

Amundi US Treasury Bond Long Dated UCITS ETF Acc

BOND

FACTSHEET

Marketing
Communication

31/03/2024

Key Information (Source: Amundi)

Net Asset Value (NAV) : **7.10 (USD)**
NAV and AUM as of : **29/03/2024**
Assets Under Management (AUM) :
643.94 (million USD)
ISIN code : **LU1407890547**
Replication type : **Physical**
Benchmark :
**100% BLOOMBERG BARCLAYS US LONG
TREASURY TOTAL RETURN INDEX VALUE**
Date of the first NAV : **26/07/2021**
First NAV : **10.00 (USD)**

Objective and Investment Policy

The Amundi US Treasury Bond 10+Y UCITS ETF Acc 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 (SRI) (Source: Fund Admin)



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

The SRI 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 SRI 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 26/07/2021 to 29/03/2024 (Source : Fund Admin)



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	-	-	-
Portfolio	-3.27%	1.24%	-3.27%	-6.13%	-	-	-
Benchmark	-3.26%	1.23%	-3.26%	-6.08%	-	-	-
Spread	-0.01%	0.01%	-0.01%	-0.05%	-	-	-

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	3.02%	-29.29%	-	-	-
Benchmark	3.06%	-29.26%	-	-	-
Spread	-0.05%	-0.04%	-	-	-

* 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	14.69%	-	15.09%
Benchmark volatility	14.70%	-	15.10%
Ex-post Tracking Error	0.05%	-	0.05%
Sharpe ratio	-0.80	-	-1.04

* 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)

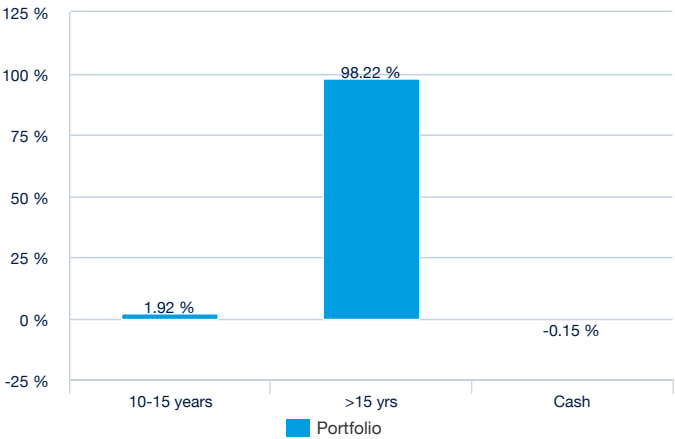
	Portfolio
Modified duration ¹	15.22
Median rating ²	AA+
Yield To Maturity	4.43%

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

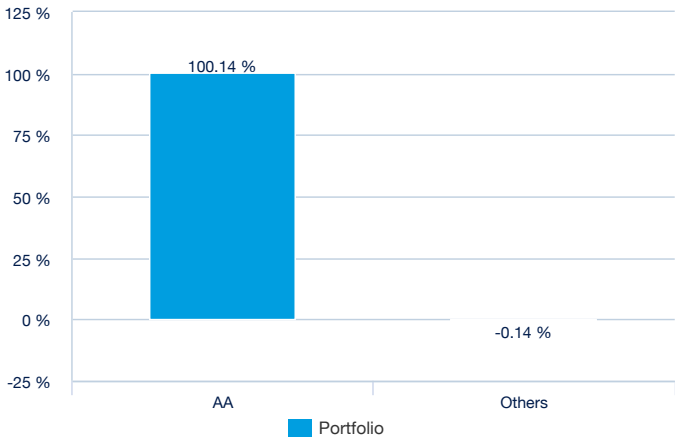
² Based on cash bonds and CDS but excludes other types of derivatives

Portfolio Breakdown (Source: Amundi)

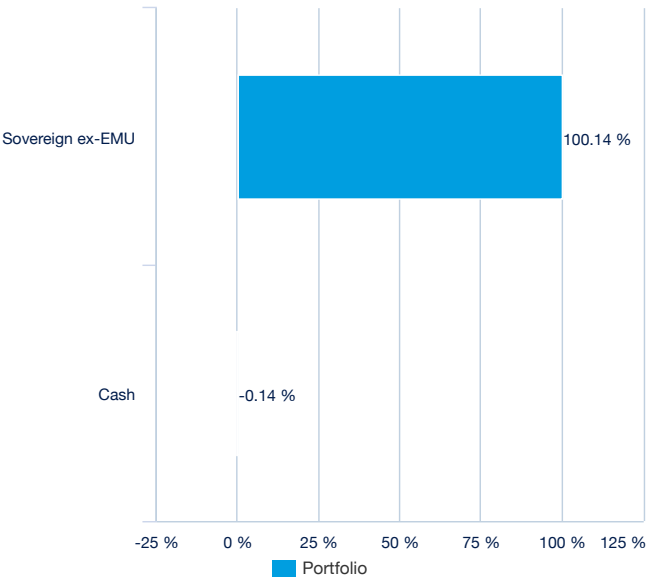
By maturity (Source: Amundi)



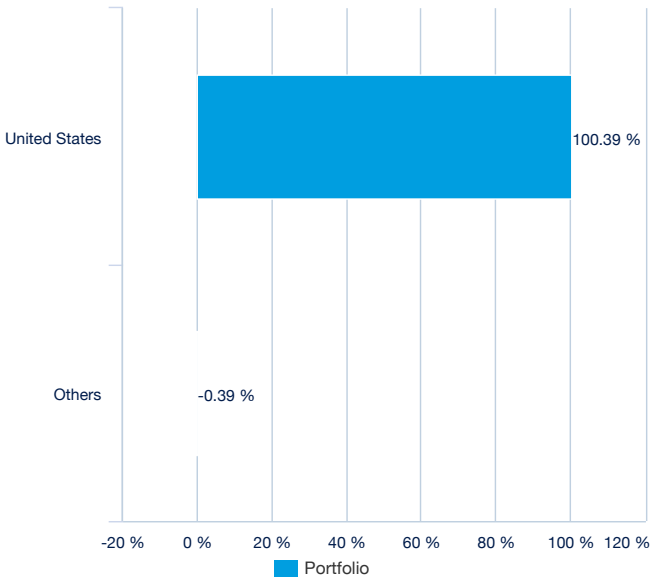
By rating (source : Amundi)



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	26/07/2021
Date of the first NAV	26/07/2021
Share-class reference currency	USD
Classification	Not applicable
Type of shares	Accumulation
ISIN code	LU1407890547
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.07% (realized) - 14/07/2023
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
Borsa Italiana	9:00 - 17:30	EUR	US10C	US10C IM	US10CEIV	US10C.MI	US10CEIV
London Stock Exchange	9:00 - 17:30	USD	US10C	U10C LN	U10CUSIV	U10C.L	U10CUSIV

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