

Amundi US Curve steepening 2-10Y- UCITS ETF Acc

BOND

FACTSHEET

Marketing
Communication

31/03/2024

Key Information (Source: Amundi)

Net Asset Value (NAV) : **92.98 (USD)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) :
1,071.31 (million USD)
ISIN code : **LU2018762653**
Replication type : **Synthetical**
Benchmark :
100% SOLACTIVE USD DAILY (X7) STEEPENER 2-10
Date of the first NAV : **18/07/2019**
First NAV : **100.00 (USD)**

Objective and Investment Policy

The Lyxor US Curve Steepening 2-10 UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the Solactive USD Daily (x7) Steepener 2-10 Index.

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

Index Data (Source : Amundi)

Description of the Index

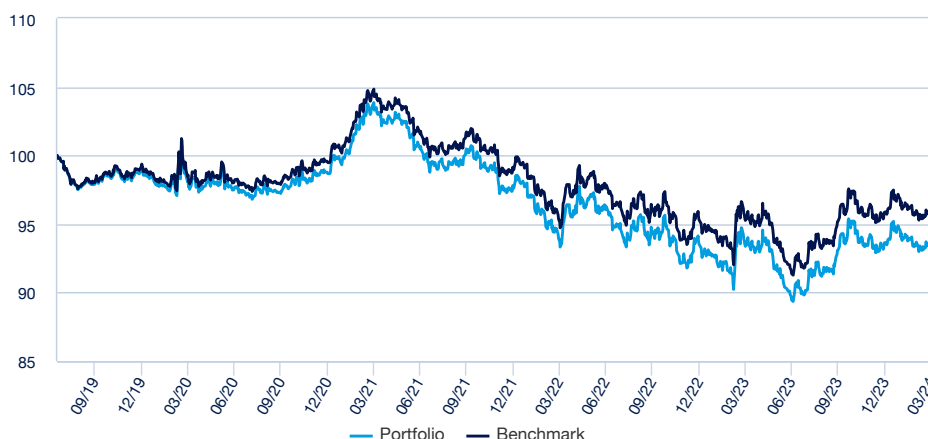
The index tracks the investment performance of a systematic strategy whose returns are directly linked to changes in the US treasury yield curve. The index is constructed such that for a 1bp increase in the steepness of the curve, the index is expected to increase roughly 7bps, though market factors may cause some deviation. The index consists of two underlying components: a long position in the 2Y US Treasury Bond Futures and a short position in the 10Y US Treasury Ultra Bond Futures. Further index details and methodology may be found at www.solactive.com.

Information (Source: Amundi)

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

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

Performances from 18/07/2019 to 28/03/2024 (Source : Fund Admin)



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.

Cumulative returns* (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	10 years
Since	29/12/2023	29/02/2024	29/12/2023	31/03/2023	31/03/2021	-	-
Portfolio	-0.69%	-0.47%	-0.69%	-0.42%	-10.47%	-	-
Benchmark	-0.58%	-0.44%	-0.58%	0.04%	-9.10%	-	-
Spread	-0.11%	-0.03%	-0.11%	-0.46%	-1.36%	-	-

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	0.10%	-4.19%	-1.06%	-0.45%	-
Benchmark	0.57%	-3.69%	-0.52%	0.10%	-
Spread	-0.48%	-0.50%	-0.54%	-0.55%	-

* 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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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	18/07/2019
Date of the first NAV	18/07/2019
Share-class reference currency	USD
Classification	Not applicable
Type of shares	Accumulation
ISIN code	LU2018762653
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.30% (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
Berne Exchange	9:00 - 17:30	CHF	STPU	STPU BW	STPUIV	STPU.BN	STPUIV
Deutsche Börse	9:00 - 17:30	EUR	STPU	UCT2 GY	STPUEUIV	UCT2 DE	STPUEUIV
London Stock Exchange	9:00 - 17:30	USD	STPU	STPU LN	STPUUSIV	STPU.L	STPUUSIV
Borsa Italiana	9:00 - 17:30	EUR	STPU	STPU IM	STPUEUIV	STPU.MI	STPUEUIV
Nyse Euronext Paris	9:00 - 17:30	EUR	STPU	STPU FP	STPUEUIV	STPU.PA	STPUEUIV

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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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