Amundi US TIPS Government Inflation-Linked Bond UCITS ETF Dist

FACTSHEET

Marketing Communication

31/03/2024

BOND

Key Information (Source: Amundi)

Net Asset Value (NAV) : **109.24 (USD)**
NAV and AUM as of : **29/03/2024**
Assets Under Management (AUM) : **1,547.33 (million USD)**
ISIN code : **LU1452600270**
Replication type : **Physical**
Benchmark : **100% BLOOMBERG US GOVT INFLATION-LINKED ALL MATURITIES**
Last coupon date : **12/12/2023**
Latest coupons : **0.7700 (USD)**
Date of the first NAV : **28/07/2016**
First NAV : **(USD)**

Objective and Investment Policy

The investment objective of the Lyxor Core US TIPS (DR) UCITS ETF - Dist is to reflect the performance of the Bloomberg Barclays US Inflation Linked Bonds TR denominated in USD, in order to offer an exposure to the US Treasury Inflation Protected Securities (TIPS) market.

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

Risk & Reward Profile (SRRI) (Source: Fund Admin)

1 2 3 **4** 5 6 7

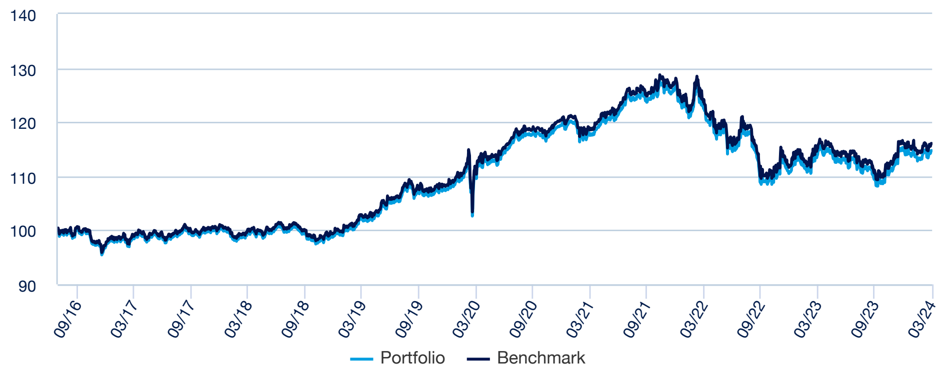
Lower risk, potentially lower rewards
Higher risk, potentially higher rewards

The SRRI represents the risk and return profile as presented in the Key Investor Information Document (KIID). The lowest category does not imply that there is no risk. The SRRI is not guaranteed and may change over time.

« 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 28/07/2016 to 29/03/2024 (Source : Fund Admin)



Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	5.47%	6.51%	5.86%
Benchmark volatility	5.46%	6.51%	5.86%
Ex-post Tracking Error	0.05%	0.03%	0.03%
Sharpe ratio	-1.00	-0.60	-0.01

* 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	-0.13%	0.82%	-0.13%	0.18%	-2.39%	12.26%	-
Benchmark	-0.11%	0.82%	-0.11%	0.28%	-2.12%	12.81%	-
Spread	-0.02%	0.00%	-0.02%	-0.09%	-0.28%	-0.54%	-

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	3.75%	-12.69%	5.90%	11.43%	8.65%	-1.57%	3.22%	-	-	-
Benchmark	3.84%	-12.60%	6.00%	11.54%	8.75%	-1.48%	3.30%	-	-	-
Spread	-0.09%	-0.09%	-0.10%	-0.11%	-0.10%	-0.10%	-0.08%	-	-	-

** 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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Description of the Index

The index aims to offer exposure to the US Treasury Inflation Protected Securities (TIPS) market.

Portfolio Data (Source: Amundi)

Information (Source: Amundi)

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

Holdings : **48**

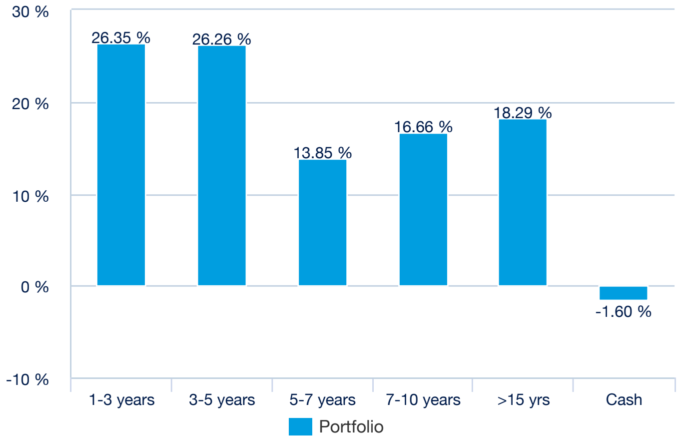
Portfolio Indicators (Source: Fund Admin)

