Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF - Acc

FACTSHEET

Marketing Communication

31/07/2022

BOND

Key Information (Source: Amundi)

Net Asset Value (NAV) : **171.22 (EUR)**
NAV and AUM as of : **29/07/2022**
Assets Under Management (AUM) :
1,314.41 (million EUR)
ISIN code : **LU1650491282**
Replication type : **Physical**
Benchmark :
100% BLOOMBERG BARCLAYS EURO INFLATION-LINKED EUROZONE - ALL CPI
Date of the first NAV : **14/04/2005**
First NAV : **100.00 (EUR)**

« 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."

Objective and Investment Policy

The Lyxor Core Euro Government Inflation-Linked Bond (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays Euro Government Inflation-Linked Bond Index.

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

1 2 **3** 4 5 6 7

Lower risk, potentially lower rewards

Higher risk, potentially higher rewards

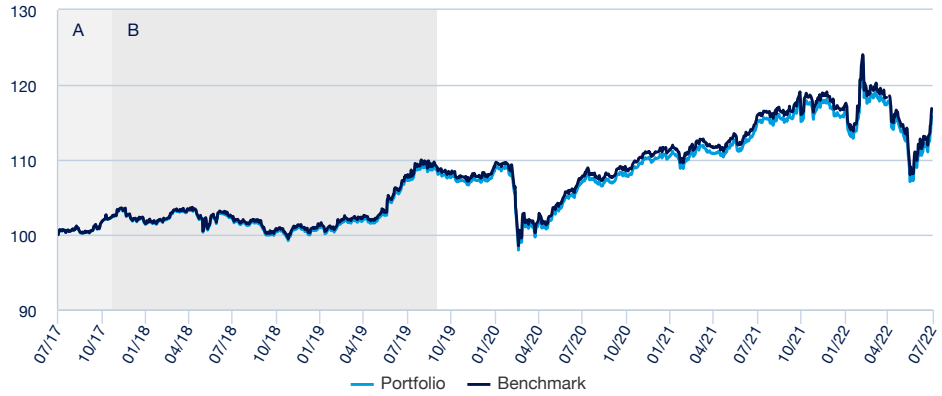
The SRRI represents the risk and return profile as presented in the Key Investor Information Document (KIID). The lowest category does not imply that there is no risk. The SRRI is not guaranteed and may change over time.

It is important for potential investors to evaluate the risks described below and in the fund prospectus which can be found on www.lyxoretf.com

CAPITAL AT RISK : ETFs are tracking instruments: Their risk profile is similar to a direct investment in the Underlying Index. Investors' capital is fully at risk and investors may not get back the amount originally invested.
REPLICATION RISK : The fund objectives might not be reached due to unexpected events on the underlying markets which will impact the index calculation and the efficient fund replication.
COUNTERPARTY RISK : Investors are exposed to risks resulting from the use of an OTC Swap with MORGAN STANLEY BANK AG , SOCIETE GENERALE. In-line with UCITS guidelines, the exposure to the counterparty cannot exceed 10% of the total fund assets. Physically replicated ETFs may have counterparty risk resulting from the use of a Securities Lending Programme.
UNDERLYING RISK : The Underlying Index of a Lyxor ETF may be complex and volatile. When investing in commodities, the Underlying Index is calculated with reference to commodity futures contracts exposing the investor to a liquidity risk linked to costs such as cost of carry and transportation. ETFs exposed to Emerging Markets carry a greater risk of potential loss than investment in Developed Markets as they are exposed to a wide range of unpredictable Emerging Market risks.
CURRENCY RISK : ETFs may be exposed to currency risk if the ETF is denominated in a currency different to that of the Underlying Index they are tracking. This means that exchange rate fluctuations could have a negative or positive effect on returns.
LIQUIDITY RISK : Liquidity is provided by registered market-makers on the respective stock exchange where the ETF is listed. On-exchange liquidity may be limited as a result of a suspension in the underlying market represented by the Underlying Index tracked by the ETF; a failure in the systems of one of the relevant stock exchanges, The market-maker systems; or an abnormal trading situation or event.

