Amundi US Treasury Bond Long Dated UCITS ETF Dist

FACTSHEET

Marketing Communication

30/09/2024

BOND

Key Information (Source: Amundi)

Net Asset Value (NAV) : **112.56 (USD)**
NAV and AUM as of : **30/09/2024**
Assets Under Management (AUM) : **1,018.26 (million USD)**
ISIN code : **LU1407890620**
Replication type : **Physical**
Benchmark : **100% BLOOMBERG BARCLAYS US LONG TREASURY TOTAL RETURN INDEX VALUE**
Last coupon date : **12/12/2023**
Latest coupons per share : **3.0900 (USD)**
Date of the first NAV : **10/11/2010**
First NAV : **100.00 (USD)**

« 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."

Objective and Investment Policy

The Amundi US Treasury Bond 10+Y UCITS ETF Dist is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays US Long Treasury Total Return Index.

Risk Indicator *(Source : Fund Admin)*

1 2 3 **4** 5 6 7

Lower Risk — Higher Risk

The risk indicator assumes you keep the product for 5 years.
The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movement in the markets or because we are not able to pay you.

It is important for potential investors to evaluate the risks described below and in the fund prospectus which can be found on www.amundietf.com

CAPITAL AT RISK : ETFs are tracking instruments: Their risk profile is similar to a direct investment in the Underlying Index. Investors' capital is fully at risk and investors may not get back the amount originally invested.
REPLICATION RISK : The fund objectives might not be reached due to unexpected events on the underlying markets which will impact the index calculation and the efficient fund replication.
COUNTERPARTY RISK : Investors are exposed to risks resulting from the use of an OTC Swap with MORGAN STANLEY BANK AG , SOCIETE GENERALE. In-line with UCITS guidelines, the exposure to the counterparty cannot exceed 10% of the total fund assets. Physically replicated ETFs may have counterparty risk resulting from the use of a Securities Lending Programme.
UNDERLYING RISK : The Underlying Index of a Amundi ETF may be complex and volatile. When investing in commodities, the Underlying Index is calculated with reference to commodity futures contracts exposing the investor to a liquidity risk linked to costs such as cost of carry and transportation. ETFs exposed to Emerging Markets carry a greater risk of potential loss than investment in Developed Markets as they are exposed to a wide range of unpredictable Emerging Market risks.
CURRENCY RISK : ETFs may be exposed to currency risk if the ETF is denominated in a currency different to that of the Underlying Index they are tracking. This means that exchange rate fluctuations could have a negative or positive effect on returns.
LIQUIDITY RISK : Liquidity is provided by registered market-makers on the respective stock exchange where the ETF is listed. On-exchange liquidity may be limited as a result of a suspension in the underlying market represented by the Underlying Index tracked by the ETF; a failure in the systems of one of the relevant stock exchanges, The market-maker systems; or an abnormal trading situation or event.

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

Performances from 30/09/2014 to 30/09/2024 (Source : Fund Admin)

A : Replication change from Synthetic - Unfunded to Physical - Full
B : Benchmark change from Iboxx USD Treasuries 10Y+ Total Return Index to Markit Iboxx USD Treasuries 10+ Mid Price TCA Index
C : Benchmark change from Markit Iboxx USD Treasuries 10+ Mid Price TCA Index to Bloomberg US Long Treasury Index
D : Name change from Lyxor US Treasury 10+Y (DR) UCITS ETF - Dist to Amundi US Treasury Bond 10+Y UCITS ETF Dist

Cumulative returns* (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	10 years
Since	29/12/2023	30/08/2024	28/06/2024	29/09/2023	30/09/2021	30/09/2019	30/09/2014
Portfolio	2.35%	2.00%	7.78%	15.33%	-23.17%	-19.87%	9.75%
Benchmark	2.42%	2.02%	7.82%	15.43%	-23.03%	-19.56%	10.69%
Spread	-0.07%	-0.02%	-0.04%	-0.09%	-0.14%	-0.31%	-0.94%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	3.01%	-29.30%	-4.73%	17.60%	14.02%	-1.64%	8.35%	1.12%	-1.26%	24.77%
Benchmark	3.06%	-29.26%	-4.65%	17.70%	14.14%	-1.56%	8.44%	1.18%	-1.13%	24.97%
Spread	-0.05%	-0.04%	-0.09%	-0.10%	-0.12%	-0.09%	-0.09%	-0.06%	-0.12%	-0.20%

Risk indicators (Source: Fund Admin) *

	1 year	3 years
Portfolio volatility	15.37%	15.24%
Benchmark volatility	15.38%	15.25%
Ex-post Tracking Error	0.06%	0.05%
Sharpe ratio	0.66	-0.82

* 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 represents the annualised volatility of the performance differences between the ETF 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 10 years, with a minimum outstanding amount of USD 300m.

