Amundi US Inverse Inflation Expectations 10Y UCITS ETF Acc

FACTSHEET

Marketing Communication

31/03/2024

BOND

Key Information (Source: Amundi)

Net Asset Value (NAV) : **96.05 (USD)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) : **2.94 (million USD)**
ISIN code : **LU1879532940**
Replication type : **Synthetical**
Benchmark : **100% IBOXX USD INVERSE BREAKEVEN 10-YEAR INFLATION**
Date of the first NAV : **25/09/2018**
First NAV : **100.00 (USD)**

Objective and Investment Policy

The Lyxor Inverse US$ 10Y Inflation Expectations UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index iBoxx USD Inverse Breakeven 10-Year Inflation.

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

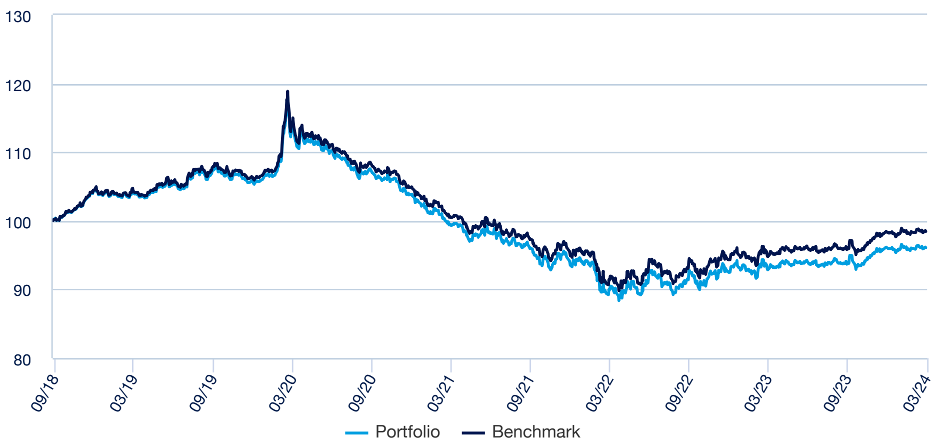
Lower Risk — Higher Risk

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 25/09/2018 to 28/03/2024 (Source : Fund Admin)



Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	2.95%	5.15%	5.06%
Benchmark volatility	2.96%	5.15%	5.06%
Ex-post Tracking Error	0.06%	0.03%	0.03%
Sharpe ratio	-0.77	-0.80	-0.58

* 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

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	-
Portfolio	-0.03%	0.13%	-0.03%	3.38%	-3.26%	-7.78%	-
Benchmark	0.08%	0.13%	0.08%	3.80%	-1.97%	-5.70%	-
Spread	-0.11%	0.00%	-0.11%	-0.42%	-1.29%	-2.08%	-

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	3.89%	-1.20%	-9.69%	-1.72%	0.92%
Benchmark	4.32%	-0.75%	-9.28%	-1.27%	1.38%
Spread	-0.43%	-0.45%	-0.41%	-0.45%	-0.46%

** 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.*

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Index Data (Source : Amundi)

Description of the Index

The index is representative of the performance of a short position in the 6 last issuances of U.S. 10-year Treasury Inflation Protected securities and a long position in U.S. Treasury bonds with adjacent durations.

Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
US TSY 3.375% 05/33	27.95%
US TSY 3.875% 08/33	27.95%
US TSY 4.5% 11/33	27.94%
US TSY 3.5% 02/33	23.54%
US TSY 2.75% 08/32	4.03%
US TSY 1.875% 02/32	0.44%
TII 0.125% 07/31	-4.47%
TII 0.125% 01/32	-7.37%
TII 0.625% 07/32	-12.11%
TII 1.125% 01/33	-20.03%
Total	**67.86%**

Information (Source: Amundi)

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

Holdings : **13**

Benchmark Breakdown (Source: Amundi)

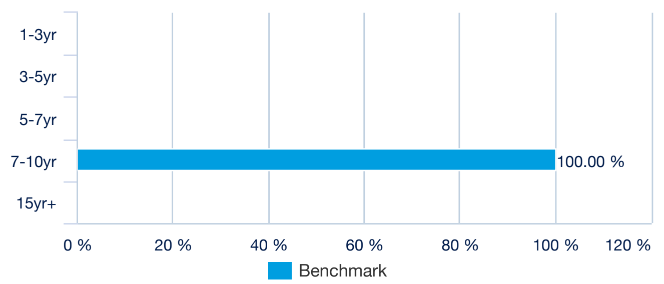
Top 5 benchmark long leg

	% of assets (Index)
TII 1.375% 07/33	28.01%
TII 1.125% 01/33	20.03%
TII 0.625% 07/32	12.11%
TII 0.125% 01/32	7.37%
TII 0.125% 07/31	4.47%

