Amundi US Treasury Bond 3-7Y UCITS ETF Dist

FACTSHEET

Marketing Communication

31/03/2024

BOND

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)**

« 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 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.

Risk Indicator *(Source : Fund Admin)*

1 **2** 3 4 5 6 7

Lower Risk — Higher Risk

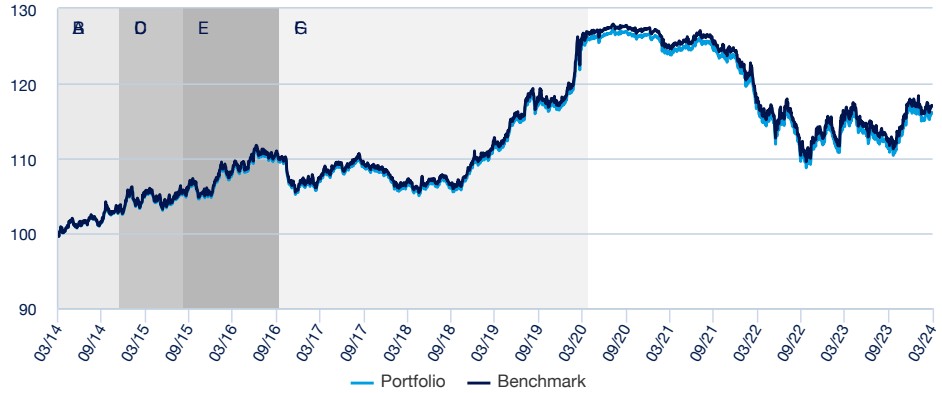
The risk indicator assumes you keep the product for 3 years.
The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movement in the markets or because we are not able to pay you.

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 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)

	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	31/03/2021	29/03/2019	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%

Risk indicators (Source: Fund Admin) *

	1 year	3 years
Portfolio volatility	4.80%	4.82%
Benchmark volatility	4.80%	4.82%
Ex-post Tracking Error	0.05%	0.04%
Sharpe ratio	-0.94	-1.07

* 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

BOND

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%

** 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**

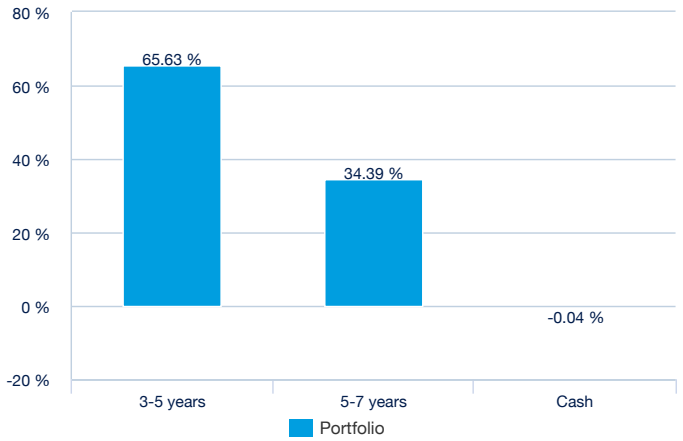
Portfolio Indicators (Source: Fund Admin)

	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

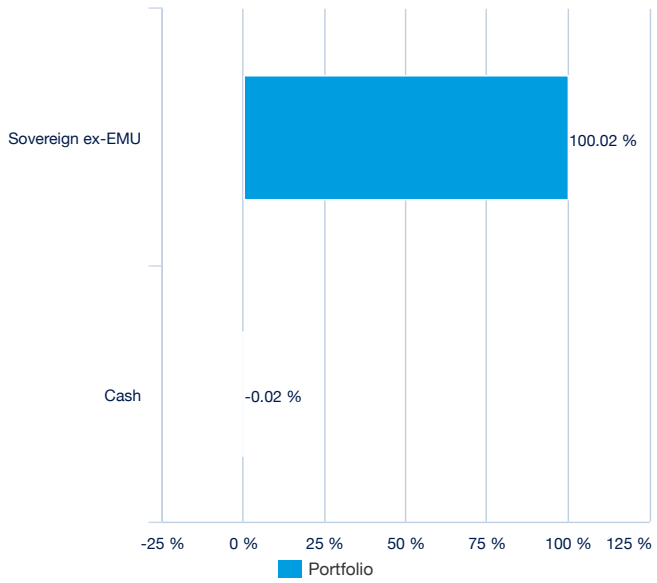
Portfolio Breakdown (Source: Amundi)

By maturity (Source: Amundi)

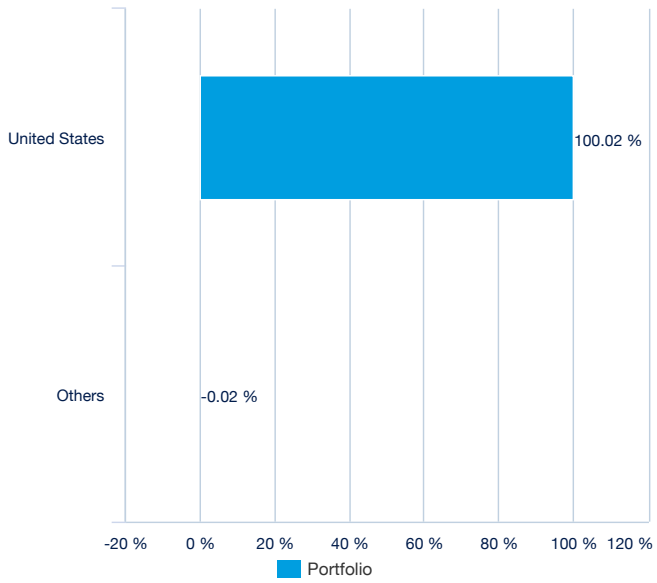


By rating (source : Amundi)

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
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
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	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

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Important information

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