Amundi US Treasury Bond 7-10Y UCITS ETF HKD Hedged Acc

FACTSHEET

Marketing Communication

31/03/2024

BOND

Key Information (Source: Amundi)

Net Asset Value (NAV) : **840.52 (HKD)**
NAV and AUM as of : **29/03/2024**
Assets Under Management (AUM) : **10,986.10 (million HKD)**
ISIN code : **LU2338178481**
Replication type : **Physical**
Benchmark : **100% BLOOMBERG BARCLAYS GLOBAL AGGREGATE US TREASURIES 7-10 YEARS HKD HEDGED INDEX**
Date of the first NAV : **26/08/2021**
First NAV : **1,000.00 (HKD)**

Objective and Investment Policy

The Lyxor US Treasury 7-10Y (DR) UCITS ETF - Monthly Hedged to HKD - Acc is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays U.S. Treasury 7-10 Year TR Index. The HKD-hedged share class offers the simplicity of a monthly currency hedge mechanism that is embedded in the investment product, representing an efficient solution to manage the foreign-exchange risk.

Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmarkindex.

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.

« 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 26/08/2021 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	-1.72%	0.62%	-1.72%	-2.43%	-	-	-
Benchmark	-1.68%	0.73%	-1.68%	-2.35%	-	-	-
Spread	-0.04%	-0.11%	-0.04%	-0.08%	-	-	-

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	2.38%	-15.56%	-	-	-
Benchmark	2.44%	-15.41%	-	-	-
Spread	-0.06%	-0.16%	-	-	-

** 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	7.65%	-	8.21%
Benchmark volatility	7.66%	-	8.21%
Ex-post Tracking Error	0.19%	-	0.14%
Sharpe ratio	-0.74	-	-0.99

* 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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Description of the Index

The index is representative of the performance of US Treasury bonds with maturities of at least 7 years and no more than 10 years, with a minimum outstanding amount of USD 300m.

Portfolio Data (Source: Amundi)

Information (Source: Amundi)

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

Holdings : **12**

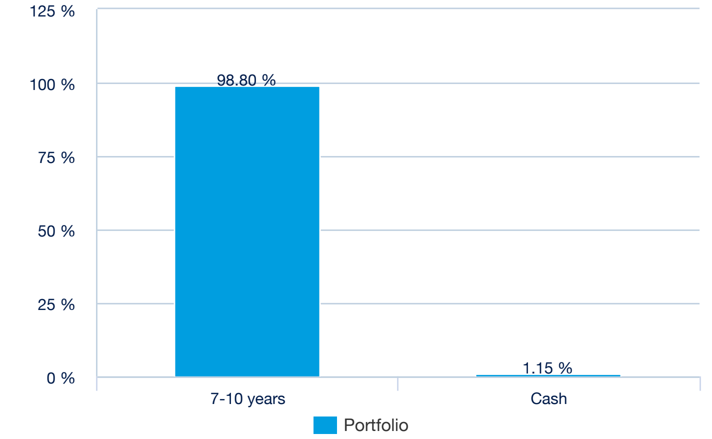
Portfolio Indicators (Source: Fund Admin)

	Portfolio
Modified duration [1]	7.18
Median rating [2]	AA+
Yield To Maturity	4.14%

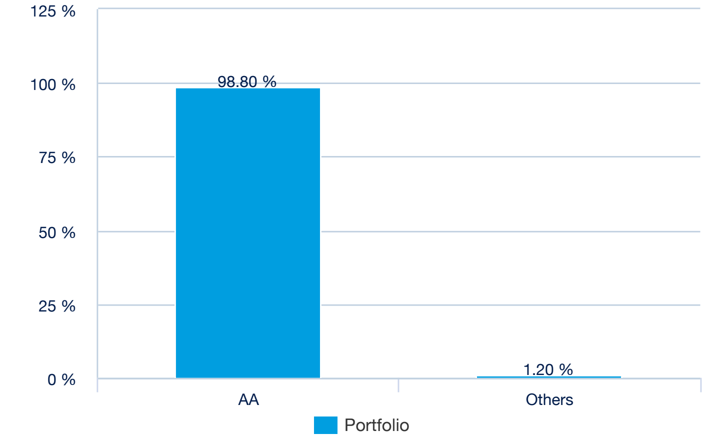
[1] Modified duration (in points) estimates a bond portfolio's percentage price change for 1% change in yield
[2] Based on cash bonds and CDS but excludes other types of derivatives

Portfolio Breakdown (Source: Amundi)

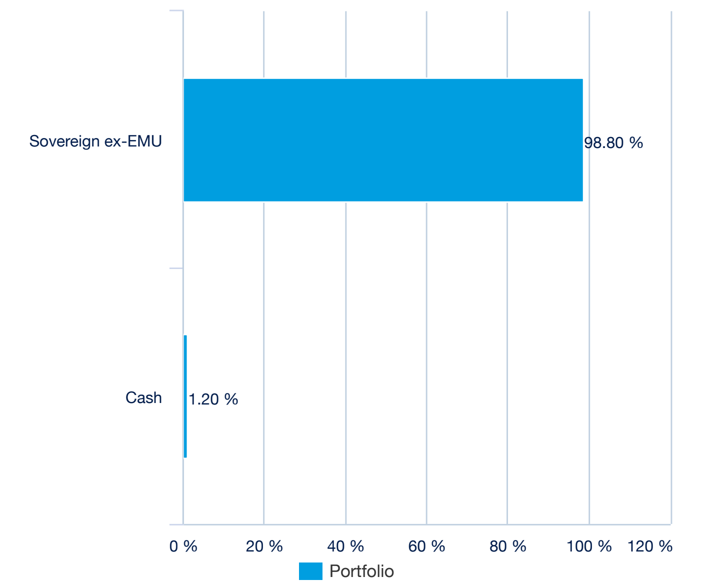
By maturity (Source: Amundi)



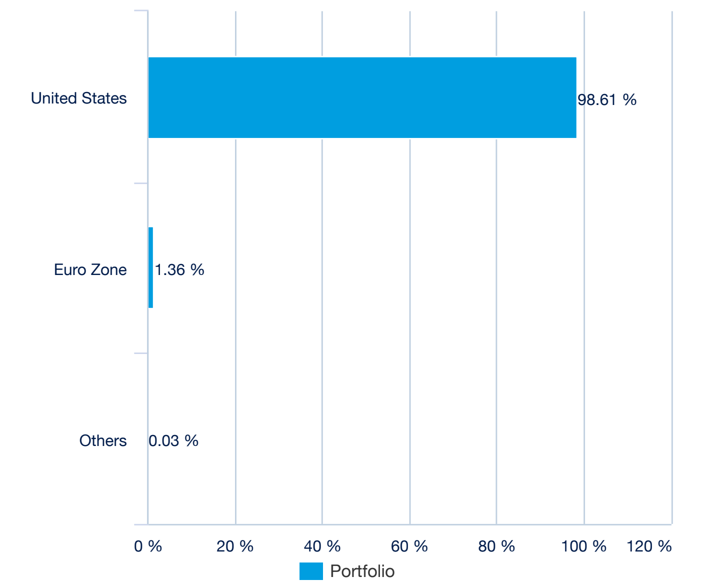
By rating (source : Amundi)



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	26/08/2021
Date of the first NAV	26/08/2021
Share-class reference currency	HKD
Classification	Not applicable
Type of shares	Accumulation
ISIN code	LU2338178481
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.05% (realized) - 02/06/2023
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
Nyse Euronext Paris	9:00 - 17:30	HKD	U710H	U710H FP	U710HKIV	U710HK.PA	U710HKIV

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