AMUNDI US TREASURY BOND 0-1Y UCITS ETF EUR Hedged Acc

FACTSHEET

Marketing Communication

31/03/2024

BOND

Key Information (Source: Amundi)

Net Asset Value (NAV) : **20.22 (EUR)**

NAV and AUM as of : **28/03/2024**

Assets Under Management (AUM) : **84.23 (million EUR)**

ISIN code : **LU2182388749**

Replication type : **Physical**

Benchmark : **100% BLOOMBERG US SHORT TREASURY EUR HEDGED INDEX**

Objective and Investment Policy

This ETF seeks to replicate as closely as possible the performance of the Solactive US Treasury 0-1 Year Bond index whether the trend is rising or falling.

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

1 2 3 4 5 6 7

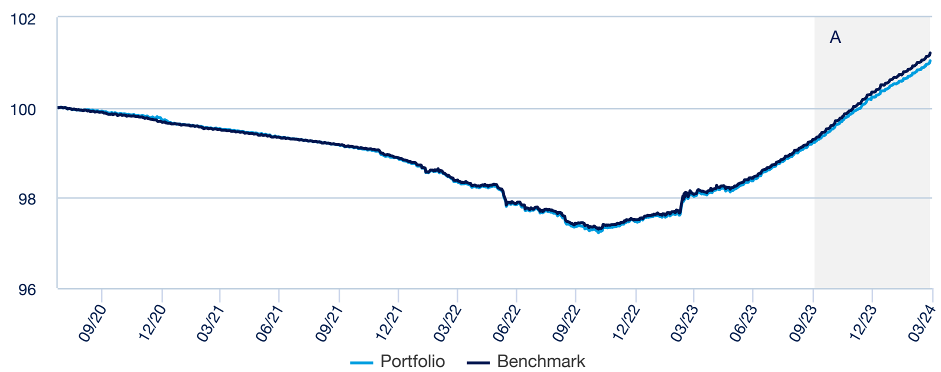
Lower risk, potentially lower rewards

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.

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

Performances from 23/07/2020 to 28/03/2024 (Source : Fund Admin)



A : Since the beginning of this period, the reference indicator of the Sub-Fund is Bloomberg US Short Treasury Index

Cumulative returns* (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	Since
Since	29/12/2023	29/02/2024	29/12/2023	31/03/2023	31/03/2021	-	23/07/2020
Portfolio	0.80%	0.32%	0.80%	3.06%	1.52%	-	1.04%
Benchmark	0.86%	0.33%	0.86%	3.19%	1.71%	-	1.21%
Spread	-0.06%	-0.01%	-0.06%	-0.13%	-0.19%	-	-0.17%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	2.82%	-1.38%	-0.86%	-	-
Benchmark	2.90%	-1.37%	-0.80%	-	-
Spread	-0.08%	-0.01%	-0.06%	-	-

** 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	0.23%	0.42%	0.39%
Benchmark volatility	0.22%	0.42%	0.39%
Ex-post Tracking Error	0.06%	0.05%	0.07%
Sharpe ratio	-2.91	-1.84	-1.73

* 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

Meet the Team

Stéphanie Pless

Head of Fixed Income Index Management

Fabrice Degni Yace

Lead Portfolio Manager

Olivier Chatelot

Co-Portfolio Manager

Portfolio Data (Source: Amundi)

Information (Source: Amundi)

Asset class : **Bond**
Exposure : **North America**
Benchmark index currency : **USD**

Holdings : **91**

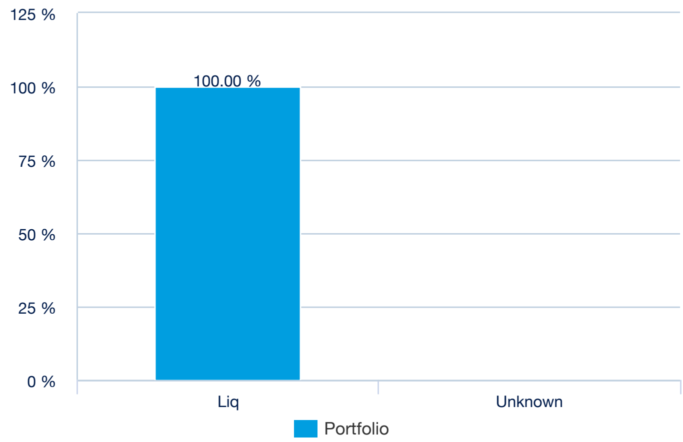
Portfolio Indicators (Source: Fund Admin)