Returns (Source: Fund Admin) - Past performance does not predict future returns

Performances from 31/07/2017 to 29/07/2022 (Source : Fund Admin)



A : Until 23/11/17 the Funds performances recorded correspond to performances of LYXOR EUROMTS INFLATION LINKED INVESTMENT GRADE (DR) UCITS ETF . This fund was absorbed by the Fund on the 23/11/2017
B : Until 30/09/2019, the Fund's Benchmark Index was "FTSE MTS Eurozone Inflation-Linked Bond IG (Mid Price) Index"

Cumulative returns* (Source: Fund Admin)

Since	YTD 31/12/2021	1 month 30/06/2022	3 months 29/04/2022	1 year 30/07/2021	3 years 31/07/2019	5 years 31/07/2017	10 years 31/07/2012
Portfolio	-1.01%	5.42%	-1.70%	0.69%	7.67%	15.84%	39.84%
Benchmark	-0.94%	5.49%	-1.56%	0.78%	8.16%	16.85%	42.25%
Spread	-0.07%	-0.07%	-0.14%	-0.08%	-0.50%	-1.01%	-2.40%

Calendar year performance* (Source: Fund Admin)

	2021	2020	2019	2018	2017	2016	2015	2014	2013	2012
Portfolio	6.24%	2.97%	6.56%	-1.71%	1.17%	3.78%	1.93%	7.98%	-0.82%	17.05%
Benchmark	6.27%	3.21%	6.83%	-1.51%	1.38%	3.99%	2.13%	8.02%	-0.62%	17.48%
Spread	-0.03%	-0.23%	-0.27%	-0.20%	-0.21%	-0.21%	-0.20%	-0.04%	-0.20%	-0.43%

** 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.*

Risk indicators (Source: Fund Admin) *

	1 year	3 years
Portfolio volatility	9.73%	7.23%
Benchmark volatility	9.74%	7.23%
Ex-post Tracking Error	0.25%	0.20%
Portfolio sharpe ratio	0.13	0.43

* 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 represents the annualised volatility of the performance differences between the ETF and the benchmark

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Description of the Index

The index is representative of the performance of EUR denominated inflation-linked bonds issued by eurozone members. Eligible securities must have maturities of at least 1 year, with a minimum outstanding amount of €500m.

Portfolio Data (Source: Amundi)

Information (Source: Amundi)

Asset class : **Bond**
Exposure : **Eurozone**

Holdings : **40**

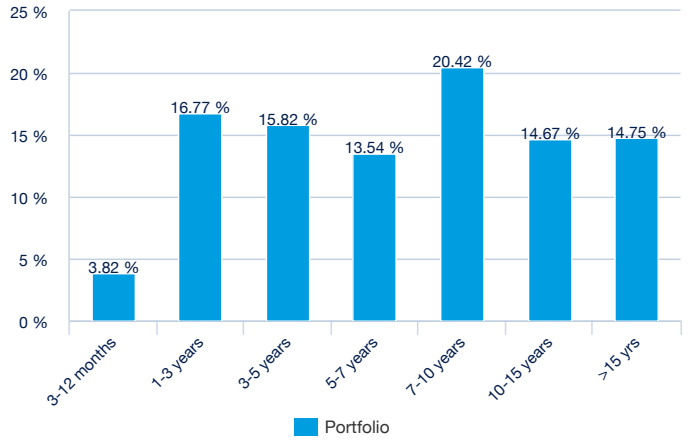
Portfolio Indicators (Source: Fund Admin)

	Portfolio
Modified duration [1]	8.12
Median rating [2]	A-
Yield To Maturity	1.97%

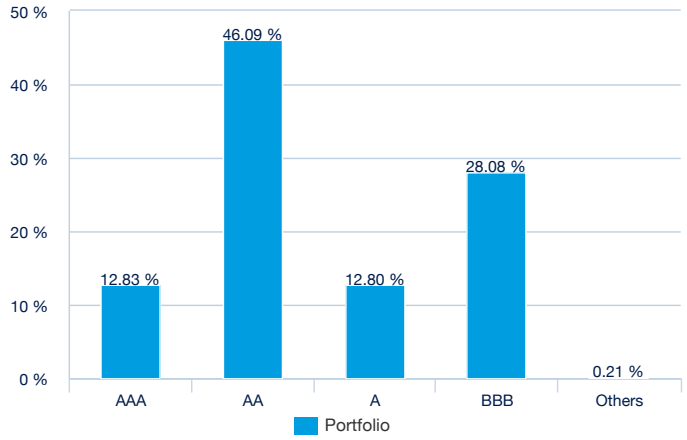
[1] Modified duration (in points) estimates a bond portfolio's percentage price change for 1% change in yield
[2] Based on cash bonds and CDS but excludes other types of derivatives

