# Lyxor MSCI EMU Value (DR) UCITS ETF - Dist

FACTSHEET

Marketing Communication

**31/03/2024**

EQUITY

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

1 2 3 4 5 **6** 7

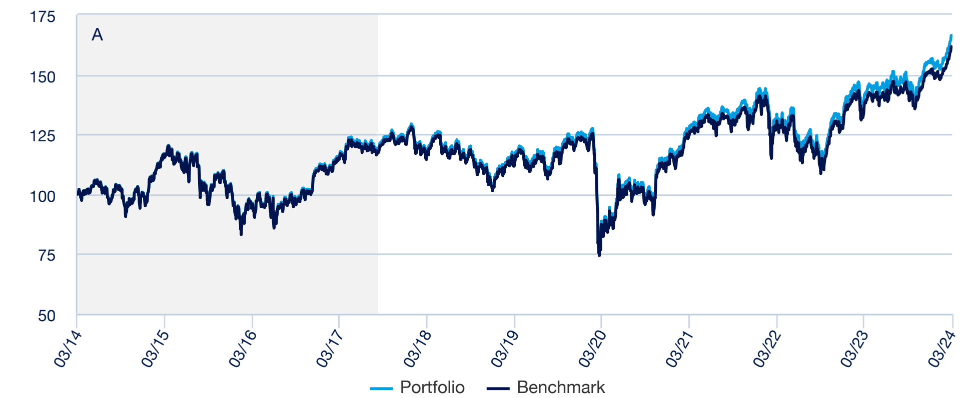
Lower risk, potentially lower rewards
Higher risk, potentially higher rewards

**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.**

*« 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.*

## 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)

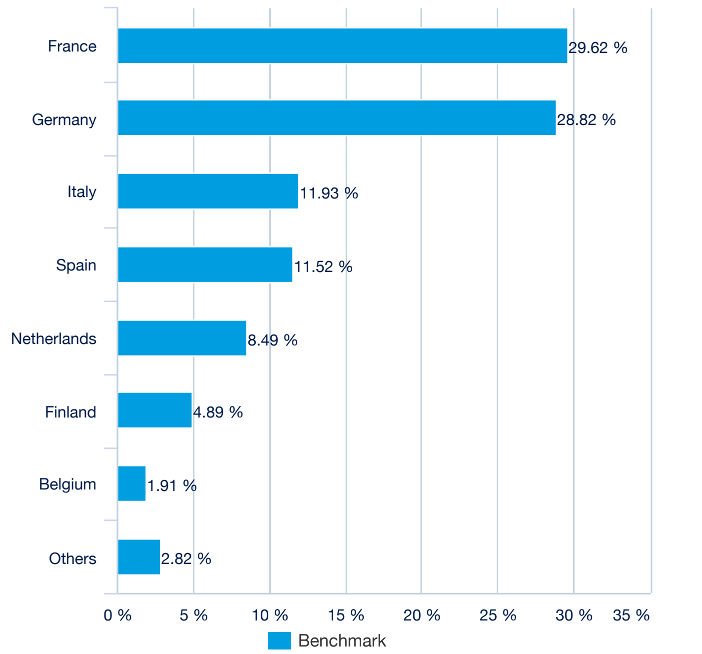
Asset class : **Equity**
Exposure : **Eurozone**

Holdings : **145**

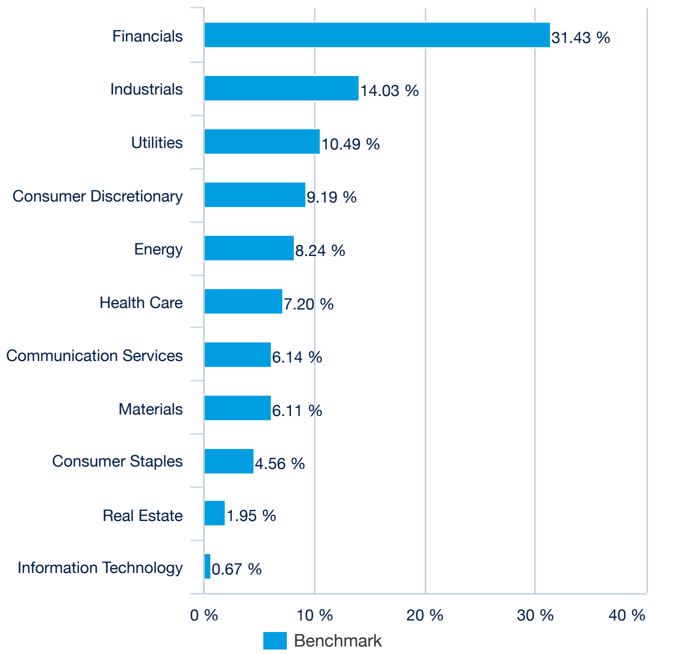
### Top 10 benchmark holdings (source : Amundi)

| | % 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 |

## Contact

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