Portfolio Data (Source: Amundi)

Information (Source: Amundi)

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

Holdings : **86**

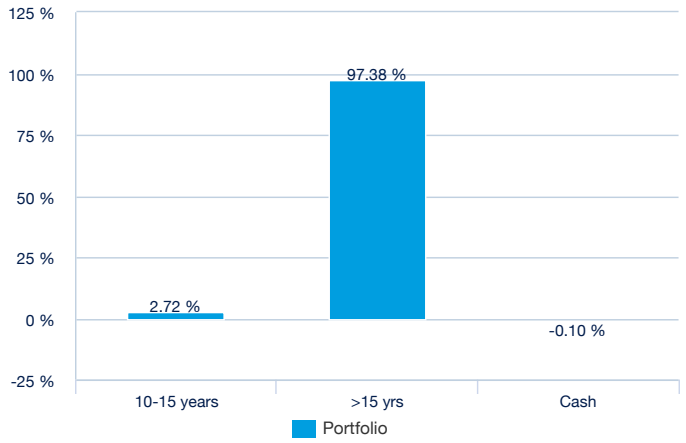
Portfolio Indicators (Source: Fund Admin)

	Portfolio
Modified duration [1]	15.17
Average rating [2]	AA+
Yield To Maturity	4.11%

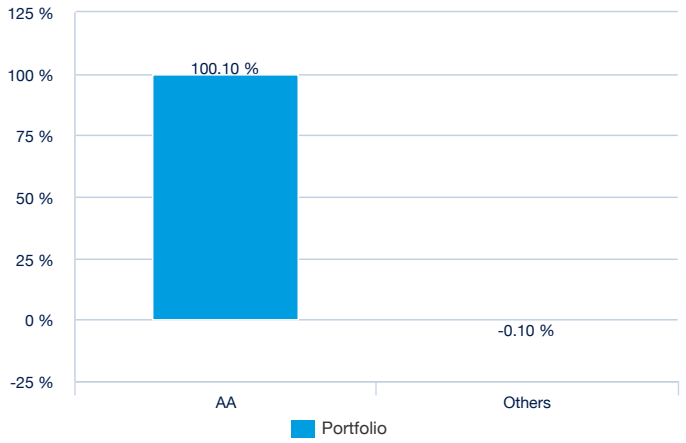
[1] Modified duration (in points) estimates a bond portfolio's percentage price change for 1% change in yield
[2] Based on cash bonds and CDS but excludes other types of derivatives

Portfolio Breakdown (Source: Amundi)

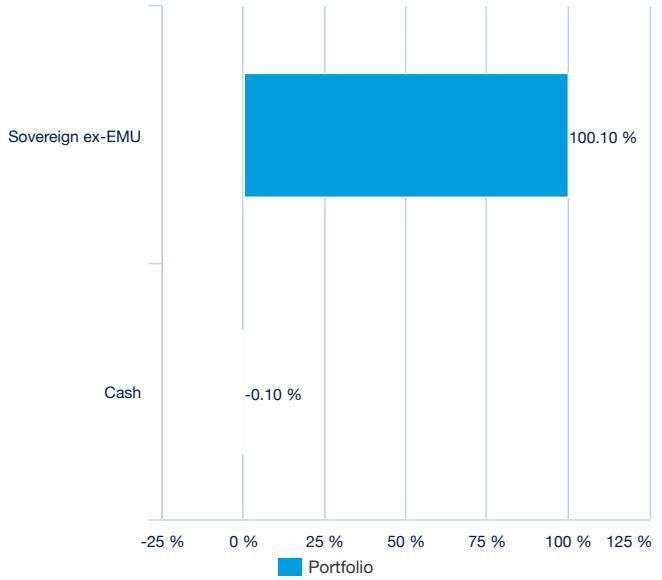
By maturity (Source: Amundi)



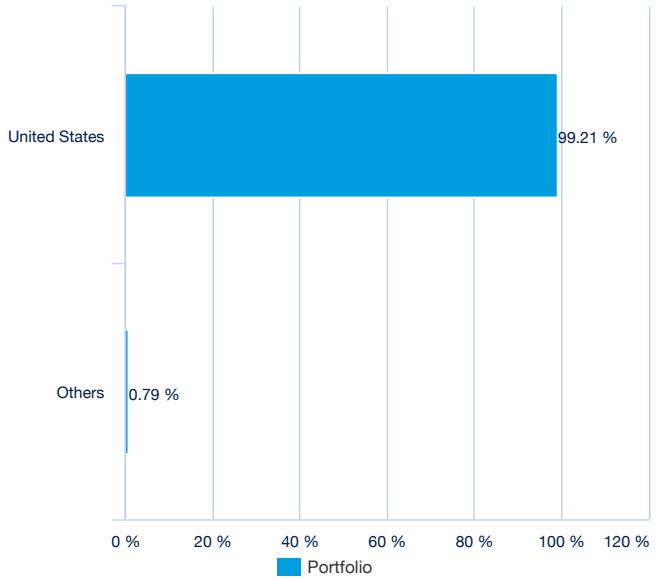
By rating (source : Amundi)



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	25/10/2018
Share-class reference currency	USD
Classification	Not applicable
Type of shares	Distribution
ISIN code	LU1407890620
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Management fees and other administrative or operating costs	0.06%
Entry charge (maximum)	0.10%
Exit charge (maximum)	0.10%
Fiscal year end	September

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Nyse Euronext Paris	9:00 - 17:30	USD	US10	US10 FP	LYUS10IV	US10.PA	LYUS10IV
London Stock Exchange	9:00 - 17:30	GBP	US10	U10G LN	U10GIV	U10G.L	U10GIV
London Stock Exchange	9:00 - 17:30	USD	US10	US10 LN	LYUS10IV	US10.L	LYUS10IV
Deutsche Börse	9:00 - 17:30	EUR	US10	DJAD GY	US10IV	DJAD.DE	US10IV
Borsa Italiana	9:00 - 17:30	EUR	US10	US10 IM	US10IV	US10.MI	US10IV
Berne Exchange	9:00 - 17:30	USD	US10	LYUS10 BW	LYUS10IV	LYUS10.BN	LYUS10IV

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	+44 (0) 20 7 074 9598
UNITED KINGDOM (Instit)	+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

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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