

Amundi US Treasury Bond Long Dated UCITS ETF GBP Hedged Dist

BOND

FACTSHEET

Marketing
Communication

31/03/2024

Key Information (Source: Amundi)

Net Asset Value (NAV) : **9.92 (GBP)**
NAV and AUM as of : **29/03/2024**
Assets Under Management (AUM) :
509.75 (million GBP)
ISIN code : **LU1407891271**
Replication type : **Physical**
Benchmark :
**100% BLOOMBERG US LONG TREASURY
TOTAL RETURN INDEX VALUE GBP HEDGED
INDEX**
Last coupon date : **12/12/2023**
Latest coupons : **0.2800 (GBP)**
Date of the first NAV : **02/11/2022**
First NAV : **10.00 (GBP)**

Objective and Investment Policy

The investment objective of Amundi US Treasury Bond 10+Y UCITS ETF is to reflect the performance of the Bloomberg Barclays US Long Treasury Index (hereinafter the "Benchmark Index") denominated in USD and representative of United States "Treasury bonds" with remaining maturities exceeding 10 years - while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Benchmark Index (the "Tracking Error"). For monthly hedged share classes mentioned in APPENDIX C - SUMMARY OF SHARES AND FEES, the Sub-Fund will also use a monthly currency-hedge strategy, in order to minimize the impact of the evolution of each respective share class currency against currencies of each Index component. The anticipated level of the tracking error under normal market conditions is expected to be up to 0.30%.

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

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



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

The SRRRI 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 SRRRI 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 02/11/2022 to 29/03/2024 (Source : Fund Admin)



Cumulative returns* (Source: Fund Admin)

	YTD 29/12/2023	1 month 29/02/2024	3 months 29/12/2023	1 year 31/03/2023	3 years	5 years	10 years
Since							
Portfolio	-3.37%	1.21%	-3.37%	-7.32%	-	-	-
Benchmark	-3.33%	1.22%	-3.33%	-7.20%	-	-	-
Spread	-0.04%	-0.01%	-0.04%	-0.12%	-	-	-

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	1.29%	-	-	-	-
Benchmark	1.40%	-	-	-	-
Spread	-0.11%	-	-	-	-

* 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	14.65%	-	15.30%
Benchmark volatility	14.68%	-	15.31%
Ex-post Tracking Error	0.08%	-	0.07%
Sharpe ratio	-0.85	-	-0.11

* 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 10 years, with a minimum outstanding amount of USD 300m.

Portfolio Data (Source: Amundi)

Information (Source: Amundi)

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

Holdings : **81**

Portfolio Indicators (Source: Fund Admin)

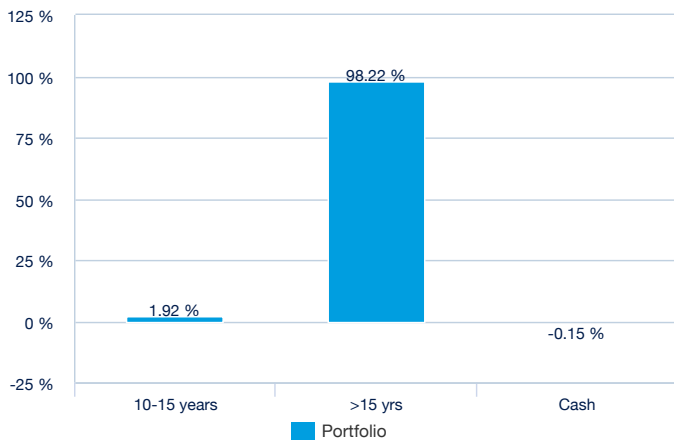
	Portfolio
Modified duration ¹	15.22
Median rating ²	AA+
Yield To Maturity	4.43%

