-0.20%	-0.21%	-0.21%	-0.21%	-0.22%	-0.19%

\* 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.

## BOND

## Meet the Team

**Stéphanie Pless**

Head of Fixed Income Index Management

**Olivier Chatelot**

Lead Portfolio Manager

**Fabrice Degni Yace**

Co-Portfolio Manager

## Portfolio Data (Source: Amundi)

## Information (Source: Amundi)

Asset class : **Bond**  
 Exposure : **Eurozone**  
 Benchmark index currency : **EUR**  
 Holdings : **46**

## Portfolio Indicators (Source: Fund Admin)

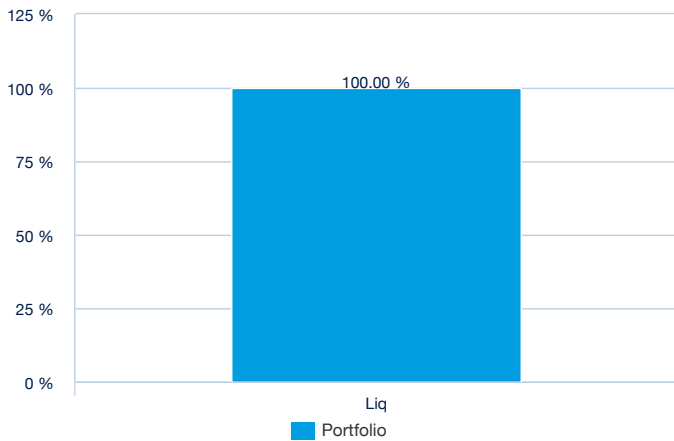
	Portfolio
<b>Modified duration <sup>1</sup></b>	0.22
<b>Median rating <sup>2</sup></b>	A-
<b>Yield To Maturity</b>	3.79%

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

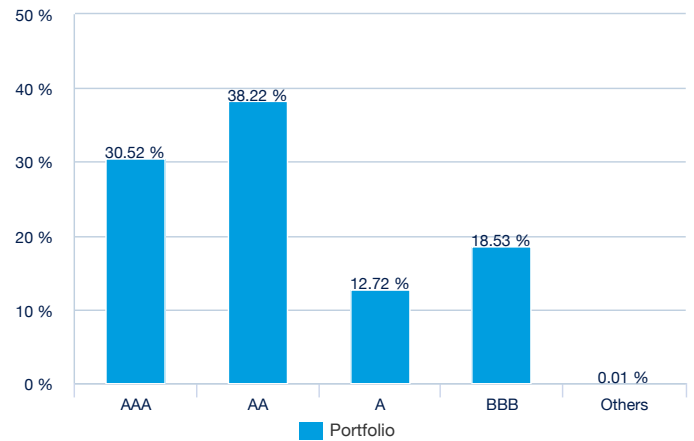
<sup>2</sup> Based on cash bonds and CDS but excludes other types of derivatives

## Portfolio Breakdown (Source: Amundi)

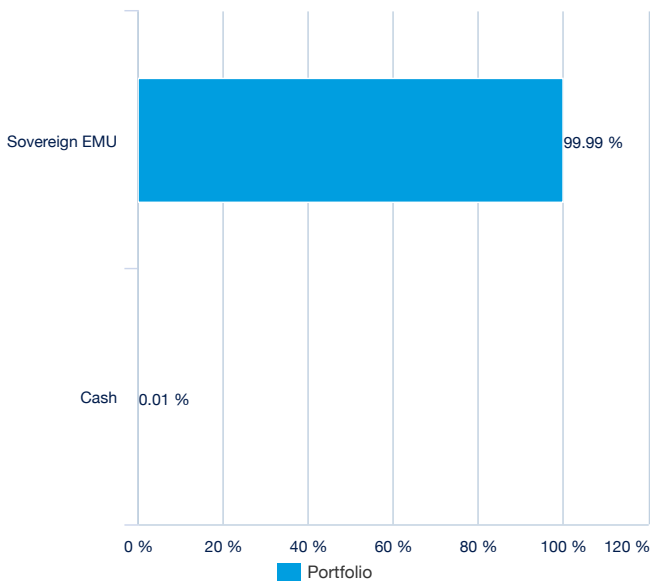
## By maturity (Source: Amundi)



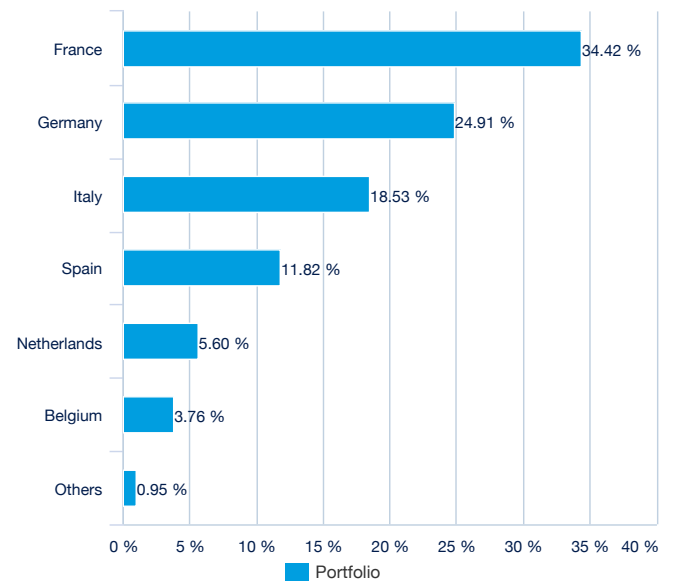
## By rating (source : Amundi)



## By issuer (Source: Amundi)



## By country (source : Amundi)





## Principal characteristics (Source : Amundi)

Fund structure	Mutual Fund (FCP) under French law
UCITS compliant	UCITS
Management Company	Amundi Asset Management
Administrator	CACEIS Fund Administration France
Custodian	CACEIS Bank
Independent auditor	PRICEWATERHOUSECOOPERS AUDIT
Share-class inception date	22/06/2009
Date of the first NAV	22/06/2009
Share-class reference currency	EUR
Classification	Bonds & Euro debt securities
Type of shares	Accumulation
ISIN code	FR0010754200
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.14% ( realized ) - 30/06/2021
Minimum recommended investment period	1 year
French tax wrapper	-
Fiscal year end	June
Primary Market Maker	SGCIB

## Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Borsa Italiana	9:00 - 17:30	EUR	C3M	C3M IM	INC3M	C3M.MI	INC3MINAV.PA
Deutsche Börse	9:00 - 17:30	EUR	18M1	C3MGR GY	INC3M	C3M.DE	INC3MINAV.PA
Nyse Euronext Paris	9:05 - 17:35	EUR	C3M	C3M FP	INC3M	C3M.PA	INC3MINAV.PA

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## Index Providers

Type of index replicated : Fixed Income.

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