Amundi US Inflation Expectations 10Y UCITS ETF Acc

FACTSHEET

Marketing Communication

30/09/2024

BOND

Key Information (Source: Amundi)

Net Asset Value (NAV) : **128.80 (USD)**
NAV and AUM as of : **30/09/2024**
Assets Under Management (AUM) : **553.76 (million USD)**
ISIN code : **LU1390062831**
Replication type : **Synthetical**
Benchmark : **100% MARKIT IBOXX USD BREAKEVEN 10-YEAR INFLATION**
Date of the first NAV : **13/04/2016**
First NAV : **100.00 (USD)**

Objective and Investment Policy

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

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

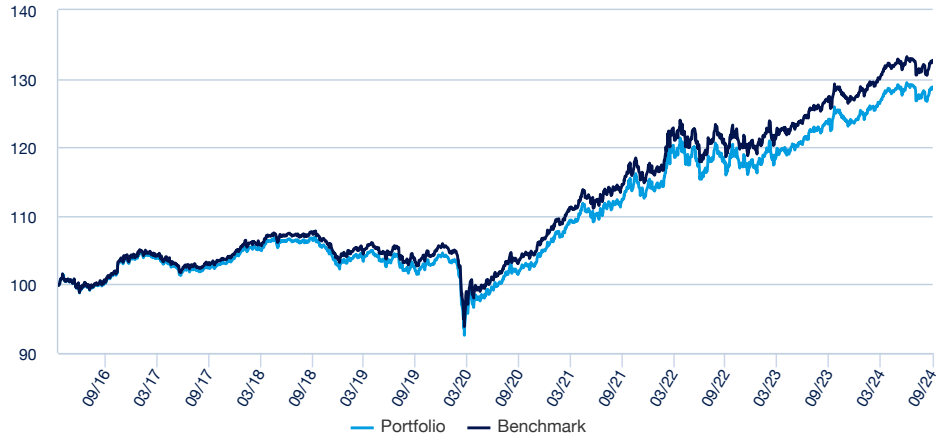
Lower Risk — Higher Risk

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 13/04/2016 to 30/09/2024 (Source : Fund Admin)



Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	3.81%	5.41%	4.66%
Benchmark volatility	3.81%	5.42%	4.66%
Ex-post Tracking Error	0.01%	0.05%	0.03%
Sharpe ratio	-0.47	0.12	0.21

* 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	30/08/2024	28/06/2024	29/09/2023	30/09/2021	30/09/2019	-
Portfolio	4.15%	0.52%	-0.18%	4.16%	14.58%	26.50%	-
Benchmark	4.45%	0.55%	-0.09%	4.54%	15.82%	28.77%	-
Spread	-0.30%	-0.03%	-0.10%	-0.38%	-1.23%	-2.27%	-

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	4.63%	2.81%	9.35%	0.66%	1.79%	-1.44%	0.34%	-	-	-
Benchmark	5.00%	3.17%	9.74%	1.02%	2.15%	-1.09%	0.69%	-	-	-
Spread	-0.37%	-0.36%	-0.39%	-0.36%	-0.36%	-0.34%	-0.35%	-	-	-

** 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 long position in the 6 last issuances of U.S. 10-year Treasury Inflation-Protected securities and a short position in U.S. Treasury bonds with adjacent durations. The difference in yield between these bonds is commonly referred to as a "breakeven rate of inflation" and is considered to be a measure of the market's expectations for inflation over a specified period of time.

Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
TII 1.75% 01/34	28.00%
TII 1.875% 07/34	27.99%
TII 1.375% 07/33	20.04%
TII 1.125% 01/33	12.15%
TII 0.625% 07/32	7.35%
TII 0.125% 01/32	4.47%
US TSY 3.5% 02/33	-0.57%
US TSY 3.375% 05/33	-3.90%
US TSY 4.5% 11/33	-23.06%
US TSY 4.375% 05/34	-28.01%
Total	**44.47%**

Information (Source: Amundi)

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

Holdings : **13**

Benchmark Indicators (Source: Fund Admin)

	Benchmark
Modified duration [1]	-0.09
Yield To Maturity	5.19%
Average rating [2]	AA+

