

Lyxor MSCI EMU Value (DR) UCITS ETF - Dist

EQUITY ■

FACTSHEET

Marketing
Communication

31/03/2024

Key Information (Source: Amundi)

Net Asset Value (NAV) : **130.41 (EUR)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) :
151.08 (million EUR)
ISIN code : **LU1598690169**
Replication type : **Physical**
Benchmark : **100% MSCI EMU VALUE**
French tax wrapper : **PEA eligible**
Last coupon date : **12/12/2023**
Latest coupons : **4.6300 (EUR)**
Date of the first NAV : **02/10/2006**
First NAV : **166.96 (EUR)**

Objective and Investment Policy

The Lyxor MSCI EMU Value (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI EMU Value Net Return EUR 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)



Lower Risk

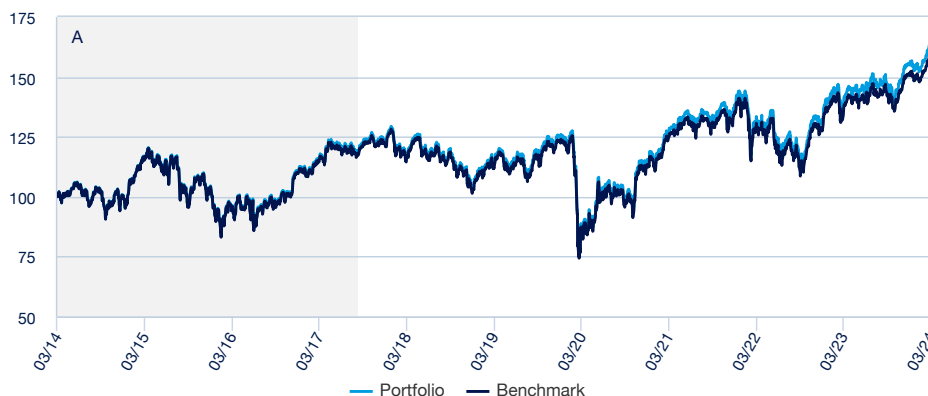
Higher Risk

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 07/09/2017 the Funds performances recorded correspond to performances of LYXOR MSCI EMU VALUE (DR) UCITS ETF . This fund was absorbed by the Fund on the 07/09/2017

Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	11.02%	15.37%	22.66%
Benchmark volatility	11.05%	15.36%	22.53%
Ex-post Tracking Error	0.18%	0.21%	2.41%
Sharpe ratio	1.26	0.51	0.08

* 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	7.19%	6.17%	7.19%	17.47%	30.02%	46.01%	66.31%
Benchmark	7.15%	6.20%	7.15%	17.02%	28.61%	43.62%	61.64%
Spread	0.04%	-0.03%	0.04%	0.45%	1.41%	2.40%	4.67%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	18.87%	-5.32%	20.63%	-8.06%	18.67%	-14.14%	10.09%	7.29%	3.92%	3.84%
Benchmark	18.44%	-5.60%	20.18%	-8.19%	18.18%	-14.36%	9.88%	6.89%	3.74%	3.61%
Spread	0.43%	0.28%	0.45%	0.13%	0.49%	0.22%	0.21%	0.40%	0.17%	0.23%

Performances related to distributing ETF are calculated reinvesting dividends into the ETF performance

* 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.

EQUITY

Meet the Team

**Isabelle Lafargue**Head of Index & Multistrategies Management –
Regional Funds**Lionel Issom Nlep**

Lead Portfolio Manager

**Jean-Philippe Nause**

Co-Portfolio Manager

Index Data (Source : Amundi)

Description of the Index

The MSCI EMU Value Net Return EUR Index cover the full range of developed, emerging and All Country MSCI International Equity Indices across all size segmentations. MSCI uses a two dimensional framework for style segmentation in which value and growth securities are categorized using a multi-factor approach, which uses three variables to define the value investment style characteristics and five variables to define the growth investment style characteristics including forward looking variables.

