

Amundi US Treasury Bond Long Dated UCITS ETF Dist

BOND

FACTSHEET

Marketing
Communication

31/01/2024

Key Information (Source: Amundi)

Net Asset Value (NAV) : **107.54 (USD)**
NAV and AUM as of : **31/01/2024**
Assets Under Management (AUM) :
649.46 (million USD)
ISIN code : **LU1407890620**
Replication type : **Physical**
Benchmark :
**100% BLOOMBERG BARCLAYS US LONG
TREASURY TOTAL RETURN INDEX VALUE**
Last coupon date : **12/12/2023**
Latest coupons : **3.0900 (USD)**
Date of the first NAV : **10/11/2010**
First NAV : **100.00 (USD)**

Objective and Investment Policy

The Amundi US Treasury Bond 10+Y UCITS ETF Dist is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays US Long Treasury Total Return Index.

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

Risk & Reward Profile (SRRl) (Source: Fund Admin)



Lower risk, potentially lower rewards

Higher risk, potentially higher rewards

The SRRl 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 SRRl 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 (Source: Fund Admin) - Past performance does not predict future returns

Performances from 31/01/2014 to 31/01/2024 (Source : Fund Admin)



A : Replication change from Synthetic - Unfunded to Physical - Full

B : Benchmark change from Iboxx USD Treasuries 10Y+ Total Return Index to Markit Iboxx USD Treasuries 10+ Mid Price TCA Index

C : Benchmark change from Markit Iboxx USD Treasuries 10+ Mid Price TCA Index to Bloomberg US Long Treasury Index

D : Name change from Lyxor US Treasury 10+Y (DR) UCITS ETF - Dist to Amundi US Treasury Bond 10+Y UCITS ETF Dist

Cumulative returns* (Source: Fund Admin)

Since	YTD 29/12/2023	1 month 29/12/2023	3 months 31/10/2023	1 year 31/01/2023	3 years 29/01/2021	5 years 31/01/2019	10 years 31/01/2014
Portfolio	-2.22%	-2.22%	15.92%	-5.33%	-29.60%	-9.58%	14.03%
Benchmark	-2.20%	-2.20%	15.94%	-5.28%	-29.46%	-9.22%	15.08%
Spread	-0.02%	-0.02%	-0.02%	-0.05%	-0.14%	-0.35%	-1.05%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	3.01%	-29.30%	-4.73%	17.60%	14.02%	-1.64%	8.35%	1.12%	-1.26%	24.77%
Benchmark	3.06%	-29.26%	-4.65%	17.70%	14.14%	-1.56%	8.44%	1.18%	-1.13%	24.97%
Spread	-0.05%	-0.04%	-0.09%	-0.10%	-0.12%	-0.09%	-0.09%	-0.06%	-0.12%	-0.20%

Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	14.71%	14.56%	12.93%
Benchmark volatility	14.73%	14.57%	12.93%
Ex-post Tracking Error	0.05%	0.05%	0.08%
Sharpe ratio	-0.90	-1.00	0.09

* 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

BOND

* 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.

Description of the Index

The index is representative of the performance of US Treasury bonds with maturities of at least 10 years, with a minimum outstanding amount of USD 300m.

Portfolio Data (Source: Amundi)

Information (Source: Amundi)

Asset class : **Bond**
Exposure : **USA**

Holdings : **80**

Portfolio Indicators (Source: Fund Admin)

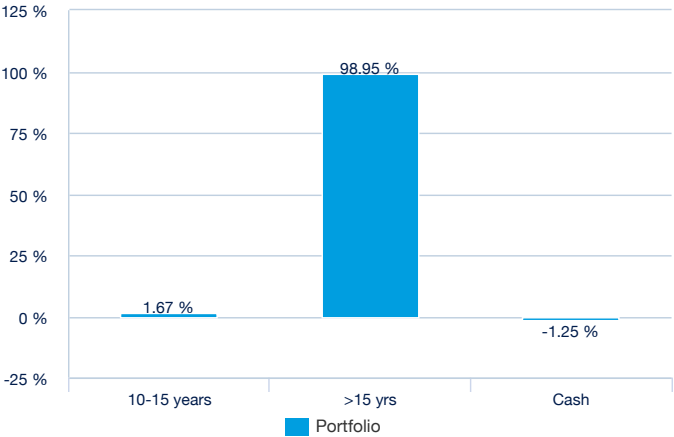
	Portfolio
Modified duration ¹	15.38
Median rating ²	AA+
Yield To Maturity	4.38%

