

Lyxor iBoxx GBP Liquid Corporates Long Dated UCITS ETF - Dist

FACTSHEET

Marketing
Communication

31/03/2024

BOND ■

Key Information (Source: Amundi)

Net Asset Value (NAV) : **120.38 (GBP)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) :
4.81 (million GBP)
ISIN code : **LU1407891602**
Replication type : **Synthetical**
Benchmark :
**100% MARKIT IBOXX GBP LIQUID
CORPORATES LONG DATED MID PRICE TCA**
Last coupon date : **12/12/2023**
Latest coupons : **7.3300 (GBP)**
Date of the first NAV : **10/11/2010**
First NAV : **100.00 (GBP)**

Objective and Investment Policy

The Lyxor iBoxx GBP Liquid Corporates Long Dated UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index Markit iBoxx GBP Liquid Corporates Long Dated Mid Price TCA TRI.

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)



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 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 UCITS ETF IBOXX / LIQUID CORPORATES LONG DATED fund. This fund was absorbed by the Fund on the 13/10/2016.

Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	7.41%	9.27%	7.44%
Benchmark volatility	7.41%	9.27%	7.44%
Ex-post Tracking Error	0.04%	0.03%	0.16%
Sharpe ratio	0.43	-0.71	0.36

* 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	31/03/2014
Portfolio	0.33%	1.94%	0.33%	8.22%	-11.27%	-3.16%	31.03%
Benchmark	0.34%	1.93%	0.34%	8.38%	-10.91%	-2.56%	31.98%
Spread	-0.02%	0.01%	-0.02%	-0.15%	-0.36%	-0.60%	-0.95%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	10.20%	-20.83%	-5.30%	9.85%	11.78%	-3.95%	6.99%	13.63%	-0.50%	12.85%
Benchmark	10.39%	-20.73%	-5.20%	9.97%	11.89%	-3.86%	7.09%	13.76%	-0.86%	13.08%
Spread	-0.19%	-0.10%	-0.10%	-0.12%	-0.11%	-0.09%	-0.10%	-0.14%	0.36%	-0.23%

BOND

* 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.

Index Data (Source : Amundi)

Description of the Index

The Markit iBoxx GBP Liquid Corporates Long Dated Mid Price TCA TRI provides exposure to the 40 largest and most liquid Sterling denominated, investment grade corporate bonds with a minimum rating of BBB- from S&P or Fitch or Baa3 from Moody's. It is compiled, administered and managed by Markit, an index provider. The full methodology and additional details are available on the Indices section of the www.markit.com website.

Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
LLOYDS VAR 12/35	4.04%
ZURNVX VAR 11/52 EMTN	4.03%
MS VAR 11/33	4.01%
HSBC VAR 09/31	4.01%
BACR VAR 11/32 EMTN	3.99%
TD 2.875% 04/27 EMTN	3.98%
BAC VAR 06/29 EMTN	3.82%
UBS VAR 09/33	3.77%
ISPIM 6.625% 05/33 EMTN	3.47%
SANUK VAR 11/27 EMTN	3.39%
Total	38.51%

Information (Source: Amundi)

Asset class : **Bond**
Exposure : **International**

Holdings : **40**

Benchmark Indicators (Source: Fund Admin)

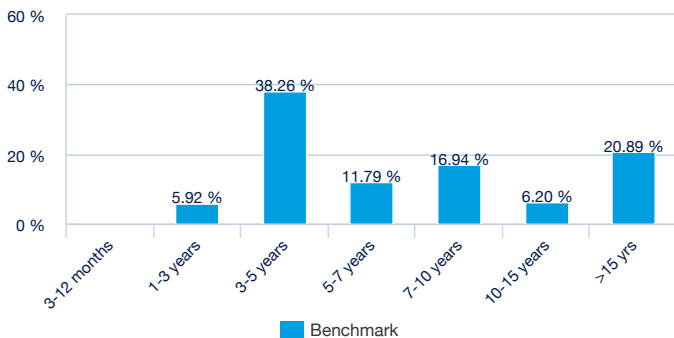
	Benchmark
Modified duration ¹	6.53
Yield To Maturity	5.30%
Median rating ²	BBB+

¹ Modified duration (in points) estimates a bond portfolio's percentage price change for 1% change in yield

