

# Amundi Global Government Bond II UCITS ETF Dist

FACTSHEET

Marketing  
Communication

31/03/2024

BOND

## Key Information (Source: Amundi)

Net Asset Value (NAV) : **7.84 ( USD )**  
NAV and AUM as of : **29/03/2024**  
Assets Under Management (AUM) :  
**94.78 ( million USD )**  
ISIN code : **LU2099288503**  
Replication type : **Physical**  
Benchmark :  
**100% FTSE G7 AND EMU GOVERNMENT BOND  
DEVELOPED MARKETS**  
Last coupon date : **12/12/2023**  
Latest coupons : **0.1300 ( USD )**  
Date of the first NAV : **02/06/2020**  
First NAV : **10.00 ( USD )**

## Objective and Investment Policy

The Lyxor Core Global Government Bond (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the FTSE G7 and EMU Government Bond Index - Developed Markets.

Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmarkindex.

## Risk Indicator (Source : Fund Admin)



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.

« 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 02/06/2020 to 29/03/2024 (Source : Fund Admin)



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

|           | YTD<br>29/12/2023 | 1 month<br>29/02/2024 | 3 months<br>29/12/2023 | 1 year<br>31/03/2023 | 3 years<br>31/03/2021 | 5 years | 10 years |
|-----------|-------------------|-----------------------|------------------------|----------------------|-----------------------|---------|----------|
| Since     |                   |                       |                        |                      |                       | -       | -        |
| Portfolio | -2.63%            | 0.50%                 | -2.63%                 | -1.28%               | -18.03%               | -       | -        |
| Benchmark | -2.61%            | 0.48%                 | -2.61%                 | -1.14%               | -17.84%               | -       | -        |
| Spread    | -0.01%            | 0.02%                 | -0.01%                 | -0.14%               | -0.19%                | -       | -        |

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

|           | 2023   | 2022    | 2021   | 2020 | 2019 |
|-----------|--------|---------|--------|------|------|
| Portfolio | 4.97%  | -18.69% | -6.96% | -    | -    |
| Benchmark | 5.14%  | -18.67% | -6.92% | -    | -    |
| Spread    | -0.17% | -0.03%  | -0.04% | -    | -    |

\* 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   | 7.28%  | 7.63%   | 7.05%               |
| Benchmark volatility   | 7.27%  | 7.64%   | 7.06%               |
| Ex-post Tracking Error | 0.06%  | 0.09%   | 0.09%               |
| Sharpe ratio           | -0.96  | -1.24   | -1.03               |

\* 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

## Description of the Index

The index aims to represent the performance of international investment-grade sovereign bonds issued in local currencies by the sovereign governments of developed market countries. The index composition is part of the World Government Bond Index family (WGBI).

## Portfolio Data (Source: Amundi)

### Information (Source: Amundi)

Asset class : **Bond**  
 Exposure : **International**

Holdings : **1018**

### Portfolio Indicators (Source: Fund Admin)

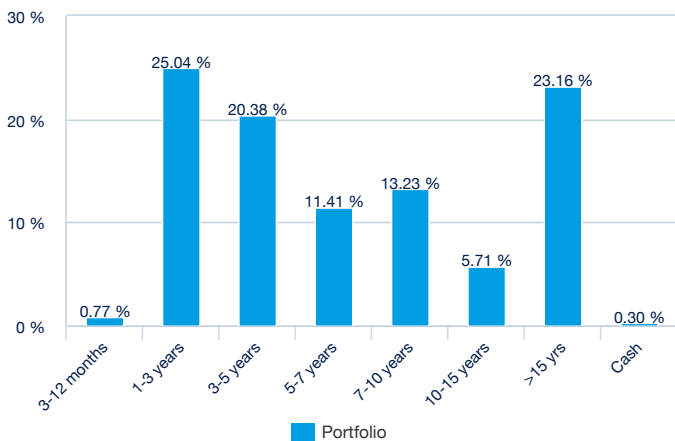
|                                       | Portfolio |
|---------------------------------------|-----------|
| <b>Modified duration <sup>1</sup></b> | 7.36      |
| <b>Median rating <sup>2</sup></b>     | A+        |
| <b>Yield To Maturity</b>              | 3.45%     |

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

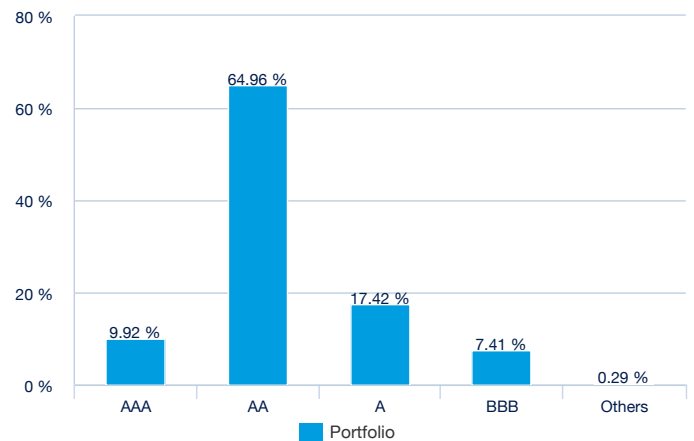
<sup>2</sup> Based on cash bonds and CDS but excludes other types of derivatives

