Lyxor MSCI EMU Value (DR) UCITS ETF - Dist

FACTSHEET

Marketing Communication

31/05/2024

EQUITY

Key Information (Source: Amundi)

Net Asset Value (NAV) : **135.28 (EUR)**
NAV and AUM as of : **31/05/2024**
Assets Under Management (AUM) : **163.84 (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)**

« 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 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.

Risk Indicator *(Source : Fund Admin)*

1 2 3 4 **5** 6 7

Lower Risk — Higher Risk

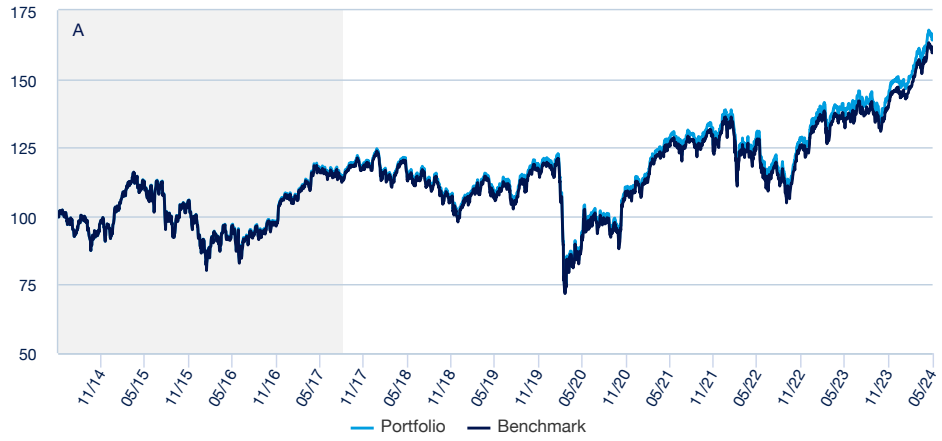
The risk indicator assumes you keep the product for 5 years.
The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movement in the markets or because we are not able to pay you.

It is important for potential investors to evaluate the risks described below and in the fund prospectus which can be found on www.amundietf.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 Amundi 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 02/06/2014 to 31/05/2024 (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

Cumulative returns* (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	10 years
Since	29/12/2023	30/04/2024	29/02/2024	31/05/2023	31/05/2021	31/05/2019	30/05/2014
Portfolio	11.18%	3.55%	10.13%	22.56%	30.14%	55.24%	66.58%
Benchmark	10.82%	3.29%	9.83%	22.14%	28.60%	52.86%	61.78%
Spread	0.37%	0.26%	0.30%	0.42%	1.54%	2.38%	4.80%

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

Risk indicators (Source: Fund Admin) *

	1 year	3 years
Portfolio volatility	11.51%	15.46%
Benchmark volatility	11.50%	15.46%
Ex-post Tracking Error	0.18%	0.21%
Sharpe ratio	1.35	0.46

* 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

** 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 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)

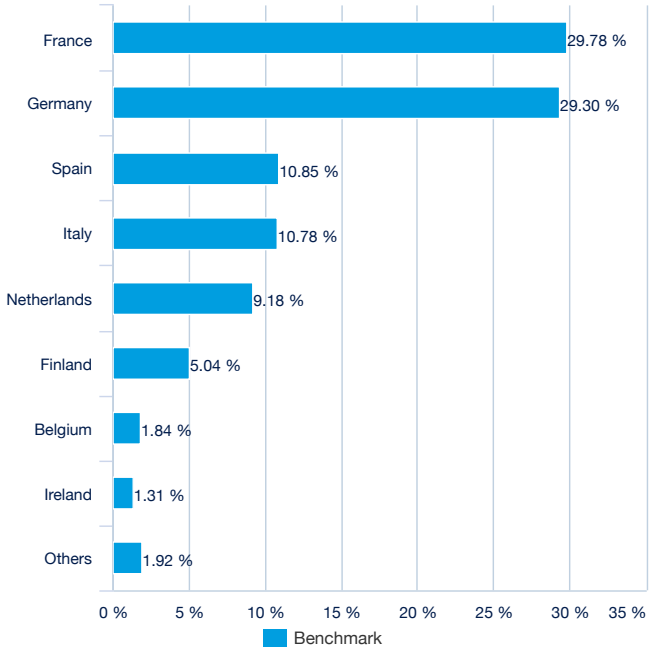
Asset class : **Equity**
Exposure : **Eurozone**

Holdings : **147**

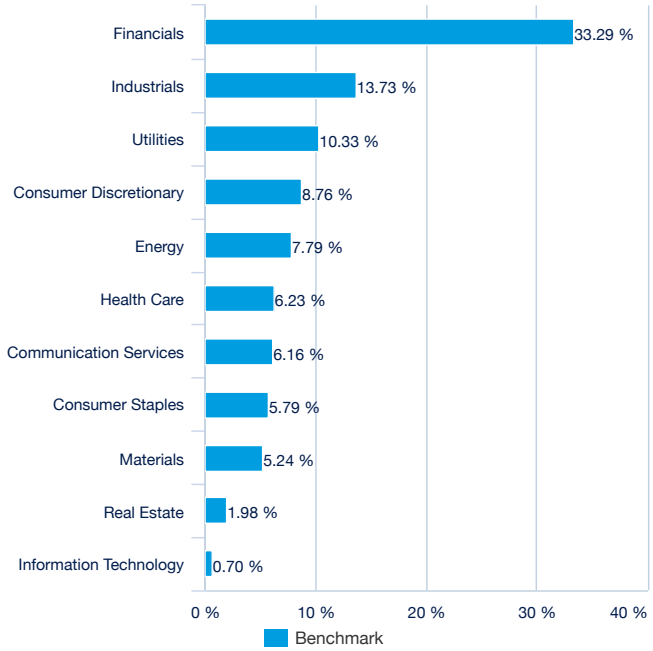
Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
TOTALENERGIES SE PARIS	5.27%
ALLIANZ SE-REG	3.85%
SANOFI	3.74%
SIEMENS AG-REG	3.19%
BANCO SANTANDER SA	2.80%
DEUTSCHE TELEKOM NAM (XETRA)	2.64%
IBERDROLA SA	2.56%
BNP PARIBAS	2.56%
MUENCHENER RUECKVER AG-REG	2.29%
AXA SA	2.20%
Total	**31.09%**

Geographical breakdown (Source: Amundi)



Benchmark Sector breakdown (source : Amundi)



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

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
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
Management fees and other administrative or operating costs	0.40%
Entry charge (maximum)	0.25%
Exit charge (maximum)	0.06%
Fiscal year end	October

Index Providers

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