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

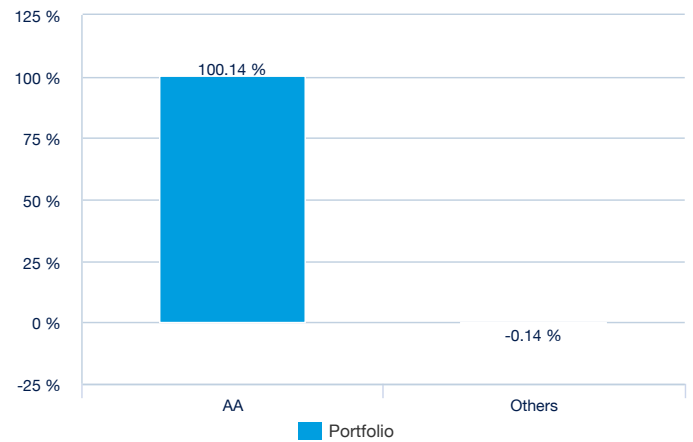
² Based on cash bonds and CDS but excludes other types of derivatives

Portfolio Breakdown (Source: Amundi)

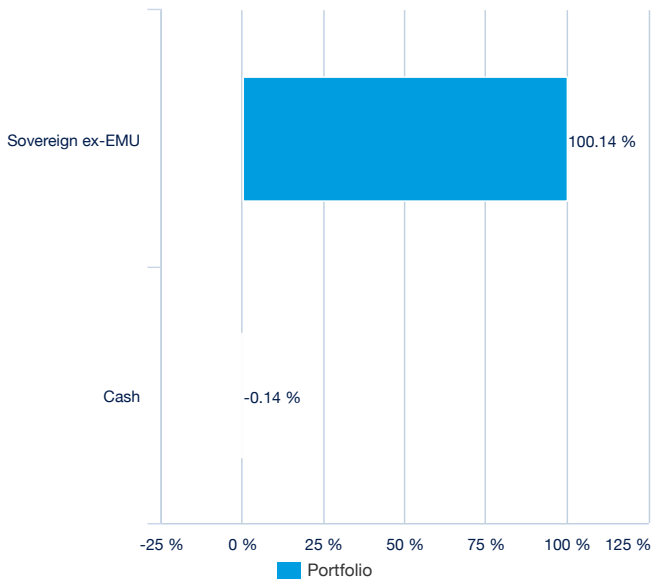
By maturity (Source: Amundi)



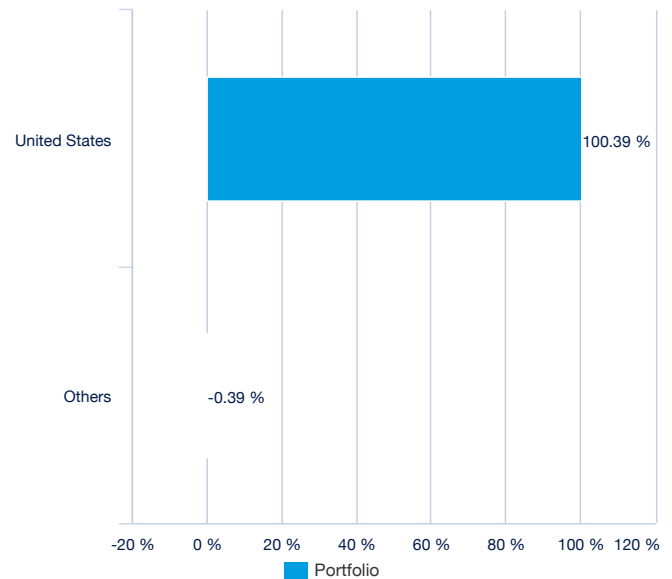
By rating (source : Amundi)



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	02/11/2022
Date of the first NAV	02/11/2022
Share-class reference currency	GBP
Classification	Not applicable
Type of shares	Distribution
ISIN code	LU1407891271
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.05% (Estimated) - 02/11/2022
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
London Stock Exchange	-	GBP	UH10	UH10 LN	-	UH10.L	-

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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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