# Amundi US Treasury Bond 1-3Y UCITS ETF Dist

FACTSHEET

Marketing Communication

**31/03/2024**

BOND

## Key Information (Source: Amundi)

Net Asset Value (NAV) : **97.67 ( USD )**
NAV and AUM as of : **29/03/2024**
Assets Under Management (AUM) : **545.65 ( million USD )**
ISIN code : **LU1407887162**
Replication type : **Physical**
Benchmark : **100% BLOOMBERG BARCLAYS US TREASURY 1-3 YEARS**
Last coupon date : **12/12/2023**
Latest coupons : **1.7200 ( 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 1-3Y UCITS ETF Dist is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays U.S. Treasury: 1-3 Year Total Return Index.

## Risk Indicator *(Source : Fund Admin)*

1 **2** 3 4 5 6 7

Lower Risk — Higher Risk

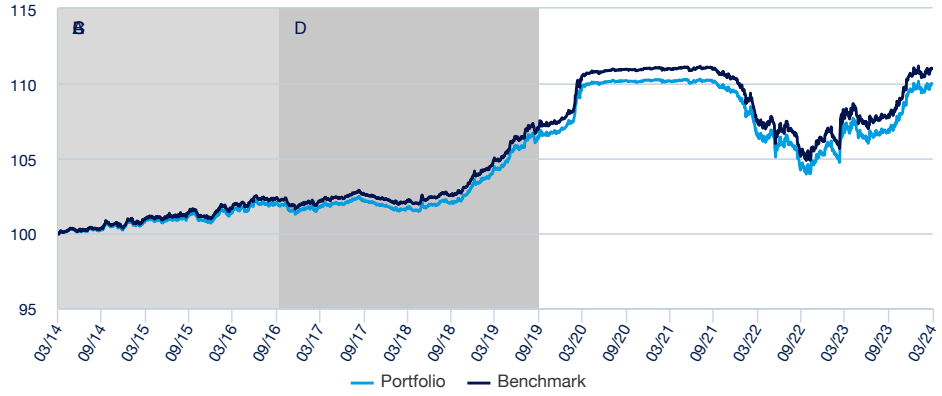
The risk indicator assumes you keep the product for 1 year.
The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movement in the markets or because we are not able to pay you.

**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 31/03/2014 to 29/03/2024 (Source : Fund Admin)




A : Until 10/04/2017, the performance of the Fund indicated corresponds to that of the funds LYXOR UCITS ETF IBOXX $ TREASURIES 1-3Y (DR) (the Absorbed fund). The latter was absorbed by the Fund on 10/04/2017.
B : Until 08/09/2015, The Fund's Benchmark Index was Iboxx USD Treasuries 1-3 Y Total Return Index.
C : Until 13/10/2016, the Funds performances recorded correspond to performances of the LYXOR UCITS ETF IBOXX $ TREASURIES 1-3Y (DR) fund. This fund was absorbed by the Fund on the 13/10/2016
D : Until 30/09/2019, the Fund's Benchmark Index was "Markit iBoxx USD Treasuries 1-3 Mid Price TCA 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** | 0.29% | 0.35% | 0.29% | 2.90% | -0.15% | 5.38% | 9.97% |
| **Benchmark** | 0.28% | 0.35% | 0.28% | 2.94% | 0.04% | 5.79% | 11.00% |
| **Spread** | 0.02% | 0.00% | 0.02% | -0.05% | -0.19% | -0.41% | -1.02% |

### Calendar year performance* (Source: Fund Admin)

| | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 | 2014 |
|---|---|---|---|---|---|---|---|---|---|---|
| **Portfolio** | 4.21% | -3.88% | -0.70% | 3.08% | 3.44% | 1.47% | 0.33% | 0.77% | 0.38% | 0.48% |
| **Benchmark** | 4.29% | -3.82% | -0.60% | 3.16% | 3.54% | 1.57% | 0.42% | 0.85% | 0.54% | 0.63% |
| **Spread** | -0.08% | -0.06% | -0.09% | -0.08% | -0.10% | -0.11% | -0.08% | -0.08% | -0.16% | -0.15% |

### Risk indicators (Source: Fund Admin) *

| | 1 year | 3 years |
|---|---|---|
| **Portfolio volatility** | 1.87% | 1.96% |
| **Benchmark volatility** | 1.87% | 1.96% |
| **Ex-post Tracking Error** | 0.05% | 0.03% |
| **Sharpe ratio** | -1.48 | -1.55 |

* 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 1 year and no more than 3 years, with a minimum outstanding amount of USD 300m.

