

# AMUNDI GOVT BOND EUROMTS BROAD INVESTMENT GRADE UCITS ETF - EUR

FACTSHEET

31/07/2020

BOND

## Key Information (source : Amundi)

Net Asset Value (NAV) : **253.02 (EUR)**  
 NAV and AUM as at : **31/07/2020**  
 Assets Under Management (AUM) :  
**588.28 (million EUR)**  
 ISIN code : **LU1681046261**  
 Benchmark :  
**100% FTSE MTS INVESTMENT GRADE GOVERNMENT BROAD (17H30)**  
 :

## Investment Objective

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

## Risk & Reward Profile (SRRI)



Lower risk, potentially lower rewards

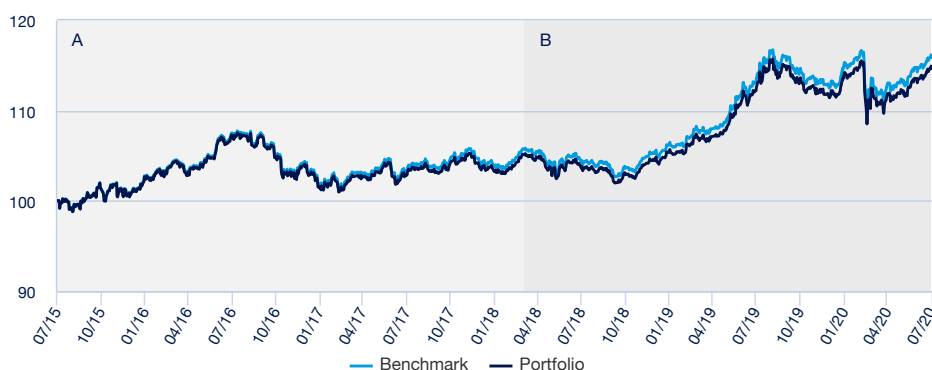
Higher risk, potentially higher rewards

The SRRI 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 SRRI is not guaranteed and may change over time.

« 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

### Performances from 31/07/2015 to 31/07/2020



A : Sur la base des performances réalisées depuis la date de lancement du Fonds français « AMUNDI ETF GOVT BOND EUROMTS BROAD INVESTMENT GRADE UCITS ETF » géré par Amundi Asset Management et absorbé par « AMUNDI GOVT BOND EUROMTS BROAD INVESTMENT GRADE » le 05/04/2018.

B : Performance of the Sub-Fund since the date of its launch

### Cumulative returns\*

Since	YTD	1 month	3 months	1 year	3 years	5 years	Since
	31/12/2019	30/06/2020	30/04/2020	31/07/2019	31/07/2017	31/07/2015	22/06/2009
<b>Portfolio</b>	2.92%	1.00%	2.48%	1.84%	11.49%	14.68%	58.56%
<b>Benchmark</b>	3.05%	0.97%	2.54%	2.06%	12.21%	15.92%	62.01%
<b>Spread</b>	-0.13%	0.03%	-0.06%	-0.22%	-0.72%	-1.24%	-3.44%

### Calendar year performance\*

	2019	2018	2017	2016	2015	2014	2013	2012	2011	2010
<b>Portfolio</b>	6.66%	0.69%	0.00%	3.08%	1.43%	13.31%	2.08%	11.18%	2.29%	0.54%
<b>Benchmark</b>	6.89%	0.91%	0.22%	3.30%	1.68%	13.47%	2.25%	11.37%	2.46%	0.72%
<b>Spread</b>	-0.23%	-0.22%	-0.22%	-0.22%	-0.25%	-0.15%	-0.18%	-0.18%	-0.17%	-0.18%

\* 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

	1 year	3 years	Inception to date
<b>Portfolio volatility</b>	5.36%	4.00%	4.27%
<b>Benchmark volatility</b>	5.35%	4.00%	4.27%
<b>Ex-post Tracking Error</b>	0.01%	0.01%	0.02%
<b>Sharpe ratio</b>	0.35	0.98	0.98

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Index Data

Description

FTSE MTS Eurozone Government Broad IG Index is a bond index representative of government bonds issued by eurozone member countries with maturities longer than 1 year and more with at least two Investment Grade ratings by the rating agencies S&P, Moody's and Fitch, i.e. greater or equal to BBB- by S&P and Fitch, Baa3 by Moody's.

Information

Asset class : **Bond**  
 Zone Geographique : **Eurozone**  
 Benchmark index currency : **EUR**  
 Holdings : **335**

Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
OAT 4.5% 04/41	0.96%
OAT 2.5% 5/30	0.82%
OAT 5.50% 97-04/29	0.82%
OAT 5.75% 01-10/32	0.81%
OAT 1.5% 5/31	0.77%
OAT 2.75% 10/27	0.76%
OAT 4.25% 10/23	0.76%
DBR 2.5% 8/46	0.74%
OAT 3.50% 04/26	0.73%
OAT 3% 04/22	0.70%
<b>Total</b>	<b>7.88%</b>

