Amundi UK Government Inflation-Linked Bond UCITS ETF Dist

FACTSHEET

Marketing Communication

31/03/2024

BOND

Key Information (Source: Amundi)

Net Asset Value (NAV) : **144.47 (GBP)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) : **72.62 (million GBP)**
ISIN code : **LU1407893301**
Replication type : **Physical**
Benchmark : **100% FTSE ACTUARIES UK INDEX-LINKED GILTS ALL STOCKS INDEX**
Last coupon date : **12/12/2023**
Latest coupons : **0.7400 (GBP)**
Date of the first NAV : **10/11/2010**
First NAV : **100.00 (GBP)**

Objective and Investment Policy

The Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index FTSE Actuaries Govt Securities UK Index Linked TR All Stocks.

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

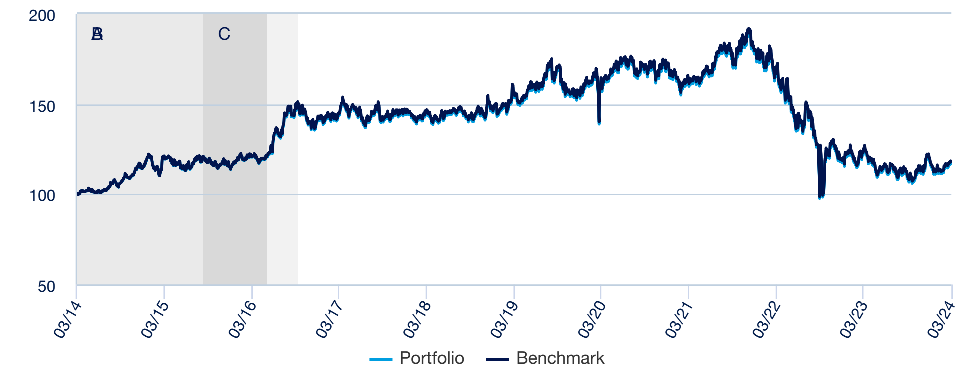
Lower Risk — Higher Risk

The risk indicator assumes you keep the product for 5 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 28/03/2014 to 28/03/2024 (Source : Fund Admin)



A : Until 13/10/2016, the Funds performances recorded correspond to performances of the Lyxor FTSE Actuaries UK Inflation- Linked Gilts (DR) UCITS ETF fund. This fund was absorbed by the Fund on the 13/10/2016.
B : Until 08/09/2015, the Fund's Benchmark Index was Markit iBoxx UK Gilt Inflation Linked.
C : Until 01/06/2016, the Fund's Benchmark Index was Markit iBoxx UK Inflation-Linked Mid Price TCA TRI.

Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	13.86%	22.24%	14.61%
Benchmark volatility	13.85%	22.24%	14.61%
Ex-post Tracking Error	0.13%	0.08%	0.17%
Sharpe ratio	-0.73	-0.58	0.14

* 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)

Since	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	-1.81%	2.44%	-1.81%	-5.04%	-26.92%	-23.74%	16.59%
Benchmark	-1.81%	2.43%	-1.81%	-4.98%	-26.80%	-23.52%	17.93%
Spread	-0.01%	0.00%	-0.01%	-0.06%	-0.12%	-0.23%	-1.34%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	0.85%	-33.60%	4.08%	10.93%	6.38%	-0.35%	2.22%	24.49%	-1.06%	18.79%
Benchmark	0.93%	-33.60%	4.16%	11.01%	6.42%	-0.28%	2.34%	25.15%	-1.12%	19.07%
Spread	-0.08%	0.00%	-0.08%	-0.08%	-0.04%	-0.08%	-0.13%	-0.66%	0.06%	-0.28%

** 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.*

Description of the Index

The FTSE Actuaries Govt Securities UK Index Linked TR All Stocks provides exposure to Sterling denominated inflation-linked bonds issued by the UK Governments, which cover the main inflation-linked sovereign and sub-sovereign issues.

Portfolio Data (Source: Amundi)

Information (Source: Amundi)

Asset class : **Bond**
Exposure : **Great Britain (Europe)**

Holdings : **33**

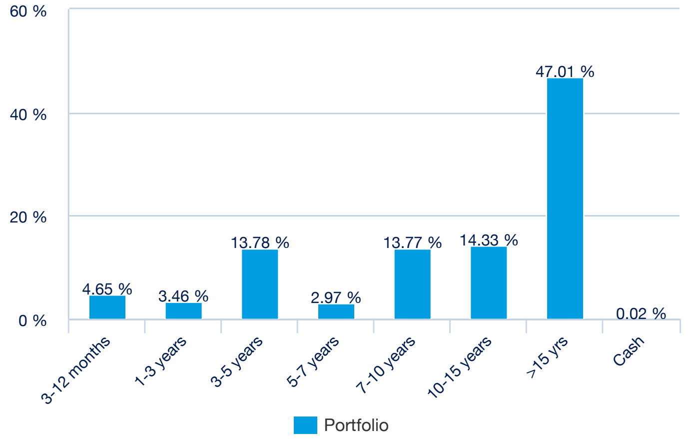
Portfolio Indicators (Source: Fund Admin)

