

Amundi US Curve steepening 2-10Y UCITS ETF GBP Hedged Dist

BOND ■

FACTSHEET

Marketing
Communication

31/03/2024

Key Information (Source: Amundi)

Net Asset Value (NAV) : **9.93 (GBP)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) :
848.06 (million GBP)
ISIN code : **LU2018762901**
Replication type : **Synthetical**
Benchmark :
**100% SOLACTIVE USD DAILY (X7) STEEPENER
2-10 GBP HEDGED INDEX**
Latest coupons : (**GBP**)
Date of the first NAV : **16/05/2023**
First NAV : **10.00 (GBP)**

Objective and Investment Policy

Lyxor US Curve Steepening 2-10 UCITS ETF Monthly Hedged to GBP - Dist seeks to replicate, as closely as possible the performance of Solactive USD Daily (x7) Steepener 2-10 Index, whether the trend is rising or falling while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error").

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

Index Data (Source : Amundi)

Description of the Index

The index tracks the investment performance of a systematic strategy whose returns are directly linked to changes in the US treasury yield curve. The index is constructed such that for a 1bp increase in the steepness of the curve, the index is expected to increase roughly 7bps, though market factors may cause some deviation. The index consists of two underlying components: a long position in the 2Y US Treasury Bond Futures and a short position in the 10Y US Treasury Ultra Bond Futures. Further index details and methodology may be found at www.solactive.com.

Information (Source: Amundi)

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

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

Under the new ESMA rules, EU domiciled funds are not allowed to report performance returns if the fund is less than 12 months old.

Risk Indicator (Source : Fund Admin)



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.



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	16/05/2023
Date of the first NAV	16/05/2023
Share-class reference currency	GBP
Classification	Not applicable
Type of shares	Distribution
ISIN code	LU2018762901
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.35% (realized) - 17/05/2023
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
London Stock Exchange	9:00 - 17:30	GBP	-	STPH LN	-	STPH.L	-

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Prior to investing in the product, investors should seek independent financial, tax, accounting and legal advice.

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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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