## Portfolio Data (Source: Amundi)

### Information (Source: Amundi)

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

Holdings : **96**

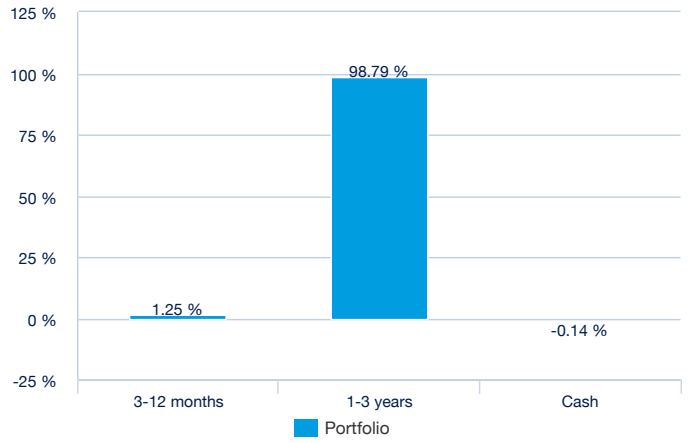
### Portfolio Indicators (Source: Fund Admin)

| | Portfolio |
|---|---|
| **Modified duration [1]** | 1.81 |
| **Median rating [2]** | AA+ |
| **Yield To Maturity** | 4.66% |

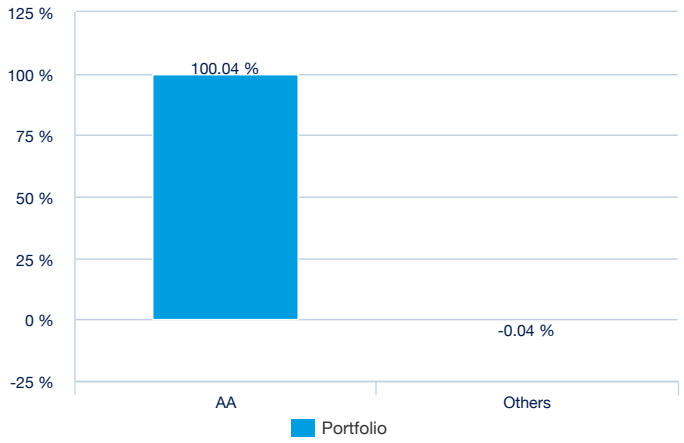
[1] Modified duration (in points) estimates a bond portfolio's percentage price change for 1% change in yield
[2] Based on cash bonds and CDS but excludes other types of derivatives

## Portfolio Breakdown (Source: Amundi)

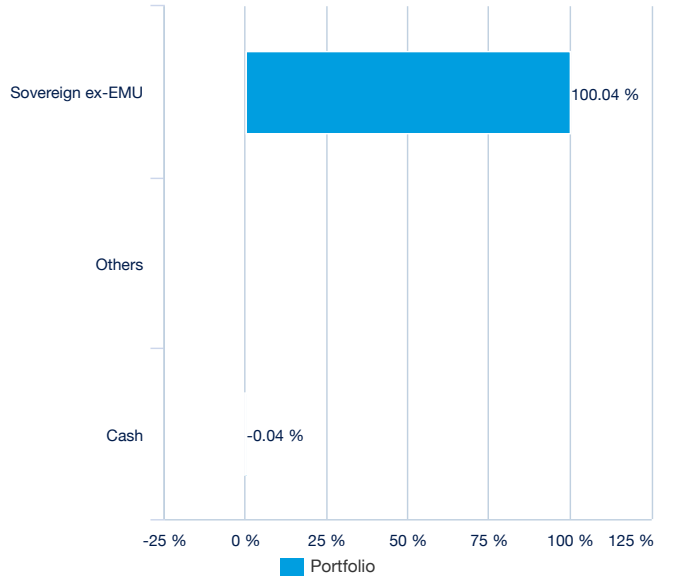
### By maturity (Source: Amundi)