	Portfolio
Modified duration [1]	15.44
Median rating [2]	AA-
Yield To Maturity	3.70%

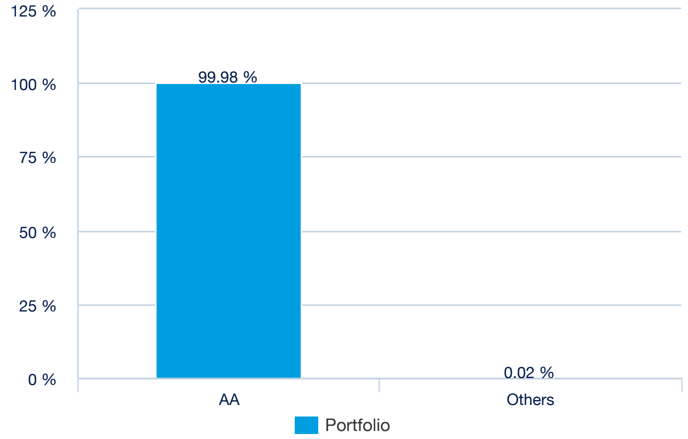
[1] Modified duration (in points) estimates a bond portfolio's percentage price change for 1% change in yield
[2] Based on cash bonds and CDS but excludes other types of derivatives

Portfolio Breakdown (Source: Amundi)

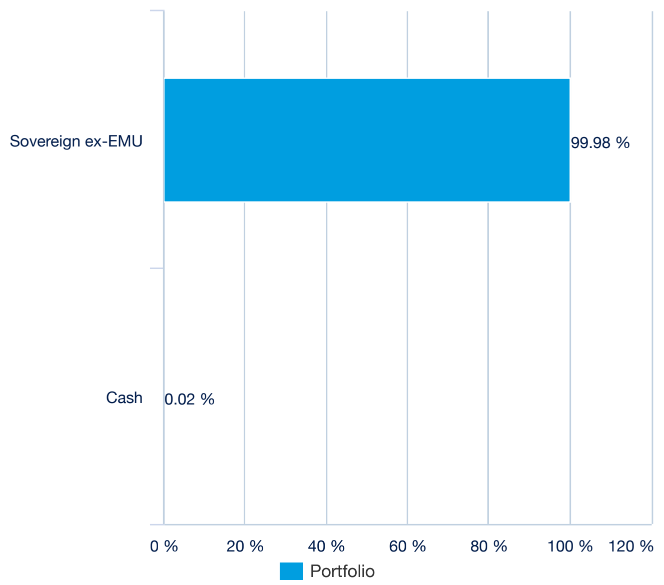
By maturity (Source: Amundi)



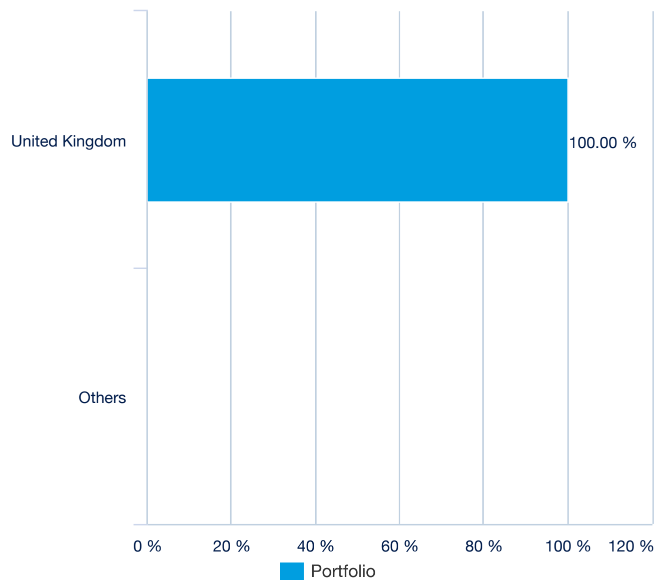
By rating (source : Amundi)



By issuer (Source: Amundi)



By country (source : Amundi)



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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	13/10/2016
Date of the first NAV	10/11/2010
Share-class reference currency	GBP
Classification	Not applicable
Type of shares	Distribution
ISIN code	LU1407893301
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.07% (realized) - 26/09/2022
Minimum recommended investment period	5 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
London Stock Exchange	9:00 - 17:30	GBP	GILI	GILI LN	GILIGBIV	GILI.L	GILIGBIV
Nyse Euronext Paris	9:00 - 17:30	EUR	GILI	GILI FP	GILIIV	GILI.PA	GILIIV

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