	Portfolio
Modified duration [1]	7.09
Median rating [2]	AA+
Yield To Maturity	4.57%

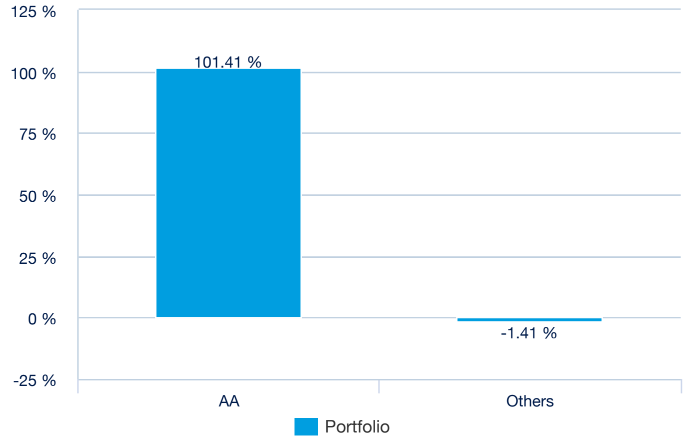
[1] Modified duration (in points) estimates a bond portfolio's percentage price change for 1% change in yield
[2] Based on cash bonds and CDS but excludes other types of derivatives

Portfolio Breakdown (Source: Amundi)

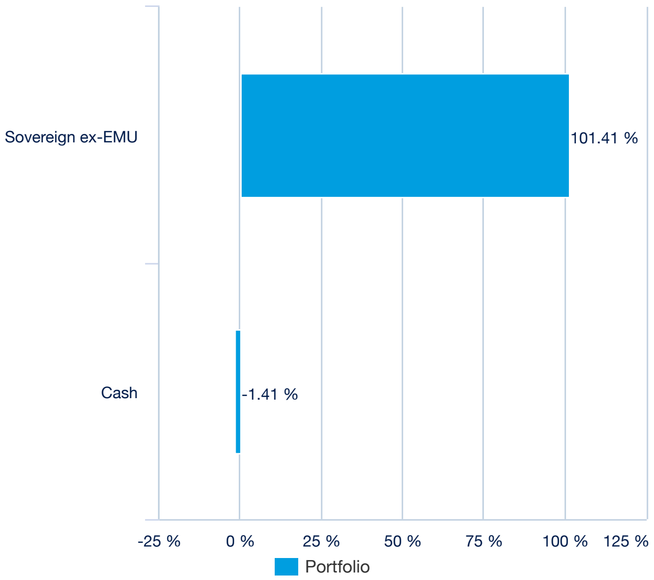
By maturity (Source: Amundi)



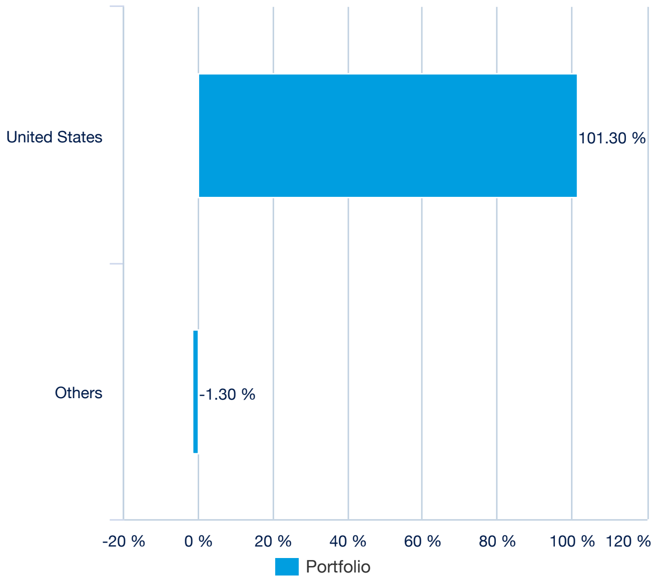
By rating (source : Amundi)



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	29/07/2016
Date of the first NAV	28/07/2016
Share-class reference currency	USD
Classification	Not applicable
Type of shares	Distribution
ISIN code	LU1452600270
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.09% (realized) - 26/09/2022
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
Berne Exchange	9:00 - 17:30	CHF	TIPU	TIPU BW	-	TIPU.BN	-
London Stock Exchange	9:00 - 17:30	USD	TIPU	TIPU LN	TIPUIV	TIPU.L	TIPUIV
London Stock Exchange	9:00 - 17:30	GBP	TIPU	TIPG LN	TIPGIV	TIPG.L	TIPGIV
Borsa Italiana	9:00 - 17:30	EUR	TIPU	TIPU IM	TIPUEIV	TIPU.MI	TIPUEIV
Deutsche Börse	9:00 - 17:30	EUR	TIPU	TIUP GY	TIPUEIV	TIUP.DE	TIPUEIV

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