[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

Benchmark Breakdown (Source: Amundi)

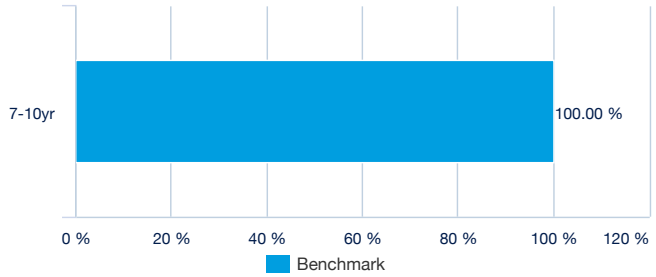
Top 5 benchmark long leg

	% of assets (Index)
TII 1.75% 01/34	28.00%
TII 1.875% 07/34	27.99%
TII 1.375% 07/33	20.04%
TII 1.125% 01/33	12.15%
TII 0.625% 07/32	7.35%

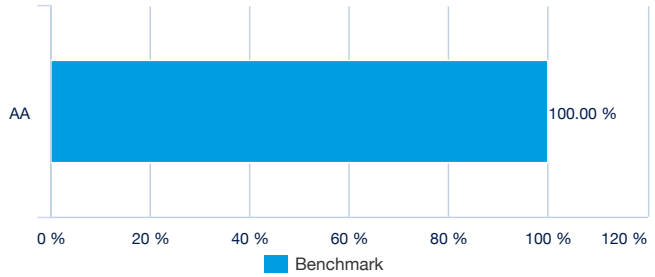
Top 5 benchmark short leg

	% of assets (Index)
US TSY 3.875% 08/33	28.01%
US TSY 4.375% 05/34	28.01%
US TSY 4.5% 11/33	23.06%
US TSY 3.375% 05/33	3.90%
US TSY 3.5% 02/33	0.57%

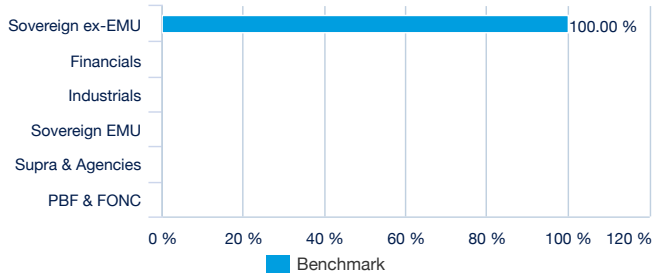
By maturity ETF (Long leg)



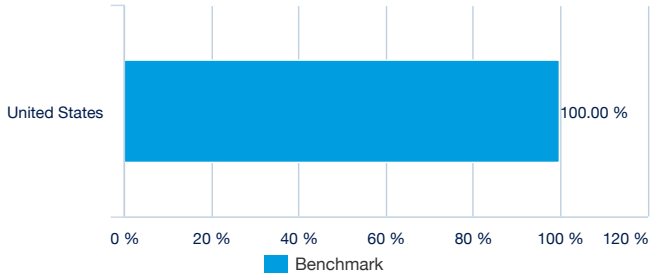
By rating (Long leg)



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	13/04/2016
Date of the first NAV	13/04/2016
Share-class reference currency	USD
Classification	Not applicable
Type of shares	Accumulation
ISIN code	LU1390062831
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Management fees and other administrative or operating costs	0.25%
Fiscal year end	September

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Nyse Euronext Paris	9:00 - 17:30	EUR	INFU	INFU FP	INFUIV	INFU.PA	INFUIV
London Stock Exchange	9:00 - 17:30	GBP	INFU	INFG LN	INFUGBIV	INFG.L	INFUGBIV
London Stock Exchange	9:00 - 17:30	USD	INFU	INFU LN	INFUUSIV	INFU.L	INFUUSIV
Deutsche Börse	9:00 - 17:30	EUR	INFU	UINF GY	INFUIV	UINF.DE	INFUIV
Borsa Italiana	9:00 - 17:30	EUR	INFU	INFU IM	INFUIV	INFU.MI	INFUIV
Six Swiss Exchange	9:00 - 17:30	USD	INFU	INFU SW	INFUUSIV	INFU.S	INFUUSIV

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