Information (Source: Amundi)

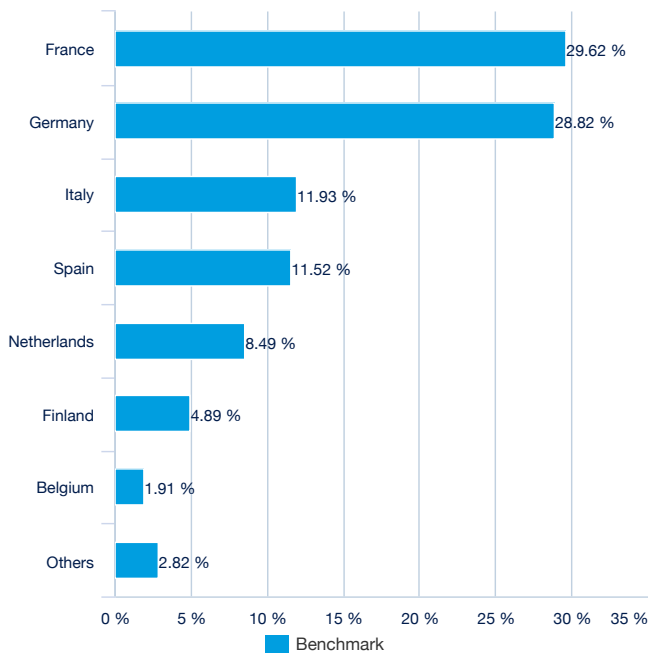
Asset class : **Equity**
Exposure : **Eurozone**

Holdings : **145**

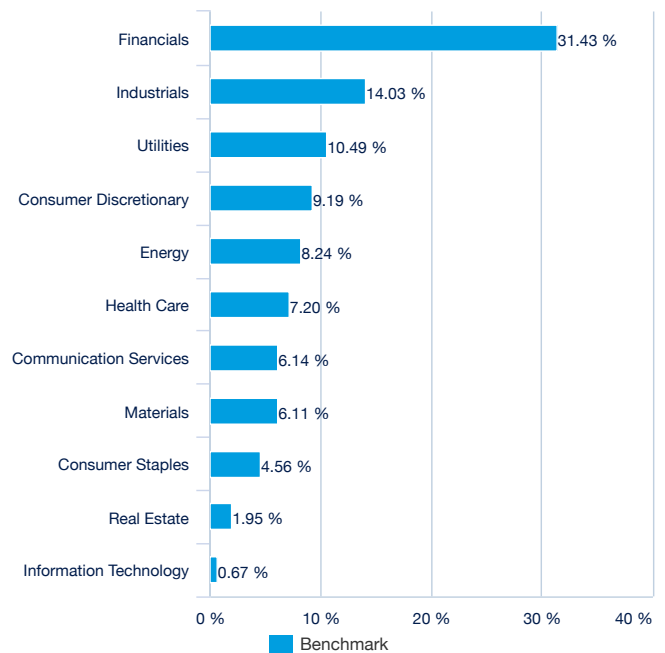
Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
AXA SA	2.40%
BANCO BILBAO VIZCAYA ARGENTA	2.45%
BNP PARIBAS	2.58%
IBERDROLA SA	2.68%
DEUTSCHE TELEKOM NAM (XETRA)	2.77%
BANCO SANTANDER SA	2.78%
SIEMENS AG-REG	3.32%
SANOFI	3.93%
ALLIANZ SE-REG	4.13%
TOTALENERGIES SE PARIS	5.23%
Total	32.27%

Geographical breakdown (Source: Amundi)



Benchmark Sector breakdown (source : Amundi)



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Principal characteristics (Source : Amundi)

Fund structure	SICAV under Luxembourg law
UCITS compliant	UCITS
Management Company	Amundi Asset Management
Administrator	SOCIETE GENERALE LUXEMBOURG
Custodian	SOCIETE GENERALE LUXEMBOURG
Independent auditor	DELOITTE S.A., LUXEMBOURG
Share-class inception date	07/09/2017
Date of the first NAV	02/10/2006
Share-class reference currency	EUR
Classification	Not applicable
Type of shares	Distribution
ISIN code	LU1598690169
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.40% (realized) - 26/09/2022
Minimum recommended investment period	5 years
Fiscal year end	October
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	EUR	VAL	EMV BW	EMVIV	EMV.BN	EMVIV
Deutsche Börse	9:00 - 17:30	EUR	VAL	LGWS GY	EMVIV	LGWS.DE	EMVIV
Borsa Italiana	9:00 - 17:30	EUR	VAL	VAL IM	EMVIV	LEMU.MI	EMVIV
Nyse Euronext Paris	9:00 - 17:30	EUR	VAL	VAL FP	EMVIV	LEMU.PA	EMVIV

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