## Portfolio Breakdown (Source: Amundi)

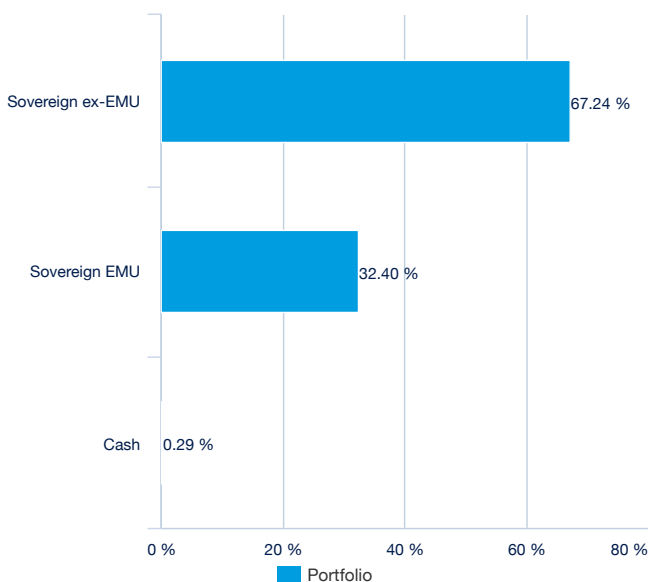
### By maturity (Source: Amundi)



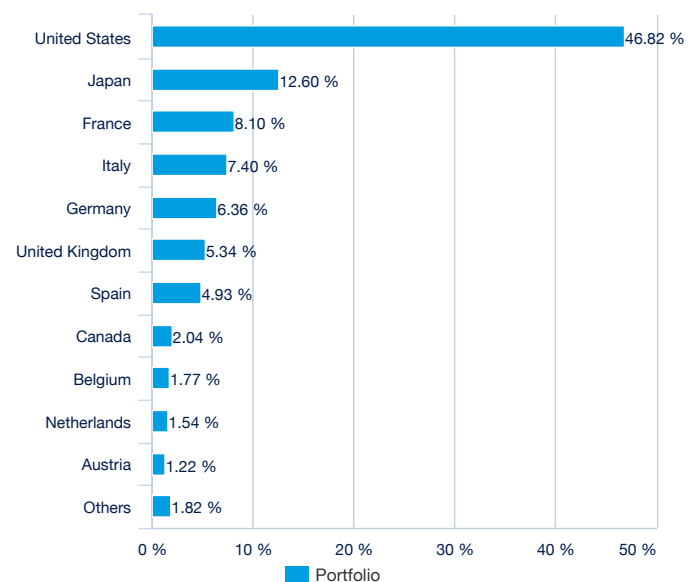
### By rating (source : Amundi)



### By issuer (Source: Amundi)



### By country (source : Amundi)





## Principal characteristics (Source : Amundi)

|                                            |                                   |
|--------------------------------------------|-----------------------------------|
| Fund structure                             | 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                 | 02/06/2020                        |
| Date of the first NAV                      | 02/06/2020                        |
| Share-class reference currency             | USD                               |
| Classification                             | Not applicable                    |
| Type of shares                             | Distribution                      |
| ISIN code                                  | LU2099288503                      |
| Minimum investment to the secondary market | 1 Share(s)                        |
| Frequency of NAV calculation               | Daily                             |
| Ongoing charges                            | 0.09% ( realized ) - 26/09/2022   |
| Minimum recommended investment period      | 3 years                           |
| Fiscal year end                            | September                         |
| Primary Market Maker                       | SOCIETE GENERALE / LANG & SCHWARZ |

## Listing data (source : Amundi)

| Place                 | Hours        | CCY | Mnemo | Bloomberg Ticker | Bloomberg iNAV | Reuters RIC | Reuters iNAV |
|-----------------------|--------------|-----|-------|------------------|----------------|-------------|--------------|
| Six Swiss Exchange    | 9:00 - 17:30 | CHF | GOVD  | GOVD SW          | GOVDCHIV       | GOVD.S      | GOVDCHIV     |
| London Stock Exchange | 9:00 - 17:30 | GBP | GOVD  | GOVD LN          | GOVDIV         | GOVD.L      | GOVDIV       |
| London Stock Exchange | 9:00 - 17:30 | USD | GOVD  | GOUD LN          | GOUDIV         | GOUD.L      | GOUDIV       |

## Contact

## ETF Sales contact

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| Italy                   | +39 02 0065 2965      |
| Switzerland (German)    | +41 44 588 99 36      |
| Switzerland (French)    | +41 22 316 01 51      |
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| UNITED KINGDOM (Insti)  | +44 (0) 800 260 5644  |
| Netherlands             | +31 20 794 04 79      |
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| Spain                   | +34 914 36 72 45      |

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