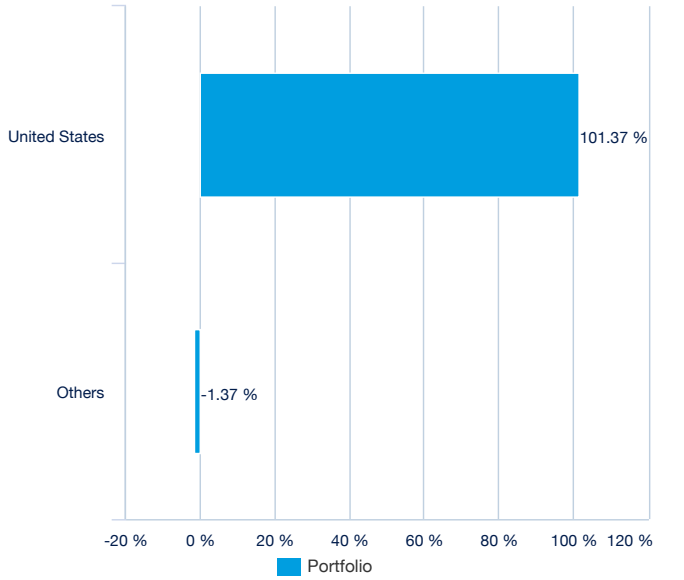

### By rating (source : Amundi)




### By issuer (Source: Amundi)




### By country (source : Amundi)



BOND

## 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 |
| Share-class reference currency | USD |
| Classification | Not applicable |
| Type of shares | Distribution |
| ISIN code | LU1407887162 |
| Minimum investment to the secondary market | 1 Share(s) |
| Frequency of NAV calculation | Daily |
| Ongoing charges | 0.07% ( realized ) - 26/09/2022 |
| 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 |
|---|---|---|---|---|---|---|---|
| London Stock Exchange | 9:00 - 17:30 | GBP | US13 | U13G LN | U13GIV | U13G.L | U13GIV |
| London Stock Exchange | 9:00 - 17:30 | USD | US13 | US13 LN | LYUS1IV | US13.L | LYUS1IV |
| Six Swiss Exchange | 9:00 - 17:30 | USD | US13 | LYUS13 SW | LYUS1IV | LYUS13.S | LYUS1IV |
| Borsa Italiana | 9:00 - 17:30 | EUR | US13 | US13 IM | US13IV | US13.MI | US13IV |
| Nyse Euronext Paris | 9:00 - 17:30 | EUR | US13 | US13 FP | US13IV | US13.PA | US13IV |

## Contact

### ETF Sales contact

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## Important information

The Fund presents an unmeasurable risk of capital loss. Past performance in no way serves as either an indication of future results or a guarantee of future returns. For further information about the risks and before making any investment, refer to the Key Investor Information Document (KIID) and the prospectus for each fund, available in French on request or on the website: amundietf.fr The information contained in this document has been obtained from sources believed to be reliable. Amundi cannot, however, ensure that the information is accurate and reserves the right to amend the analyses presented above at any time. This document is of a non-contractual nature and in no way constitutes a recommendation, solicitation of an offer or an offer regarding a purchase, sale or exchange relating to the Fund described herein, and must under no circumstances be interpreted as such. The transparency policy and information on the composition of the funds' assets are available at amundietf.com. The indicative net asset value is published by the stock markets. Fund units purchased on the secondary market cannot generally be resold directly to the Fund. Investors must buy and sell units on a secondary market with the assistance of an intermediary (e.g. a broker) and may, in this case, have to pay charges. In addition, it is possible that investors may pay more than the current net asset value when they buy units and receive less than the current net asset value when they sell. Complete list of brokers and marketmakers available at : amundietf.com Financial intermediary fees apply. Amundi Suisse SA has been authorized in Switzerland as distributor of collective investment schemes. Amundi Suisse SA is distributing in Switzerland and from Switzerland the collective investment schemes managed by Amundi S.A. and /or Amundi Luxembourg. In this respect, Amundi Suisse SA informs investors that it collects, from Amundi S.A. and/ or Amundi Luxembourg, a compensation under article 34 al. 2bis in the Ordinance on collective investment schemes (Ordonnance sur les placements collectifs de capitaux, OPCC). This compensation can constitute a part of the management fees stated in the prospectus. Additional information regarding the existence, nature and calculation method for the compensation received by Amundi Suisse SA within the frame of its distribution activity in Switzerland or from Switzerland may be provided upon written request to Amundi Suisse SA 6-8 rue de Candolle 1205 Genève Suisse. This document is designed exclusively for qualified investors as set forth in the federal Law on Collective Investments (LPCC) and its implementing Ordinance. The Sub-Fund is not approved for distribution to non-qualified investors by the Swiss Financial Market Supervisory Authority ("FINMA"). The Key Investor Information Document (KIID), prospectus, regulations and annual/semi-annual reports may be obtained, free of charge, at the registered Suisse office, CACEIS (Switzerland) S.A., route de Signy 35, 1260 Nyon. In connection with the distribution in Switzerland, the place of execution and competent court are at the registered office of the representative CREDIT AGRICOLE (SUISSE) SA, 4 Quai Général-Guisan, 1204 Genève, acting as payment service for the Funds in Switzerland.