

# AMUNDI GERMAN BUND DAILY (-1X) INVERSE - UCITS ETF Dist

BOND

FACTSHEET

Marketing  
Communication

31/03/2024

## Key Information (Source: Amundi)

Net Asset Value (NAV) : **61.85 ( EUR )**  
NAV and AUM as of : **28/03/2024**  
Assets Under Management (AUM) :  
**16.67 ( million EUR )**  
ISIN code : **LU2572256829**  
Replication type : **Synthetical**  
Benchmark :  
**100% SOLACTIVE BUND DAILY (-1X) INVERSE**  
Last coupon date : **12/12/2023**  
Latest coupons : **1.1300 ( EUR )**  
Date of the first NAV : **07/10/2010**  
First NAV : **( EUR )**

## Objective and Investment Policy

The objective of this Sub-Fund is to track the performance of Solactive Bund Daily (-1x) Inverse Index, and to minimize the tracking error between the net asset value of the Sub-Fund and the performance of the Index. The Sub-Fund aims to achieve a level of tracking error of the Sub-Fund and its index that will not normally exceed 1%.

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)



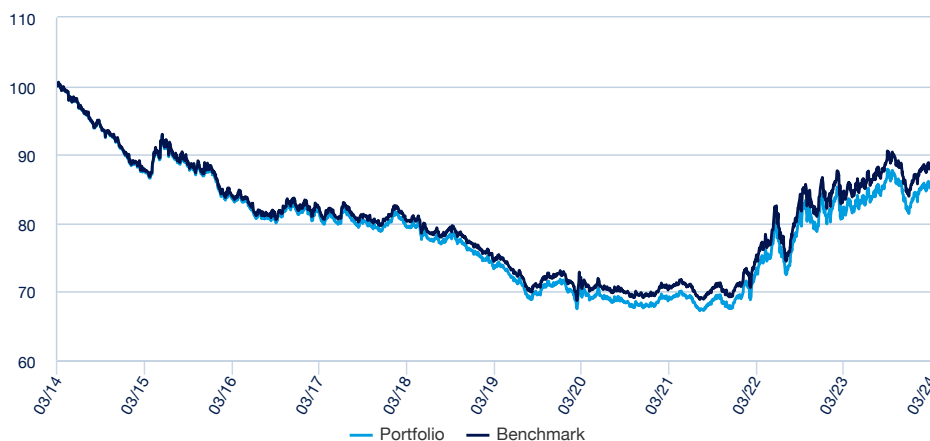
Lower Risk

Higher Risk

The risk indicator assumes you keep the product for 1 day.  
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   | 7.17%  | 8.62%   | 6.17%               |
| Benchmark volatility   | 7.17%  | 8.62%   | 6.17%               |
| Ex-post Tracking Error | 0.01%  | 0.04%   | 0.30%               |
| Sharpe ratio           | 0.01   | 0.70    | -0.44               |

\* 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<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<br>29/03/2019 | Since<br>07/10/2010 |
|-----------|-------------------|-----------------------|------------------------|----------------------|-----------------------|-----------------------|---------------------|
| Portfolio | 3.43%             | -0.56%                | 3.43%                  | 3.78%                | 23.03%                | 15.87%                | -29.04%             |
| Benchmark | 3.52%             | -0.54%                | 3.52%                  | 4.14%                | 24.08%                | 17.84%                | -26.29%             |
| Spread    | -0.08%            | -0.02%                | -0.08%                 | -0.36%               | -1.04%                | -1.98%                | -2.74%              |

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

|           | 2023   | 2022   | 2021   | 2020   | 2019   | 2018   | 2017   | 2016   | 2015   | 2014    |
|-----------|--------|--------|--------|--------|--------|--------|--------|--------|--------|---------|
| Portfolio | -2.40% | 22.50% | 1.21%  | -5.37% | -5.52% | -4.65% | -2.11% | -7.45% | -2.66% | -13.55% |
| Benchmark | -2.12% | 22.82% | 1.53%  | -4.89% | -5.20% | -4.37% | -1.76% | -7.17% | -2.43% | -13.35% |
| Spread    | -0.28% | -0.31% | -0.32% | -0.48% | -0.32% | -0.28% | -0.34% | -0.28% | -0.23% | -0.20%  |

\* 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.

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Index Data (Source : Amundi)

Description of the Index

The Index tracks the performance of a hypothetical fixed-income investment in the underlying bond futures, with the investment rolling from one contract to the next taking a liquidity position and transaction costs into account.

