

# Lyxor Core US Equity (DR) UCITS ETF - Dist

FACTSHEET

Marketing  
Communication

31/03/2024

EQUITY

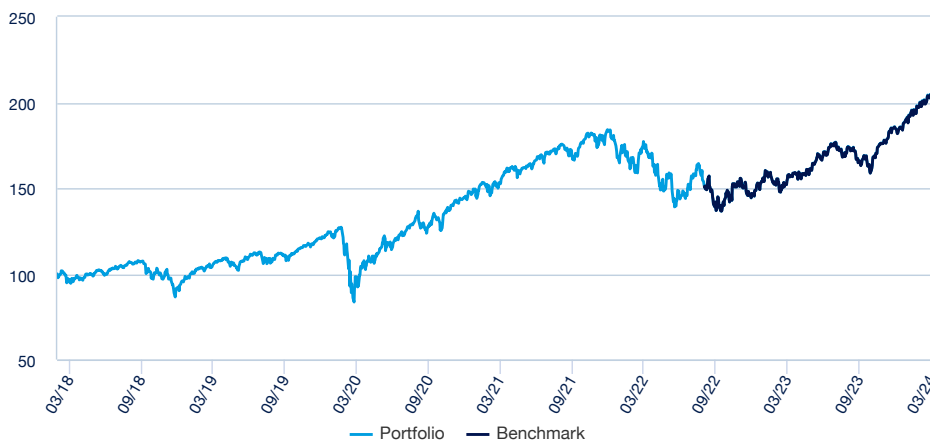
## Key Information (Source: Amundi)

Net Asset Value (NAV) : **18.89 ( USD )**  
NAV and AUM as of : **28/03/2024**  
Assets Under Management (AUM) :  
**27.45 ( million USD )**  
ISIN code : **LU1781540957**  
Replication type : **Physical**  
Benchmark :  
**100% MORNINGSTAR US LARGE-MID CAP NR INDEX**  
Last coupon date : **12/12/2023**  
Latest coupons : **0.1300 ( USD )**  
Date of the first NAV : **27/02/2018**  
First NAV : **10.00 ( USD )**

« 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 27/02/2018 to 28/03/2024 (Source : Fund Admin)



### Cumulative returns\* (Source: Fund Admin)

	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
Since							-
Portfolio	10.56%	3.13%	10.56%	30.02%	33.65%	94.97%	-
Benchmark	10.46%	3.12%	10.46%	29.80%	33.43%	94.86%	-
Spread	0.10%	0.02%	0.10%	0.22%	0.21%	0.10%	-

### Calendar year performance\* (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	26.44%	-19.93%	25.91%	20.41%	30.75%
Benchmark	26.24%	-19.88%	25.94%	-	-
Spread	0.20%	-0.05%	-0.02%	-	-

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.

## Objective and Investment Policy

The Lyxor Core US Equity (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the Morningstar US Large-Mid Cap NR Index.

## 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.

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](http://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.

### Risk indicators (Source: Fund Admin) \*

	1 year	3 years
Portfolio volatility	11.79%	17.02%
Benchmark volatility	11.73%	16.99%
Ex-post Tracking Error	0.13%	0.12%
Sharpe ratio	2.08	0.39

\* 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

## Index Data (Source : Amundi)

## Description of the Index

The index is designed to represent the performance of the large and mid cap segment of the United States' equity market.

## Information (Source: Amundi)

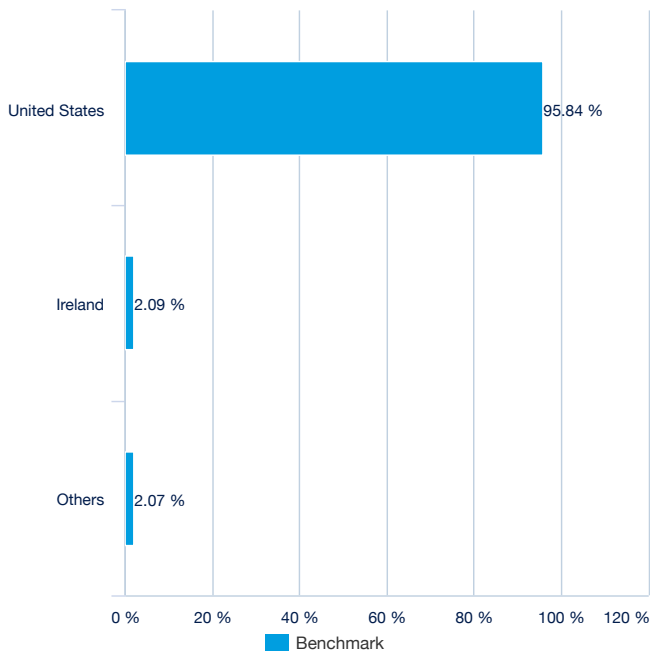
Asset class : **Equity**  
Exposure : **USA**