	Portfolio
Modified duration ¹	0.35
Median rating ²	AA+
Yield To Maturity	5.32%

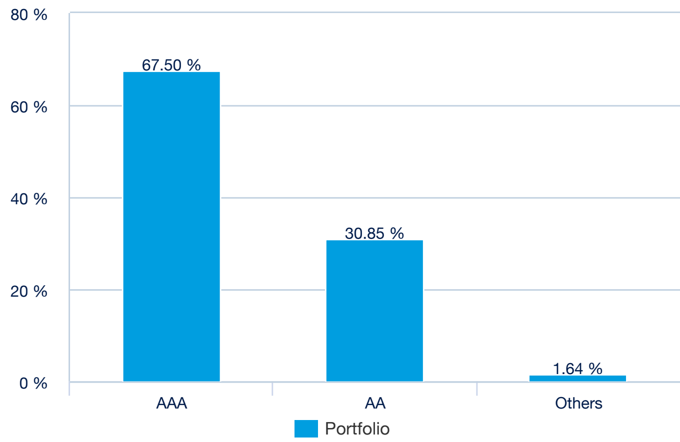
¹ Modified duration (in points) estimates a bond portfolio's percentage price change for 1% change in yield
² Based on cash bonds and CDS but excludes other types of derivatives

Portfolio Breakdown (Source: Amundi)

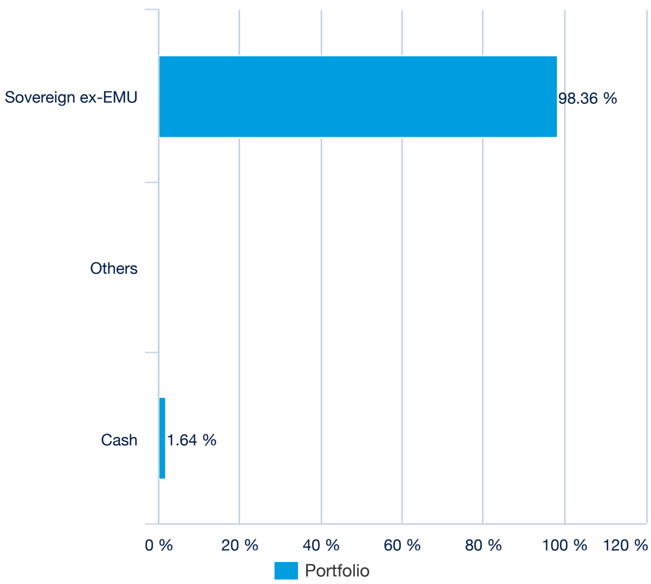
By maturity (Source: Amundi)



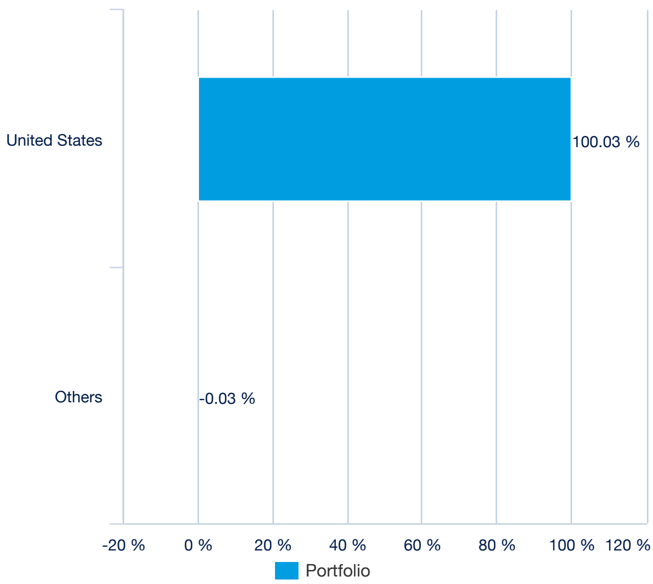
By rating (source : Amundi)



By issuer (Source: Amundi)



By country (source : Amundi)



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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	09/07/2020
Date of the first NAV	23/07/2020
Share-class reference currency	EUR
Classification	-
Type of shares	Accumulation
ISIN code	LU2182388749
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.07% (realized) - 08/02/2023
Minimum recommended investment period	1 year
Fiscal year end	December
ISA and SIPP Eligible	-
Primary Market Maker	BNP Paribas

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Deutsche Börse	9:00 - 17:30	EUR	PR1H	PR1H GY	IPR1H	PR1H.DE	IPR1HINAV.PA

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