# Amundi US Treasury Bond 1-3Y UCITS ETF Dist

FACTSHEET

Marketing Communication

**31/03/2024**

BOND

## Key Information (Source: Amundi)

Net Asset Value (NAV) : **97.67 ( USD )**
NAV and AUM as of : **29/03/2024**
Assets Under Management (AUM) : **545.65 ( million USD )**
ISIN code : **LU1407887162**
Replication type : **Physical**
Benchmark : **100% BLOOMBERG BARCLAYS US TREASURY 1-3 YEARS**
Last coupon date : **12/12/2023**
Latest coupons : **1.7200 ( USD )**
Date of the first NAV : **10/11/2010**
First NAV : **100.00 ( USD )**

## Objective and Investment Policy

The Amundi US Treasury Bond 1-3Y UCITS ETF Dist is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays U.S. Treasury: 1-3 Year 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 (SRRI) (Source: Fund Admin)

1 **2** 3 4 5 6 7

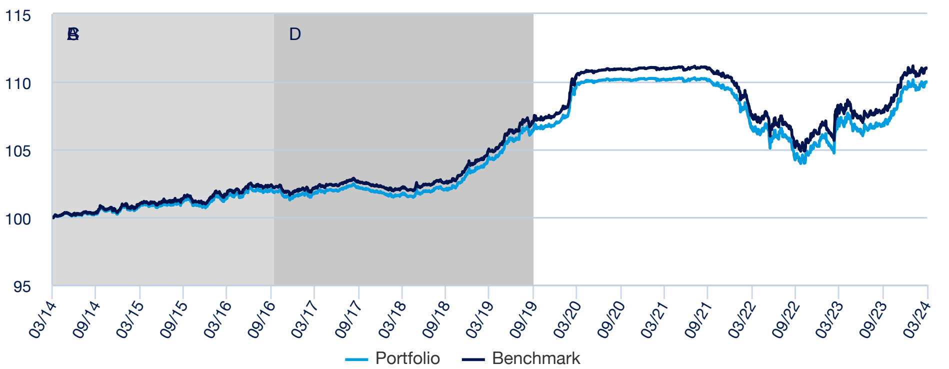
Lower risk, potentially lower rewards
Higher risk, potentially higher rewards

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

### Performances from 31/03/2014 to 29/03/2024 (Source : Fund Admin)




A : Until 10/04/2017, the performance of the Fund indicated corresponds to that of the funds LYXOR UCITS ETF IBOXX $ TREASURIES 1-3Y (DR) (the Absorbed fund). The latter was absorbed by the Fund on 10/04/2017.
B : Until 08/09/2015, The Fund's Benchmark Index was Iboxx USD Treasuries 1-3 Y Total Return Index.
C : Until 13/10/2016, the Funds performances recorded correspond to performances of the LYXOR UCITS ETF IBOXX $ TREASURIES 1-3Y (DR) fund. This fund was absorbed by the Fund on the 13/10/2016
D : Until 30/09/2019, the Fund's Benchmark Index was "Markit iBoxx USD Treasuries 1-3 Mid Price TCA index"

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

| Since | 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 | 10 years<br>31/03/2014 |
|---|---|---|---|---|---|---|---|
| **Portfolio** | 0.29% | 0.35% | 0.29% | 2.90% | -0.15% | 5.38% | 9.97% |
| **Benchmark** | 0.28% | 0.35% | 0.28% | 2.94% | 0.04% | 5.79% | 11.00% |
| **Spread** | 0.02% | 0.00% | 0.02% | -0.05% | -0.19% | -0.41% | -1.02% |

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

| | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 | 2014 |
|---|---|---|---|---|---|---|---|---|---|---|
| **Portfolio** | 4.21% | -3.88% | -0.70% | 3.08% | 3.44% | 1.47% | 0.33% | 0.77% | 0.38% | 0.48% |
| **Benchmark** | 4.29% | -3.82% | -0.60% | 3.16% | 3.54% | 1.57% | 0.42% | 0.85% | 0.54% | 0.63% |
| **Spread** | -0.08% | -0.06% | -0.09% | -0.08% | -0.10% | -0.11% | -0.08% | -0.08% | -0.16% | -0.15% |

** 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** | 1.87% | 1.96% | 1.19% |
| **Benchmark volatility** | 1.87% | 1.96% | 1.19% |
| **Ex-post Tracking Error** | 0.05% | 0.03% | 0.05% |
| **Sharpe ratio** | -1.48 | -1.55 | -0.23 |

* 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 is representative of the performance of US Treasury bonds with maturities of at least 1 year and no more than 3 years, with a minimum outstanding amount of USD 300m.

