

Press Release

Two Solactive Fixed Income and Equity Indices underline Amundi's expansion of Prime ETF Range

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In 2019, Europe's largest asset manager, Amundi, released its Amundi Prime ETF series, ensuing from a long-term trend of asset managers slashing fees for plain vanilla benchmark-tracking ETFs. Following the success of its then established Prime range, Amundi decided to once again engage Solactive for the expansion of the ETF series with a Fixed Income and Equity ETF tracking US treasury bonds and UK Small and Mid Caps (ex-investment trust), respectively.

The first new ETF released by Amundi is the **Amundi Prime US Treasury Bond 0-1 Y UCITS ETF**, tracking the **Solactive US Treasury 0-1 Year Bond Index** that aims to track the performance of US Treasury Bonds with a current maturity between one month and one year. By investing in the ETF, investors effectively gain access to a basket of securities, which provide a sufficient return on a very moderate risk-level, avoiding negative interest rates for investors' savings.

The **Solactive US Treasury 0-1 Year Bond Index** includes US Treasury Bonds with initial effective time to maturity of more than one year. In order to qualify for index inclusion, bonds must have a minimum amount outstanding of at least USD 250 million after SOMA holding exclusion. As of the 21st of July, the **Amundi Prime US Treasury Bond 0-1 Y UCITS ETF** contains 46 US treasury securities, deemed as being the most secure and liquid securities in the world. The ETF's risk profile, as well as the possibility for investors to invest and divest intra-day, attribute the fund cash-like characteristics.

The second ETF expanding the Amundi Prime series is the **Amundi Prime UK Mid and Small Cap UCITS ETF**. This classic Benchmark ETF tracking the **Solactive United Kingdom Mid & Small Cap ex Investment Trust Index** intends to mirror the performance of the largest 150 companies excluding investment trust from the mid & small cap segment of the London Stock Exchange.

Compared to conventional UK benchmarks, the selection criteria of the **Solactive United Kingdom Mid & Small Cap ex Investment Trust Index** enables investors to gain access to both a basket of securities that generate most of their revenues on the domestic UK market and fulfill distinct liquidity requirements in order to ensure the tradability of the ETF. To qualify for index inclusion, companies must have a minimum

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average daily value traded of at least USD 1,000,000 over the preceding 1-month and 6-month period. As of the 21st of July, the **Amundi Prime UK Mid and Small Cap UCITS ETF** contains 150 UK companies, deemed as being the largest securities in the mid & small cap segment of the London Stock Exchange.

"Keeping cash on the bank costs savers millions due to negative interest rates, and today's low-interest-rate environment does not hold in store many opportunities to invest in a relatively low-risk asset class, while, at the same time, gaining an adequate return. Amundi's new Prime ETFs solves this dilemma while keeping the expense ratio fairly low," comments Timo Pfeiffer, Chief Markets Officer at Solactive. *"We are very happy to be part of these two new exciting ETF releases, and we are looking forward to closer collaborations with Amundi going forward."*

Fannie Wurtz, Head of Amundi ETF, Indexing and Smart Beta, said: *"We are delighted to expand our partnership with Solactive, which enables us to offer investors further choice of low-cost core ETF solutions without compromising on quality."*

The new **Amundi Prime US Treasury Bond 0-1 Y UCITS ETF** went live on the 21st of July on Deutsche Börse Xetra, and the **Amundi Prime UK Mid and Small Cap UCITS ETF** started trading on the 21st of July on London Stock Exchange.

For further information, please visit: <http://www.solactive.com>

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Note to editors

About Solactive

Solactive is a leading provider of indexing, benchmarking, and calculation solutions for the global investment and trading community. Headquartered in Frankfurt, and with offices in Hong Kong, Toronto, Berlin, and Dresden, we innovate and disrupt the status quo as the partner of choice for our clients.

The unique blend of our 250 staff's expertise in data, data science, financial markets, and technology enables our clients' continued success through the delivery of a superior experience, unique customization capabilities, and the best value for money available in the industry. With more than 14,000 indices calculated daily, we offer a full suite of solutions, including market-leading ESG and thematic indices.

As at April 2020, Solactive served approximately 450 clients across the world, with approximately US\$200 billion invested in products linked to our indices. Solactive is registered with ESMA as a benchmark administrator and is supervised by the BaFin.

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