Portfolio Breakdown (Source: Amundi)

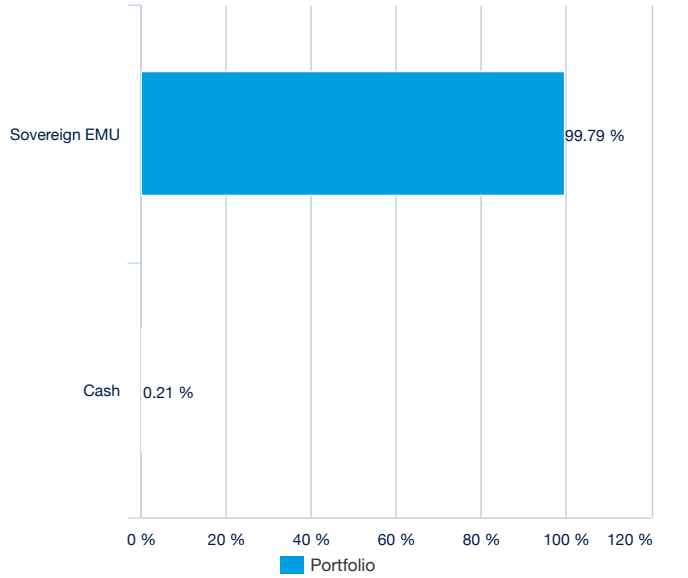
By maturity (Source: Amundi)



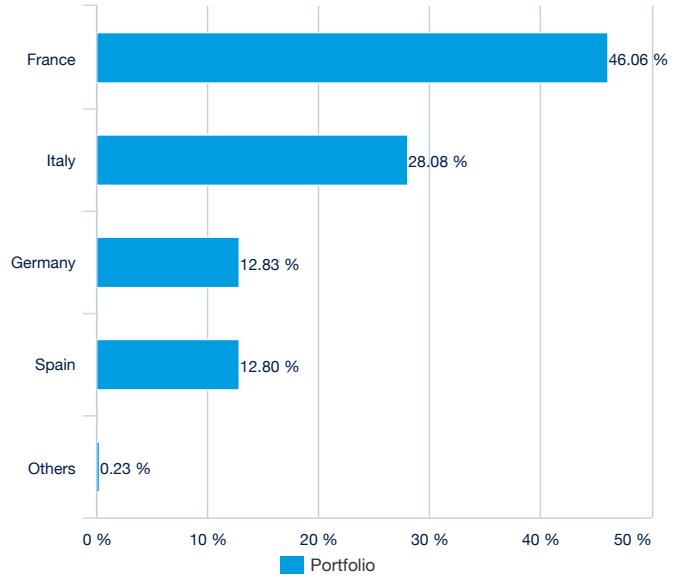
By rating (source : Amundi)



By issuer (Source: Amundi)



By country (source : Amundi)



BOND

Principal characteristics (Source : Amundi)

Legal structure	UCITS under Luxembourg law
UCITS compliant	UCITS
Management Company	Amundi Asset Management
Administrator	SOCIETE GENERALE LUXEMBOURG
Custodian	SOCIETE GENERALE LUXEMBOURG
Independent auditor	PRICEWATERHOUSECOOPERS LUXEMBOURG
Share-class inception date	23/11/2017
Share-class reference currency	EUR
Classification	Not applicable
Type of shares	Accumulation
ISIN code	LU1650491282
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.09% (realized) - 22/02/2022
Entry charge (maximum)	0.10%
Exit charge (maximum)	0.10%
Fiscal year end	December

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
London Stock Exchange	9:00 - 17:30	GBP	MTI	MTIX LN	MTIXIV	MTIX.L	MTIXIV
Nyse Euronext Paris	9:00 - 17:30	EUR	MTI	MTI FP	EMIIV	MTI.PA	EMIIV
Borsa Italiana	9:00 - 17:30	EUR	MTI	EMI IM	EMIIV	MTI.MI	EMIIV
Deutsche Börse	9:00 - 17:30	EUR	MTI	LYQ7 GY	EMIIV	LYQ7.DE	EMIIV
Berne Exchange	9:00 - 17:30	EUR	MTI	LYMTI BW	EMIIV	LYMTI.BN	EMIIV

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