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

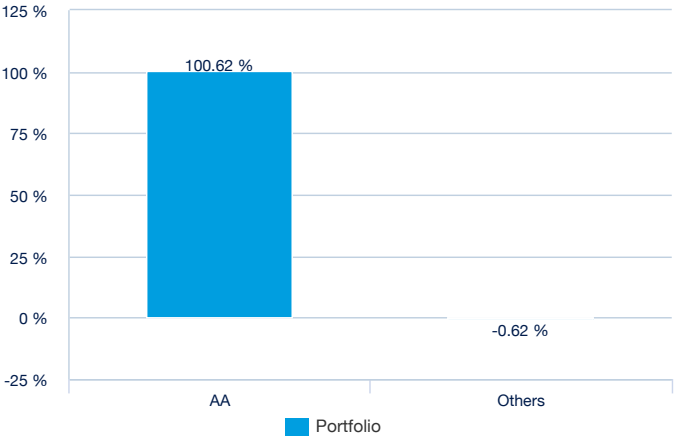
² Based on cash bonds and CDS but excludes other types of derivatives

Portfolio Breakdown (Source: Amundi)

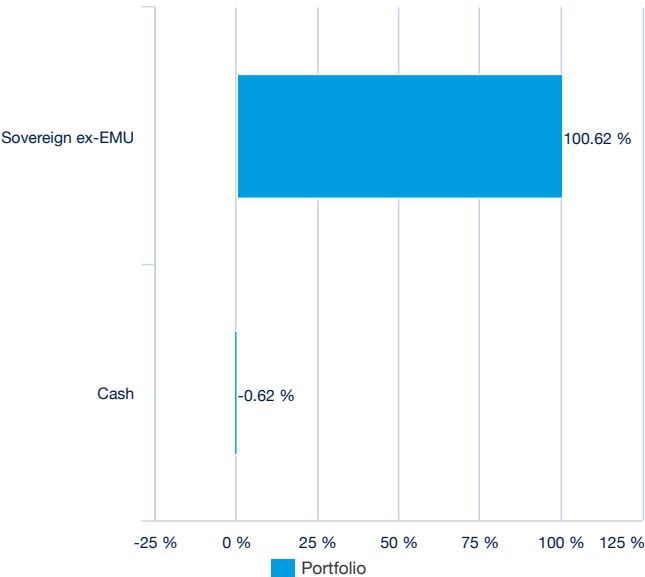
By maturity (Source: Amundi)



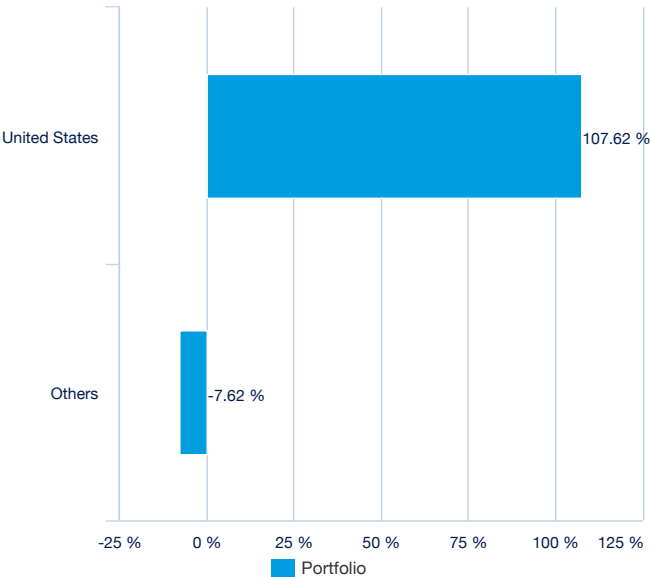
By rating (source : Amundi)



By issuer (Source: Amundi)



By country (source : Amundi)





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	25/10/2018
Date of the first NAV	10/11/2010
Share-class reference currency	USD
Classification	Not applicable
Type of shares	Distribution
ISIN code	LU1407890620
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.07% (realized) - 26/09/2022
Minimum recommended investment period	5 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
Berne Exchange	9:00 - 17:30	USD	US10	LYUS10 BW	LYUS10IV	LYUS10.BN	LYUS10IV
Borsa Italiana	9:00 - 17:30	EUR	US10	US10 IM	US10IV	US10.MI	US10IV
London Stock Exchange	9:00 - 17:30	USD	US10	US10 LN	LYUS10IV	US10.L	LYUS10IV
London Stock Exchange	9:00 - 17:30	GBP	US10	U10G LN	U10GIV	U10G.L	U10GIV
Deutsche Börse	9:00 - 17:30	EUR	US10	DJAD GY	US10IV	DJAD.DE	US10IV
Nyse Euronext Paris	9:00 - 17:30	USD	US10	US10 FP	LYUS10IV	US10.PA	LYUS10IV

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The attention of investors is drawn to the fact that, the prospectus is only available in English.

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