

Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF - Acc

EQUITY ■

FACTSHEET

Marketing
Communication

31/03/2024

Key Information (Source: Amundi)

Net Asset Value (NAV) : **15.25 (USD)**
NAV and AUM as of : **29/03/2024**
Assets Under Management (AUM) :
111.39 (million USD)
ISIN code : **LU2023678449**
Replication type : **Physical**
Benchmark :
**100% MSCI ACWI IMI MILLENNIALS ESG
FILTERED**
Date of the first NAV : **10/03/2020**
First NAV : **10.00 (USD)**

Objective and Investment Policy

The Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI ACWI IMI Millennials ESG Filtered Net Total Return Index.

Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmarkindex.

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



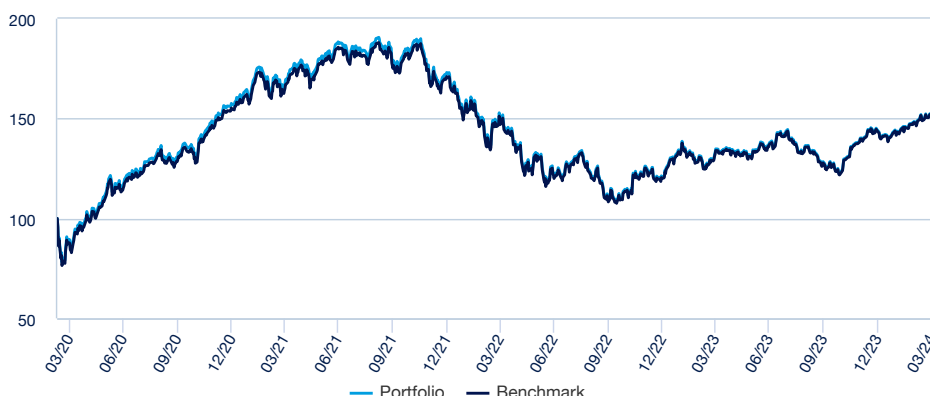
Lower risk, potentially lower rewards
Higher risk, potentially higher rewards

The SRRl 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 SRRl is not guaranteed and may change over time.

« 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 10/03/2020 to 29/03/2024 (Source : Fund Admin)



Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	13.84%	19.10%	22.10%
Benchmark volatility	13.85%	19.11%	22.23%
Ex-post Tracking Error	0.06%	0.10%	0.34%
Sharpe ratio	0.54	-0.34	0.52

* 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 Since	1 month 29/02/2024	3 months 29/12/2023	1 year 31/03/2023	3 years 31/03/2021	5 years	10 years
Portfolio	5.43%	3.19%	5.43%	13.12%	-8.95%	-	-
Benchmark	5.53%	3.23%	5.53%	13.51%	-7.89%	-	-
Spread	-0.10%	-0.04%	-0.10%	-0.39%	-1.07%	-	-

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	19.68%	-29.91%	9.70%	-	-
Benchmark	20.10%	-29.58%	10.01%	-	-
Spread	-0.42%	-0.33%	-0.31%	-	-

* 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 index aims to represent the performance of companies expected to derive significant revenue from areas like social media and entertainment, health and fitness, clothing and apparel, food and dining, travel and leisure, housing and home goods, and financial services. The index methodology employs a set of key words of theme-related products, services and concepts built using natural language processing and data analysis techniques. These key words help identify relevant companies based on the proportion of revenue that can be linked to the Millennials theme. Annually, the expression of the high-level index objective and associated sub-themes are reviewed with the consultative input of a thematic industry expert retained by MSCI. The index is filtered based on MSCI ESG Ratings, controversy scores and certain business activities, with final stock weights based on a combined score of three fundamental metrics: 1-year sales growth, Return on Invested Capital, and % sales spent on R+D and Capex.