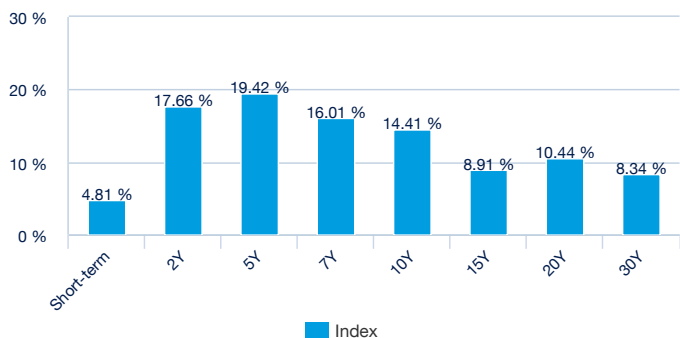
Benchmark Indicators

	Benchmark
<b>Modified duration <sup>1</sup></b>	8.56
<b>Yield To Maturity</b>	0.24%
<b>Median rating <sup>2</sup></b>	BBB+

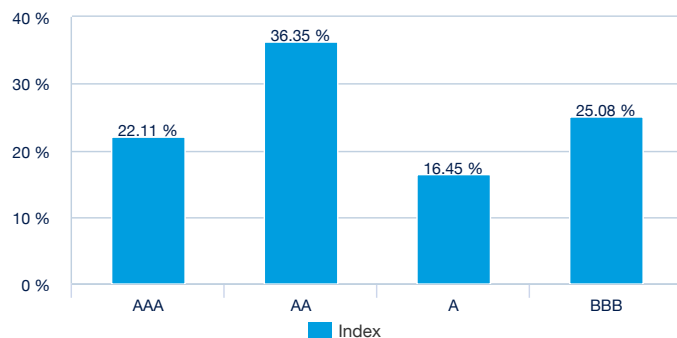
<sup>1</sup> Modified duration (in points) estimates a bond portfolio's percentage price change for 1% change in yield  
<sup>2</sup> Based on cash bonds and CDS but excludes other types of derivatives

Benchmark Breakdown

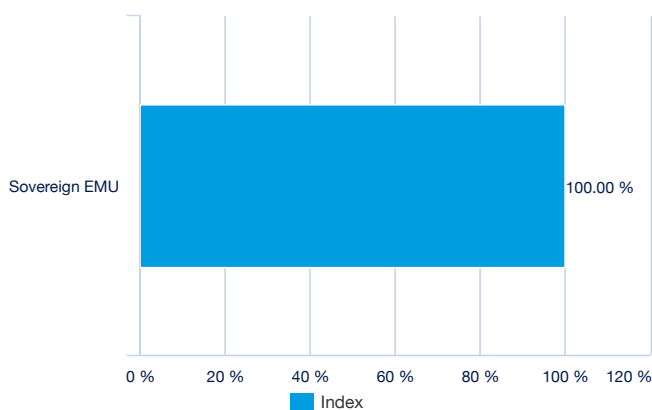
By maturity



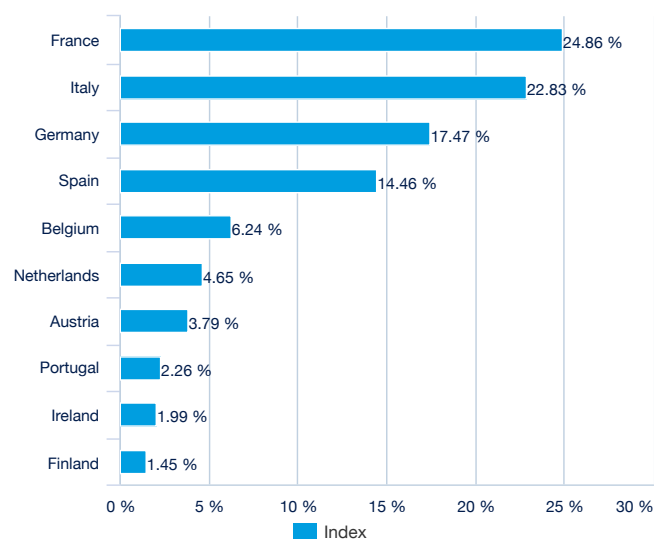
By rating (source : Amundi)



By issuer



By country (source : Amundi)



## BOND

## Principal characteristics

Fund structure	UCITS under Luxembourg law
UCITS compliant	UCITS
Management Company	Amundi Luxembourg SA
Administrator	CACEIS Bank, Luxembourg Branch
Custodian	CACEIS Bank, Luxembourg Branch
Independent auditor	ERNST & YOUNG Luxembourg
Share-class inception date	05/04/2018
Share-class reference currency	EUR
Classification	-
Type of shares	Accumulation
ISIN code	LU1681046261
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charge	0.14% ( realized ) - 04/12/2019
Minimum recommended investment period	5 years
French tax wrapper	-
Fiscal year end	September
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	CB3	CB3 FP	INCB3INAV.PA	CB3.PA	.INCB3
Deutsche Börse	9:00 - 17:30	EUR	CB3G	CB3G GY	INCB3	CB3G.DE	INCB3INAV.PA
Borsa Italiana	9:00 - 17:30	EUR	CB3	CB3 IM	INCB3INAV.MI	CB3.MI	.INCB3
Six Swiss Exchange	9:00 - 17:30	EUR	CB3	CB3 SW	INCB3INAV.S	CB3.S	.INCB3

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