

Amundi US Treasury Bond 3-7Y UCITS ETF Dist

BOND

FACTSHEET

Marketing
Communication

31/03/2024

Key Information (Source: Amundi)

Net Asset Value (NAV) : **105.65 (USD)**
NAV and AUM as of : **29/03/2024**
Assets Under Management (AUM) :
195.76 (million USD)
ISIN code : **LU1407888996**
Replication type : **Physical**
Benchmark :
100% BLOOMBERG BARCLAYS US TREASURY 3-7 Y
Last coupon date : **12/12/2023**
Latest coupons : **1.9600 (USD)**
Date of the first NAV : **10/11/2010**
First NAV : **100.00 (USD)**

Objective and Investment Policy

The Amundi US Treasury Bond 3-7Y UCITS ETF Dist is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays US Treasury 3-7 yr Total Return Index Value Unhedged USD.

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)



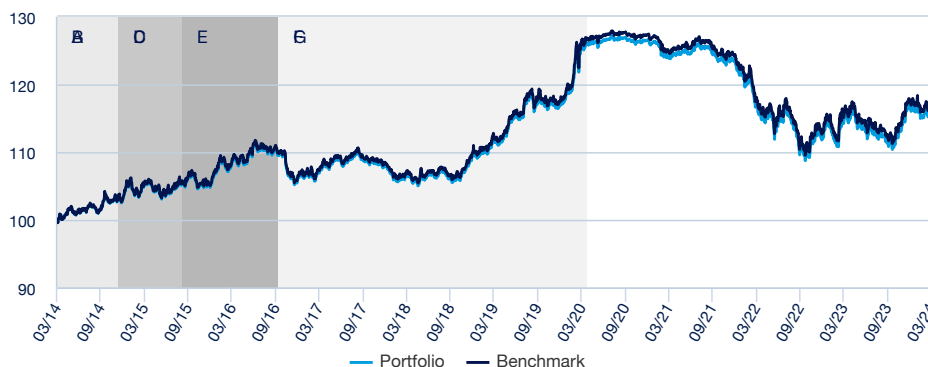
Lower risk, potentially lower rewards
Higher risk, potentially higher rewards

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 07/09/2015, the Fund's Benchmark Index was Iboxx USD Treasuries 5-7 Y Total Return Index.
B : Until 15/12/2014, performances of the Fund disclosed herein correspond to an indirect replication of the Benchmark Index. From 16/12/2014, performances of the Fund disclosed herein correspond to a direct replication of the Benchmark Index.
C : Until 07/09/2015, the Fund's Benchmark Index was Iboxx USD Treasuries 5-7 Y Total Return Index.
D : Until 15/12/2014, performances of the Fund disclosed herein correspond to an indirect replication of the Benchmark Index. From 16/12/2014, performances of the Fund disclosed herein correspond to a direct replication of the Benchmark Index.
E : Until 13/10/2016, the Funds performances recorded correspond to performances of the LYXOR UCITS ETF IBOXX \$ TREASURIES 5-7Y (DR) fund. This fund was absorbed by the Fund on the 13/10/2016.
F : Until 20/04/2020, the Fund's Benchmark Markit iBoxx USD Treasuries 5-7 Mid Price TCA TRI Index.
G : Until 17/04/2020, the Fund's Benchmark Markit iBoxx USD Treasuries 5-7 Mid Price TCA TRI Index.

Cumulative returns* (Source: Fund Admin)

Since	YTD 29/12/2023	1 month 29/02/2024	3 months 29/12/2023	1 year 31/03/2023	3 years 31/03/2021	5 years 29/03/2019	10 years 31/03/2014
Portfolio	-0.65%	0.54%	-0.65%	1.17%	-6.23%	3.71%	16.09%
Benchmark	-0.64%	0.54%	-0.64%	1.21%	-6.08%	4.09%	17.03%
Spread	-0.01%	0.00%	-0.01%	-0.04%	-0.15%	-0.38%	-0.94%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	4.43%	-9.43%	-2.42%	8.38%	6.60%	1.36%	1.75%	1.19%	1.77%	4.46%
Benchmark	4.48%	-9.39%	-2.34%	8.50%	6.67%	1.44%	1.83%	1.24%	1.90%	4.61%
Spread	-0.05%	-0.05%	-0.08%	-0.13%	-0.07%	-0.07%	-0.07%	-0.05%	-0.13%	-0.15%

Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	4.80%	4.82%	4.21%
Benchmark volatility	4.80%	4.82%	4.21%
Ex-post Tracking Error	0.05%	0.04%	0.10%
Sharpe ratio	-0.94	-1.07	0.12

* 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

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* 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.

Description of the Index

The index is representative of the performance of US Treasury bonds with maturities of at least 3 years and no more than 7 years, with a minimum outstanding amount of USD 300m.

Portfolio Data (Source: Amundi)

Information (Source: Amundi)

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

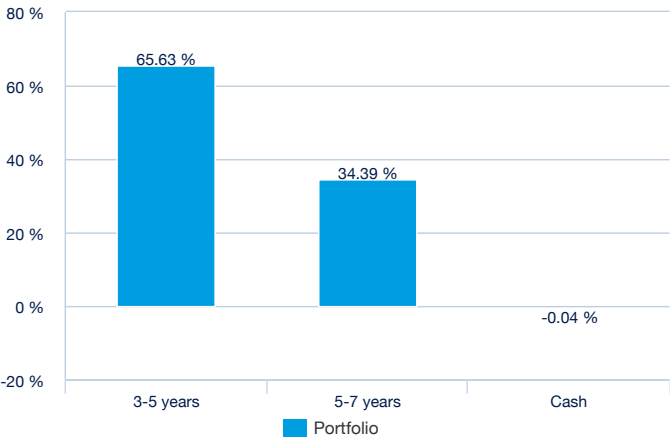
Holdings : **96**

Portfolio Indicators (Source: Fund Admin)