## Portfolio Data (Source: Amundi)

### Information (Source: Amundi)

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

Holdings : **96**

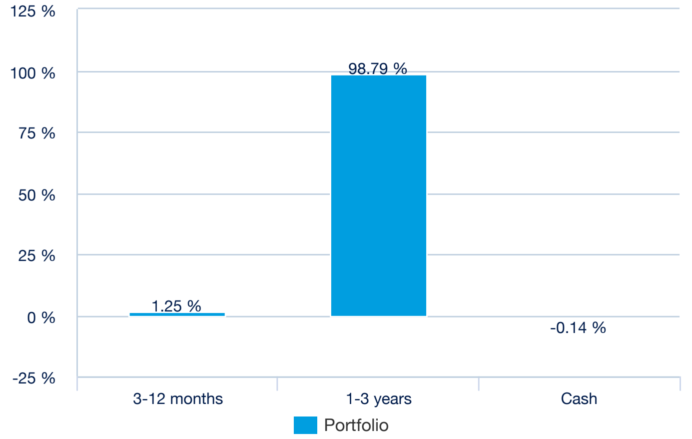
### Portfolio Indicators (Source: Fund Admin)

| | Portfolio |
|---|---|
| **Modified duration** ¹ | 1.81 |
| **Median rating** ² | AA+ |
| **Yield To Maturity** | 4.66% |

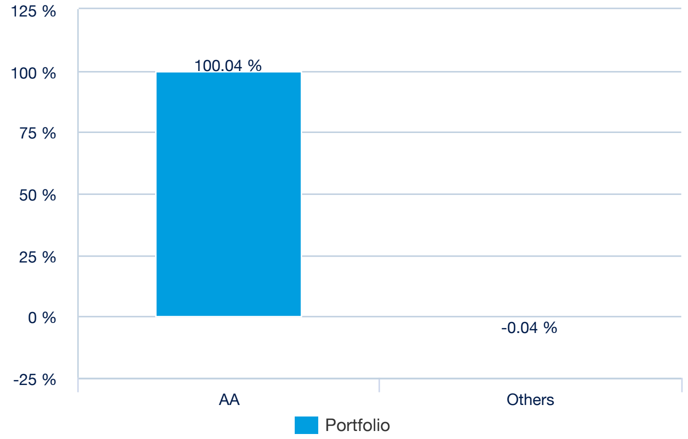
¹ Modified duration (in points) estimates a bond portfolio's percentage price change for 1% change in yield
² Based on cash bonds and CDS but excludes other types of derivatives

## Portfolio Breakdown (Source: Amundi)

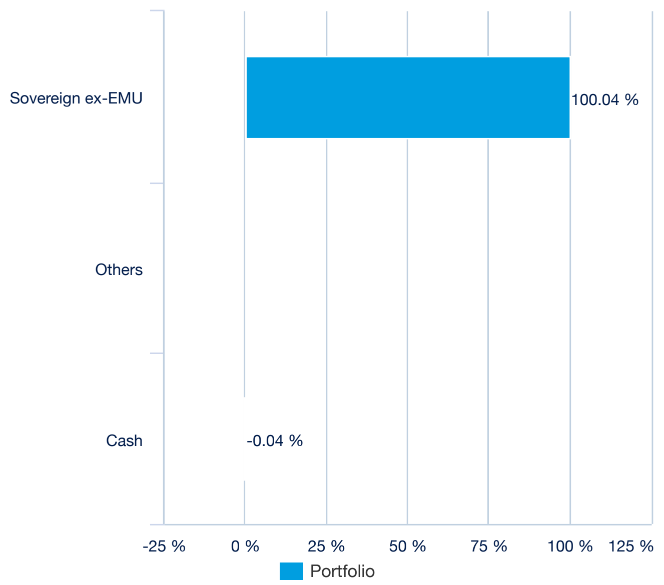
### By maturity (Source: Amundi)



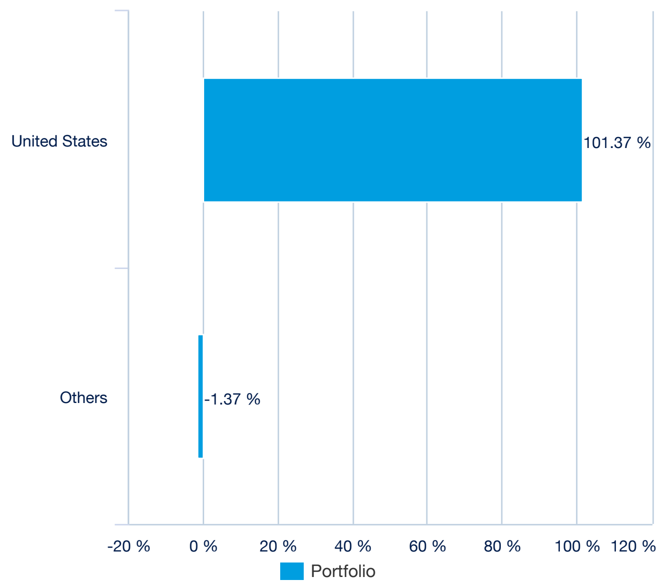

### By rating (source : Amundi)




### 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 | 13/10/2016 |
| Date of the first NAV | 10/11/2010 |
| Share-class reference currency | USD |
| Classification | Not applicable |
| Type of shares | Distribution |
| ISIN code | LU1407887162 |
| 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 | 1 year |
| 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 |
|---|---|---|---|---|---|---|---|
| London Stock Exchange | 9:00 - 17:30 | GBP | US13 | U13G LN | U13GIV | U13G.L | U13GIV |
| London Stock Exchange | 9:00 - 17:30 | USD | US13 | US13 LN | LYUS1IV | US13.L | LYUS1IV |
| Six Swiss Exchange | 9:00 - 17:30 | USD | US13 | LYUS13 SW | LYUS1IV | LYUS13.S | LYUS1IV |
| Borsa Italiana | 9:00 - 17:30 | EUR | US13 | US13 IM | US13IV | US13.MI | US13IV |
| Nyse Euronext Paris | 9:00 - 17:30 | EUR | US13 | US13 FP | US13IV | US13.PA | US13IV |

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