Top 10 benchmark holdings (source : Amundi)

|              | % of assets (Index) |
|--------------|---------------------|
| CASH FICTIVE | 100.88%             |
| FGBLM4       | -100.88%            |
| Total        | 0.00%               |

Information (Source: Amundi)

Asset class : **Bond**  
Exposure : **Germany**  
Benchmark index currency : **EUR**  
Holdings : **3**

Benchmark Indicators (Source: Fund Admin)

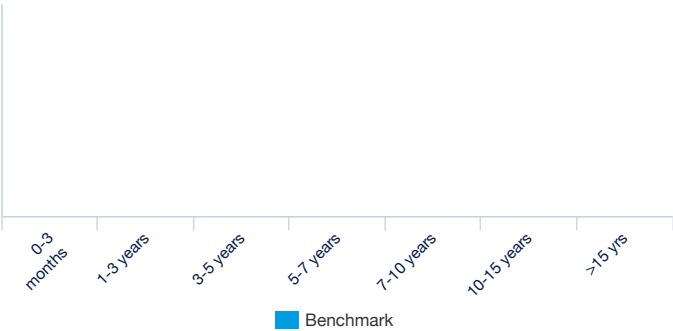
|                                | Benchmark |
|--------------------------------|-----------|
| Modified duration <sup>1</sup> | 0.00      |
| Yield To Maturity              | 0.00%     |
| Median rating <sup>2</sup>     |           |

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

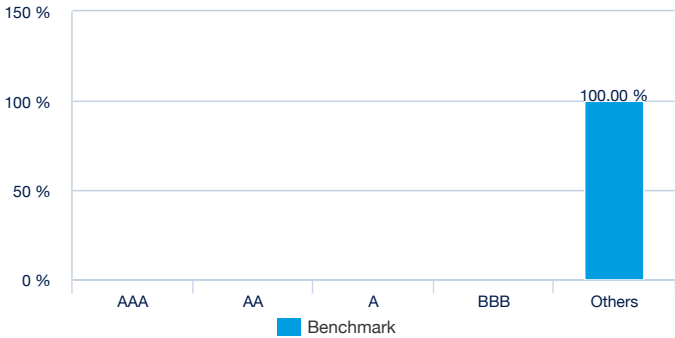
<sup>2</sup> Based on cash bonds and CDS but excludes other types of derivatives

Benchmark Breakdown (Source: Amundi)

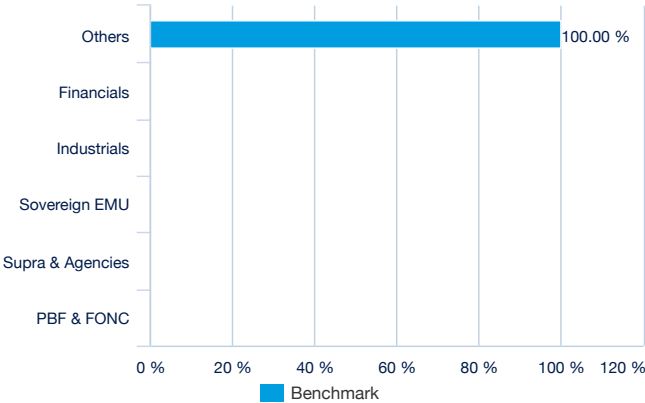
By maturity (Source: Amundi)



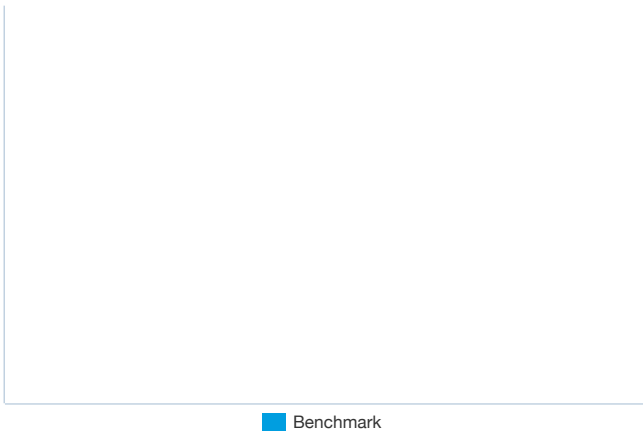
By rating (source : Amundi)



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                 | 03/03/2023                        |
| Date of the first NAV                      | 07/10/2010                        |
| Share-class reference currency             | EUR                               |
| Classification                             | -                                 |
| Type of shares                             | Distribution                      |
| ISIN code                                  | LU2572256829                      |
| Minimum investment to the secondary market | 1 Share(s)                        |
| Frequency of NAV calculation               | Daily                             |
| Ongoing charges                            | 0.20% ( Estimated ) - 06/02/2023  |
| Minimum recommended investment period      | 1 day                             |
| Fiscal year end                            | December                          |
| Primary Market Maker                       | SGCIB                             |

## Listing data (source : Amundi)

| Place               | Hours | CCY | Memo   | Bloomberg Ticker | Bloomberg iNAV | Reuters RIC | Reuters iNAV     |
|---------------------|-------|-----|--------|------------------|----------------|-------------|------------------|
| Borsa Italiana      | -     | EUR | BUND1S | BUND1S IM        | CNAVF562       | BUND1.MI    | AHYJEURINAV=SOLA |
| Nyse Euronext Paris | -     | EUR | BUNS   | BUNS FP          | CNAVF562       | BUNS.PA     | AHYJEURINAV=SOLA |
| Deutsche Börse      | -     | EUR | AHYJ   | AHYJ GY          | CNAVF562       | AHYJ.DE     | AHYJEURINAV=SOLA |

## Contact

## ETF Sales contact

|                         |                       |
|-------------------------|-----------------------|
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| 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      |

## ETF Market Makers contact

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