Holdings : **630**

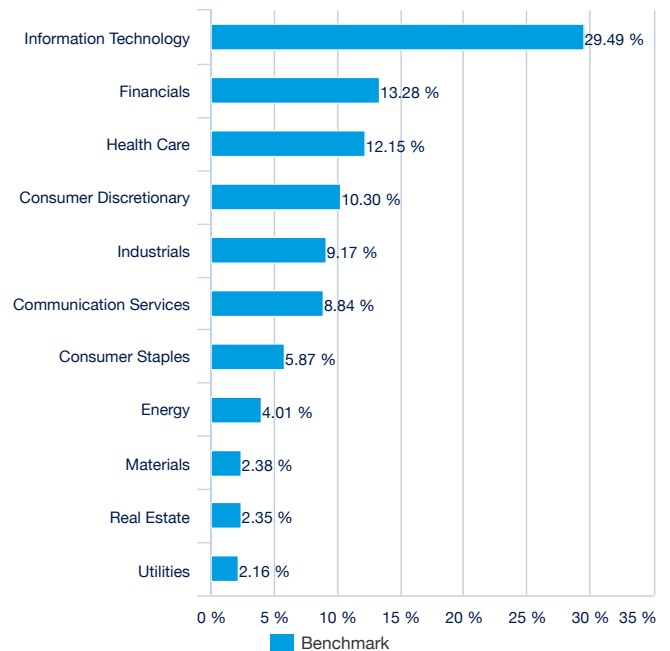
## Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
MICROSOFT CORP	6.76%
APPLE INC	5.40%
NVIDIA CORP	4.66%
AMAZON.COM INC	3.66%
META PLATFORMS INC-CLASS A	2.33%
ALPHABET INC CL A	1.92%
ALPHABET INC CL C	1.74%
BERKSHIRE HATHAWAY INC-CL B	1.65%
ELI LILLY & CO	1.42%
BROADCOM INC	1.34%
<b>Total</b>	<b>30.89%</b>

## Geographical breakdown (Source: Amundi)



## Benchmark Sector breakdown (source : Amundi)



## EQUITY

## Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Berne Exchange	9:00 - 17:30	CHF	LCUS	LCUS BW	-	LCUS.BN	-
Deutsche Börse	9:00 - 17:30	EUR	LCUS	LCUS GY	MSEGUSIV	LCUS.DE	MSEGUSIV
Borsa Italiana	9:00 - 17:30	EUR	LCUS	LCUS IM	MSEGUSIV	LCUS.MI	MSEGUSIV
London Stock Exchange	9:00 - 17:30	GBP	LCUS	LCUS LN	LCUSGBIV	LYLCUS.L	LCUSGBIV
London Stock Exchange	9:00 - 17:30	USD	LCUS	LCUD LN	LCUDIV	LCUD.L	LCUDIV

## 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	27/02/2018
Share-class reference currency	USD
Classification	Not applicable
Type of shares	Distribution
ISIN code	LU1781540957
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.04% ( realized ) - 26/09/2022
Entry charge (maximum)	0.01%
Exit charge (maximum)	0.01%
Fiscal year end	September

## Index Providers

The Sub-Fund is not sponsored, endorsed, sold or promoted by Morningstar, Inc. Morningstar makes no representation or warranty, express or implied, to the owners of the Sub-Fund or any member of the public regarding the advisability of investing in securities generally or in the Sub-Fund in particular or the ability of the Morningstar US LARGE-MID CAP NR INDEX to track general stock market performance. Morningstar's only relationship to Lyxor International Asset Management is the licensing of: (i) certain service marks and service names of Morningstar; and (ii) the Morningstar US LARGE-MID CAP NR INDEX which is determined, composed and calculated by Morningstar without regard to the investment manager or the Sub-Fund. Morningstar has no obligation to take the needs of the investment manager or the owners of the Sub-Fund into consideration in determining, composing or calculating the Morningstar US LARGE-MID CAP NR INDEX.

Morningstar is not responsible for and has not participated in the determination of the prices and amount of the Sub-Fund or the timing of the issuance or sale of the Sub-Fund or in the determination or calculation of the equation by which the Sub-Fund is converted into cash. Morningstar has no obligation or liability in connection with the administration, marketing or trading of the Sub-Fund.

Morningstar, Inc., does not guarantee the accuracy and/or the completeness of the US LARGE-MID CAP NR INDEX or any data included therein and morningstar shall have no liability for any errors, omissions, or interruptions therein. Morningstar makes no warranty, express or implied, as to results to be obtained by the investment manager, owners or users of the fund, or any other person or entity from the use of the Morningstar US LARGE-MID CAP NR INDEX or any data included therein.

Morningstar makes no express or implied warranties, and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the Morningstar US LARGE-MID CAP NR INDEX or any data included therein without limiting any of the foregoing, in no event shall morningstar have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

## 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 Core US Equity (DR) 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 Core US Equity (DR) 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.amundiETF.com](http://www.amundiETF.com) or upon request to [info@amundiETF.com](mailto:info@amundiETF.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.amundiETF.com](http://www.amundiETF.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.