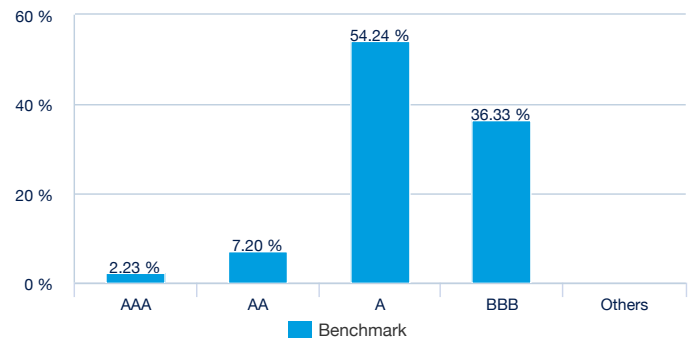
² Based on cash bonds and CDS but excludes other types of derivatives

Benchmark Breakdown (Source: Amundi)

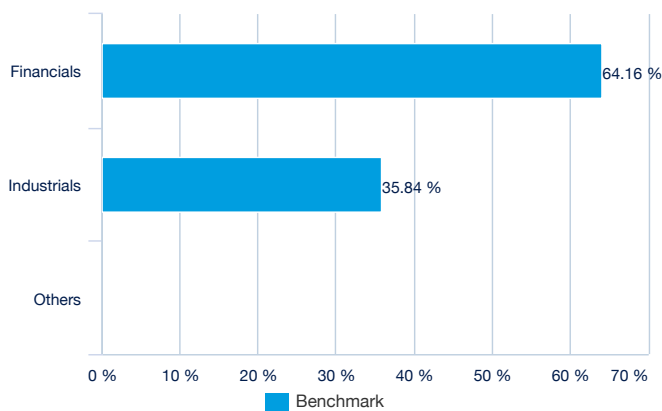
By maturity (Source: Amundi)



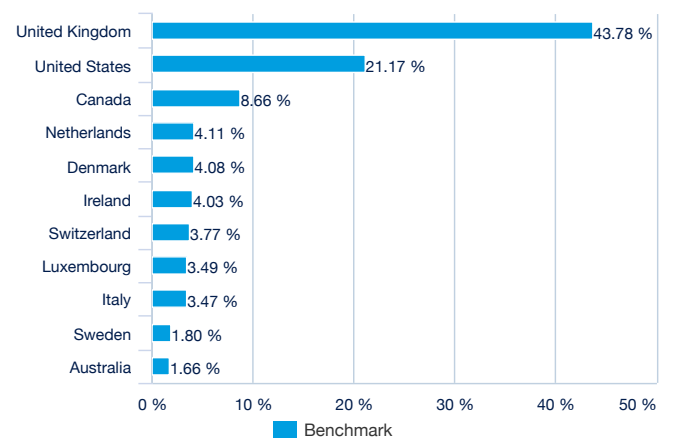
By rating (source : Amundi)



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	13/10/2016
Date of the first NAV	10/11/2010
Share-class reference currency	GBP
Classification	Not applicable
Type of shares	Distribution
ISIN code	LU1407891602
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

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
London Stock Exchange	9:00 - 17:30	GBP	COUK	COUK LN	COUKGBIV	COUK.L	COUKGBIV
Nyse Euronext Paris	9:00 - 17:30	EUR	COUK	COUK FP	COUKEUIV	COUK.PA	COUKEUIV

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

BOND

Index Providers

The Index referred to here is the property of Markit Indices Limited (the "Index Sponsors") and it is used under licence for the Sub-Fund. The parties agree that the Index Sponsor does not approve of, endorse or recommend the SubFund. Under no circumstances does the Index Sponsor provide any guarantee - whether explicit or implicit (including but not limited to the commercial value or appropriateness for any specific use or utilisation) - pertaining to the Index or any data included in or linked to the Index and, in particular, declines any guarantee relating to the quality, accuracy and/or exhaustiveness of the Index or the data included in or linked to the Index, or the results obtained from use of the Index and/or the composition of the Index at a given date or moment, likewise the financial rating of any issuing entity or any credit or similar event (irrespective of the definition of such) relating to a bond in the Index at a given date or at any other time. The Index Sponsor cannot be held liable for any reason whatsoever in terms of an error in the Index, and the Index Sponsor is not required to inform of such an error, in the event it would occur. Under no circumstances do the Index Sponsors issue a recommendation to buy or sell the SubFund, nor do they express an opinion concerning the ability of the Index to replicate the performance of the markets in question, or concerning the Index or any transaction or product related to it, or indeed the corresponding risks. The Index Sponsor is under no obligation to take the needs of a third party into consideration during the determination, modification in the composition or calculation of the Index. The purchaser or a seller of the Sub-Fund and the Index Sponsors cannot be held liable in the event the Index Sponsors do not take the necessary measures in determining, adjusting or calculating the Index. The Index Sponsors and their related companies retain the right to process any of the bonds making up the Index, and may, when permitted, accept deposits, make loans or perform any other credit activity, and more generally carry out all or any investment banking and finance service or other commercial activity with these bonds'

Important information

This document is of a commercial nature and not of a regulatory nature.