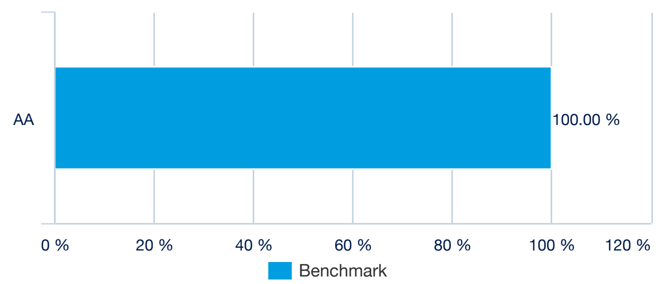
Top 5 benchmark short leg

	% of assets (Index)
US TSY 3.375% 05/33	27.95%
US TSY 3.875% 08/33	27.95%
US TSY 4.5% 11/33	27.94%
US TSY 3.5% 02/33	23.54%
US TSY 2.75% 08/32	4.03%

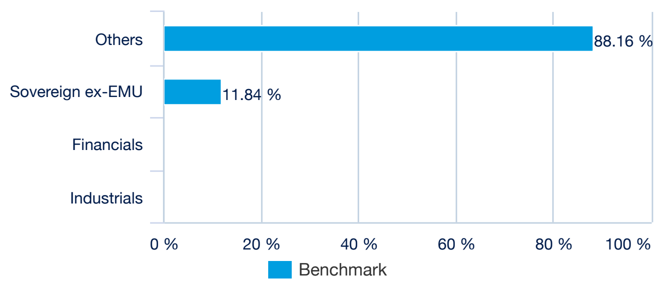
By maturity ETF (Long leg)



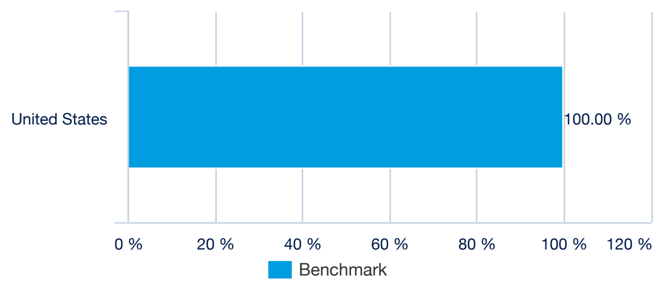
By rating (Long leg)



By issuer (Source: Amundi)



By country (source : Amundi)



BOND

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	25/09/2018
Date of the first NAV	25/09/2018
Share-class reference currency	USD
Classification	Not applicable
Type of shares	Accumulation
ISIN code	LU1879532940
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.35% (realized) - 26/09/2022
Minimum recommended investment period	3 years
Fiscal year end	September
Primary Market Maker	SOCIETE GENERALE

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Deutsche Börse	9:00 - 17:30	EUR	UINF	UINE GY	UINFEUIV	UINE.DE	UINFEUIV
Borsa Italiana	9:00 - 17:30	EUR	UINF	UINE IM	UINFEUIV	UINE.MI	UINFEUIV
Nyse Euronext Paris	9:00 - 17:30	EUR	UINF	UINE FP	UINFEUIV	UINE.PA	UINFEUIV
London Stock Exchange	9:00 - 17:30	USD	UINF	UINU LN	UINFUSIV	UINU.L	UINFUSIV

Contact

ETF Sales contact

France & Luxembourg	+33 (0)1 76 32 65 76
Germany & Austria	+49 (0) 800 111 1928
Italy	+39 02 0065 2965
Switzerland (German)	+41 44 588 99 36
Switzerland (French)	+41 22 316 01 51
UNITED KINGDOM (Retail)	+44 (0) 20 7 074 9598
UNITED KINGDOM (Instit)	+44 (0) 800 260 5644
Netherlands	+31 20 794 04 79
Nordic countries	+46 8 5348 2271
Hong Kong	+65 64 39 93 50
Spain	+34 914 36 72 45

ETF Market Makers contact

SG CIB	+33 (0)1 42 13 38 63
BNP Paribas	+44 (0) 207 595 1844

Amundi contact

Amundi ETF
90 bd Pasteur
CS 21564
75 730 Paris Cedex 15 - France
Hotline : +33 (0)1 76 32 47 74
info@amundietf.com

ETF Capital Markets contact

Téléphone	+33 (0)1 76 32 19 93
Bloomberg IB Chat	Capital Markets Amundi ETF
	Capital Markets Amundi HK ETF

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