Information (Source: Amundi)

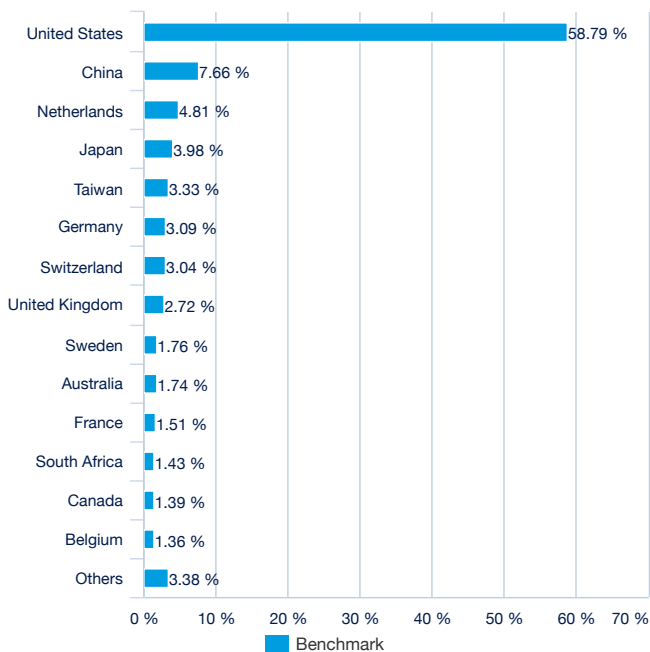
Asset class : **Equity**
Exposure : **International**

Holdings : **221**

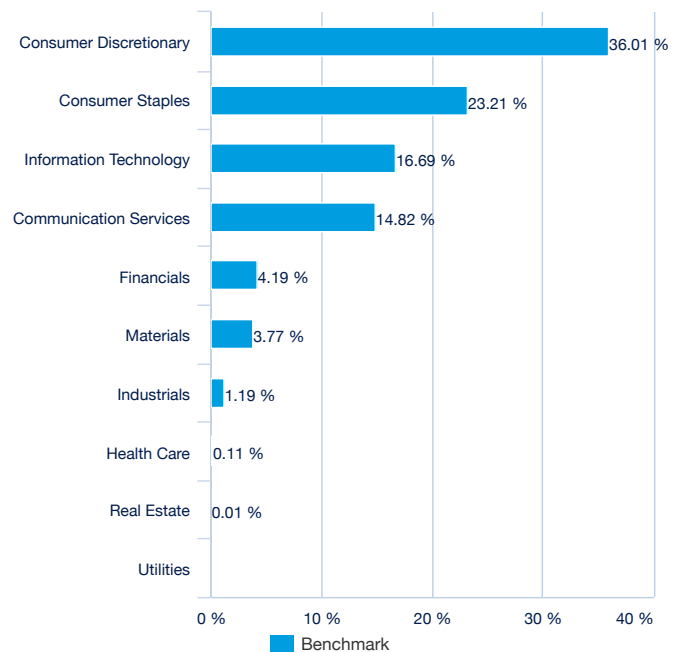
Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
NVIDIA CORP	2.54%
KROGER CO	1.89%
WALT DISNEY CO/THE	1.83%
ADYEN NV	1.79%
LOWE S COS INC	1.77%
AMAZON.COM INC	1.75%
MEDIATEK INC	1.73%
GIVAUDAN-REG	1.72%
COLGATE-PALMOLIVE CO	1.69%
PAYPAL HOLDINGS INC	1.67%
Total	18.38%

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	10/03/2020
Date of the first NAV	10/03/2020
Share-class reference currency	USD
Classification	Not applicable
Type of shares	Accumulation
ISIN code	LU2023678449
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.45% (realized) - 14/07/2023
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
Nyse Euronext Paris	9:00 - 17:30	EUR	MILL	MILL FP	MILLIV	MILLE.PA	MILLIV
London Stock Exchange	9:00 - 17:30	GBP	MILL	MILL LN	MILLGPIV	MILL.L	MILLGPIV
Borsa Italiana	9:00 - 17:30	EUR	MILL	MILL IM	MILLIV	MILL.MI	MILLIV
Deutsche Börse	9:00 - 17:30	EUR	MILL	GENY GY	MILLIV	GENY.DE	MILLIV
London Stock Exchange	9:00 - 17:30	USD	MILL	GENY LN	GENYUSIV	GENY.L	GENYUSIV
Six Swiss Exchange	9:00 - 17:30	CHF	MILL	MILL SW	MILLCHIV	MILL.S	MILLCHIV

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

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