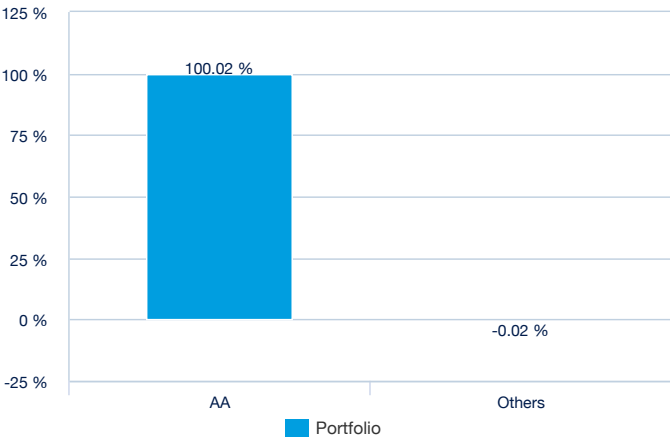
	Portfolio
Modified duration ¹	4.33
Median rating ²	AA+
Yield To Maturity	4.25%
¹ Modified duration (in points) estimates a bond portfolio's percentage price change for 1% change in yield	
² Based on cash bonds and CDS but excludes other types of derivatives	

Portfolio Breakdown (Source: Amundi)

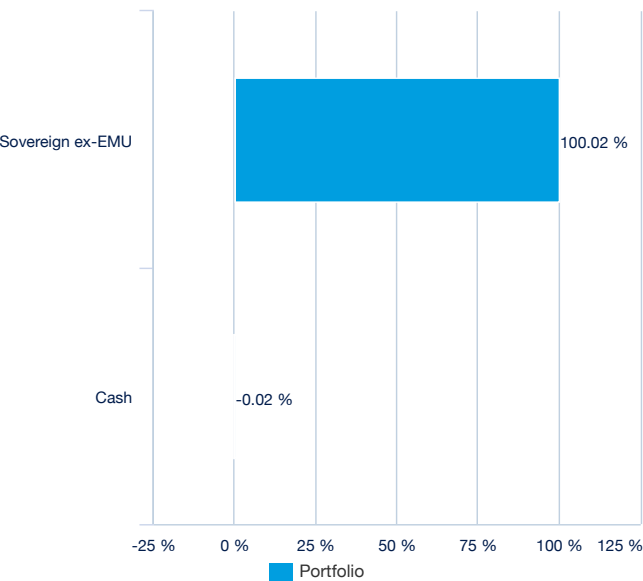
By maturity (Source: Amundi)



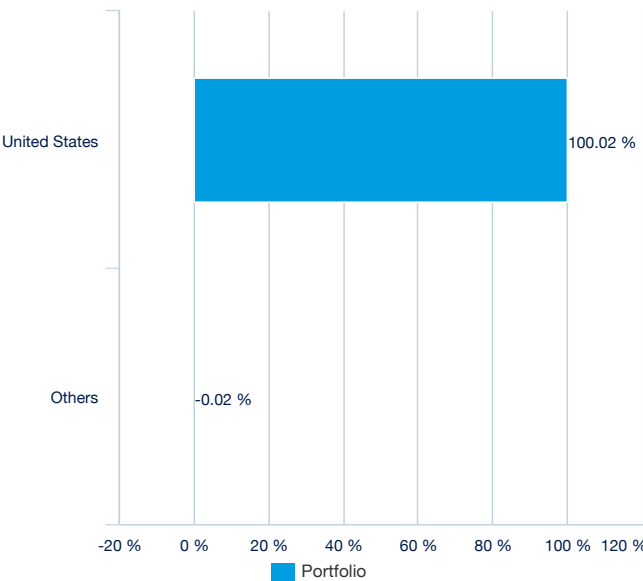
By rating (source : Amundi)



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	LU1407888996
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	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
London Stock Exchange	9:00 - 17:30	GBP	US37	U37G LN	U57GIV	U37G.L	U57GIV
London Stock Exchange	9:00 - 17:30	USD	US37	US37 LN	LYUS57IV	US37.L	LYUS57IV
Six Swiss Exchange	9:00 - 17:30	USD	US37	LYUS37 SW	LYUS57IV	LYUS37.S	LYUS57IV
Nyse Euronext Paris	9:00 - 17:30	EUR	US37	US37 FP	US57IV	US37.PA	US57IV
Borsa Italiana	9:00 - 17:30	EUR	US37	US37 IM	US57IV	US37.MI	US57IV

Contact

ETF Sales contact

France & Luxembourg	+33 (0)1 76 32 65 76
Germany & Austria	+49 (0) 800 111 1928
Italy	+39 02 0065 2965
Switzerland (German)	+41 44 588 99 36
Switzerland (French)	+41 22 316 01 51
UNITED KINGDOM (Retail)	+44 (0) 20 7 074 9598
UNITED KINGDOM (Insti)	+44 (0) 800 260 5644
Netherlands	+31 20 794 04 79
Nordic countries	+46 8 5348 2271
Hong Kong	+65 64 39 93 50
Spain	+34 914 36 72 45

ETF Market Makers contact

SG CIB	+33 (0)1 42 13 38 63
BNP Paribas	+44 (0) 207 595 1844

Amundi contact

Amundi ETF
90 bd Pasteur
CS 21564
75 730 Paris Cedex 15 - France
Hotline : +33 (0)1 76 32 47 74
info@amundietf.com

ETF Capital Markets contact

Téléphone	+33 (0)1 76 32 19 93
Bloomberg IB Chat	Capital Markets Amundi ETF Capital Markets Amundi HK ETF

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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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