It is each investor's responsibility to ascertain that it is authorised to subscribe, or invest into this product.

Prior to investing in the product, investors should seek independent financial, tax, accounting and legal advice.

Lyxor iBoxx GBP Liquid Corporates Long Dated UCITS ETF is an investment company with Variable Capital (SICAV) incorporated under Luxembourg Law, listed on the official list of Undertakings for Collective Investment, authorised under Part I of the Luxembourg Law of 17th December 2010 (the "2010 Law") on Undertakings for Collective Investment in accordance with provisions of the Directive 2009/65/EC (the "2009 Directive") and subject to the supervision of the Commission de Surveillance du Secteur Financier (CSSF). The product is a sub-fund of Lyxor iBoxx GBP Liquid Corporates Long Dated UCITS ETF and has been approved by the CSSF and has been notified to the AMF to be marketed in France.

Amundi Asset Management ("Amundi AM") recommend that investors read carefully the "risk factors" section of the product's prospectus and the "Risk and reward" section of the Key Investor Information Document (KIID). The prospectus in English and the KIID in French are available free of charge on www.amundi-etf.com or upon request to info@amundi-etf.com

The attention of investors is drawn to the fact that, the prospectus is only available in English.

Units of a specific UCITS ETF managed by an asset manager and purchased on the secondary market cannot usually be sold directly back to the asset manager itself. Investors must buy and sell units on a secondary market with the assistance of an intermediary (e.g. a stockbroker) and may incur fees for doing so. In addition, investors may pay more than the current net asset value when buying units and may receive less than the current net asset value when selling them.

Updated composition of the product's investment portfolio is available on www.amundi-etf.com. In addition, the indicative net asset value is published on the Reuters and Bloomberg pages of the product, and might also be mentioned on the websites of the stock exchanges where the product is listed.

There is no guarantee that the fund's objective will be met. The fund may not always be able to replicate exactly the performance of the index (or indices).

This product includes a risk of capital loss. The redemption value of this product may be less than the amount initially invested. In a worst case scenario, investors could sustain the loss of their entire investment.

The index referred to herein (the "Index") is not sponsored, approved or sold by Amundi Asset Management ("Amundi AM"). Amundi AM shall not assume any responsibility in this respect. The accuracy, completeness or relevance of the information which has been drawn from external sources is not guaranteed although it is drawn from sources reasonably believed to be reliable. Subject to any applicable law, Amundi AM shall not assume any liability in this respect. The market information displayed in this document is based on data at a given moment and may change from time to time.

THIS DOCUMENT DOES NOT CONSTITUTE AN OFFER FOR SALE OF SECURITIES IN THE UNITED STATES OF AMERICA. THE PRODUCT HEREIN DESCRIBED WILL NOT BE REGISTERED UNDER THE U.S. SECURITIES ACT OF 1933, AS AMENDED (THE "U.S. SECURITIES ACT") AND MAY NOT BE OFFERED OR SOLD IN THE UNITED STATES OF AMERICA WITHOUT BEING REGISTERED OR BEING EXEMPTED FROM REGISTRATION UNDER THE U.S. SECURITIES ACT.

This factsheet is issued by Amundi Asset Management, société anonyme à directoire et conseil de surveillance having its registered office at 91-93, boulevard Pasteur, 75015 Paris (France), 419 223 375 RCS Nanterre, authorized and regulated by the Autorité des marchés financiers (AMF). Amundi AM is represented in the UK by Amundi Asset Management UK LLP, which is authorized and regulated by Financial Conduct Authority in the UK.

This document is designed exclusively for institutional, professional, qualified or sophisticated investors and distributors. It is not meant for the general public or private clients of any jurisdiction or those qualified as 'US Persons'. Approved investors in regard to the European Union are those which are defined as "Professional" investors in Directive 2004/39/EC of 21 April 2004 "MiFID" or, as the case may be, as defined under each local legislation and, insofar as the offer in Switzerland is concerned, "qualified investors" as set forth in the federal Law on Collective Investments (LPCC), the Ordinance on collective investments of 22 November 2006 (OPCC) and the FINMA 08/8 Circular regarding the legislation on collective investments of 20 November 2008. This document shall not, under any circumstance, be sent within the European Union to non "Professional" investors as defined by the MFI or under each local legislation, or in Switzerland to those investors which are not defined as "qualified investors" in the applicable law and regulations.