

Amundi US Treasury 10Y Daily (-2x) Inverse UCITS ETF Acc

FACTSHEET

Marketing
Communication

31/03/2024

BOND

Key Information (Source: Amundi)

Net Asset Value (NAV) : **105.46 (USD)**

NAV and AUM as of : **28/03/2024**

Assets Under Management (AUM) :
6.44 (million USD)

ISIN code : **FR0011607084**

Replication type : **Synthetical**

Benchmark :
**100% SOLACTIVE 10Y US TREASURY FUTURES
DAILY (-2X) INVERSE**

Date of the first NAV : **08/01/2014**

First NAV : **100.00 (USD)**

Objective and Investment Policy

The Amundi US Treasury 10Y Daily (-2x) Inverse UCITS ETF Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index Solactive 10Y US Treasury Futures Daily (-2x) Inverse Index.

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 Solactive 10Y US Treasury Futures Daily (-2x) Inverse Index aims to reflect a leveraged exposure with a multiple of 2 (positive or negative) to the daily performance of the United states Long Term Bond Market while avoiding the costs linked to the use of cash instruments.

Information (Source: Amundi)

Asset class : **Bond**

Exposure : **USA**

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

Performances from 28/03/2014 to 28/03/2024 (Source : Fund Admin)



A : Jusqu'au 20/08/2019, l'Indice de Référence du Fonds était le SGI Double Short 10Y US Treasury.

Cumulative returns* (Source: Fund Admin)

	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	5.84%	-0.27%	5.84%	15.80%	44.95%	28.04%	9.34%
Benchmark	5.92%	-0.27%	5.92%	16.12%	46.31%	30.32%	13.14%
Spread	-0.07%	0.00%	-0.07%	-0.32%	-1.36%	-2.28%	-3.80%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	5.79%	33.89%	5.54%	-15.42%	-7.21%	2.65%	-1.80%	-1.17%	-3.49%	-
Benchmark	6.08%	34.33%	5.91%	-15.07%	-6.81%	3.06%	-1.45%	-0.86%	-3.21%	-
Spread	-0.29%	-0.44%	-0.37%	-0.35%	-0.40%	-0.41%	-0.34%	-0.32%	-0.27%	-

* 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 Indicator (Source : Fund Admin)



Lower Risk

Higher Risk

The risk indicator assumes you keep the product for 1 day. 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 French law
UCITS compliant	UCITS
Management Company	Amundi Asset Management
Administrator	SOCIETE GENERALE
Custodian	SGSS - Paris
Independent auditor	Deloitte & Associés
Share-class inception date	08/01/2014
Date of the first NAV	08/01/2014
Share-class reference currency	USD
Classification	Not applicable
Type of shares	Accumulation
ISIN code	FR0011607084
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.20% (realized) - 31/10/2022
Fiscal year end	October

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Nyse Euronext Paris	9:00 - 17:30	EUR	DSUS	DSUS FP	DSUSEUIV	DSUS.PA	DSUSEUIV
London Stock Exchange	9:00 - 17:30	USD	DSUS	DSUS LN	DSUSUSIV	DSUS.L	DSUSUSIV
Borsa Italiana	9:00 - 17:30	EUR	DSUS	DSUS IM	DSUSEUIV	DSUS.MI	DSUSEUIV

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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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