Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF - Acc

FACTSHEET

Marketing Communication

31/03/2024

EQUITY

Key Information (Source: Amundi)

Net Asset Value (NAV) : **17.93 (USD)**
NAV and AUM as of : **29/03/2024**
Assets Under Management (AUM) : **284.21 (million USD)**
ISIN code : **LU2023679090**
Replication type : **Physical**
Benchmark : **100% MSCI ACWI IMI FUTURE MOBILITY ESG FILTERED**
Date of the first NAV : **10/03/2020**
First NAV : **10.00 (USD)**

Objective and Investment Policy

The Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI ACWI IMI Future Mobility 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 Indicator *(Source : Fund Admin)*

1 2 3 **5** 4 6 7

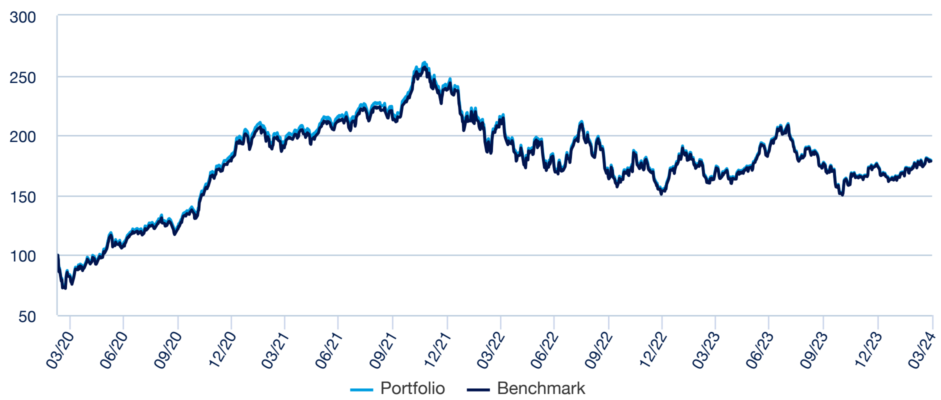
Lower Risk — Higher Risk

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.

« 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	23.50%	26.21%	30.49%
Benchmark volatility	23.56%	26.26%	30.62%
Ex-post Tracking Error	0.11%	0.10%	0.33%
Sharpe ratio	-0.12	-0.25	0.54

* 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	1 month	3 months	1 year	3 years	5 years	10 years
Since	29/12/2023	29/02/2024	29/12/2023	31/03/2023	31/03/2021	-	-
Portfolio	2.11%	2.22%	2.11%	2.77%	-8.51%	-	-
Benchmark	2.17%	2.25%	2.17%	3.16%	-7.36%	-	-
Spread	-0.06%	-0.04%	-0.06%	-0.39%	-1.15%	-	-

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	13.20%	-35.81%	30.92%	-	-
Benchmark	13.72%	-35.54%	31.38%	-	-
Spread	-0.52%	-0.28%	-0.46%	-	-

** 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 electric vehicles and their components and materials, autonomous vehicles and related technologies, new passenger and freight transportation methods, electro-chemical energy storage technologies, shared mobility, and mining and metals companies involved in battery manufacture. 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 Future Mobility 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)

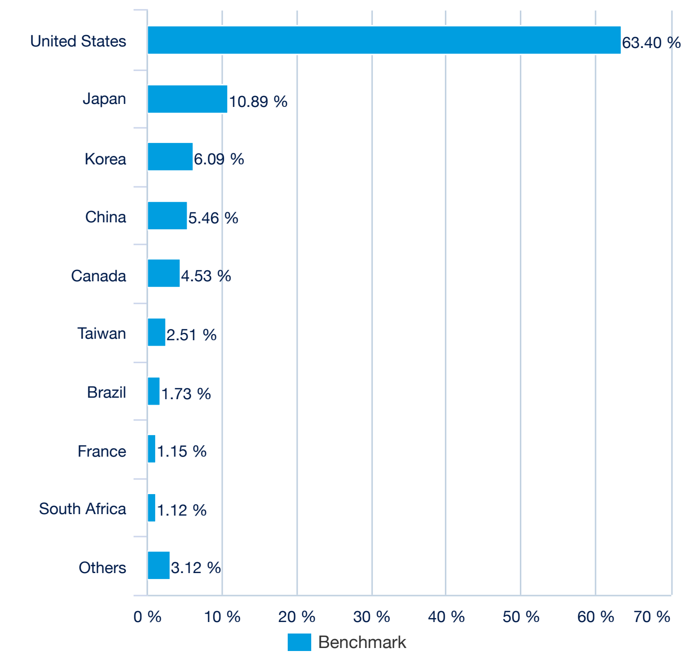
Asset class : **Equity**
Exposure : **International**

Holdings : **83**

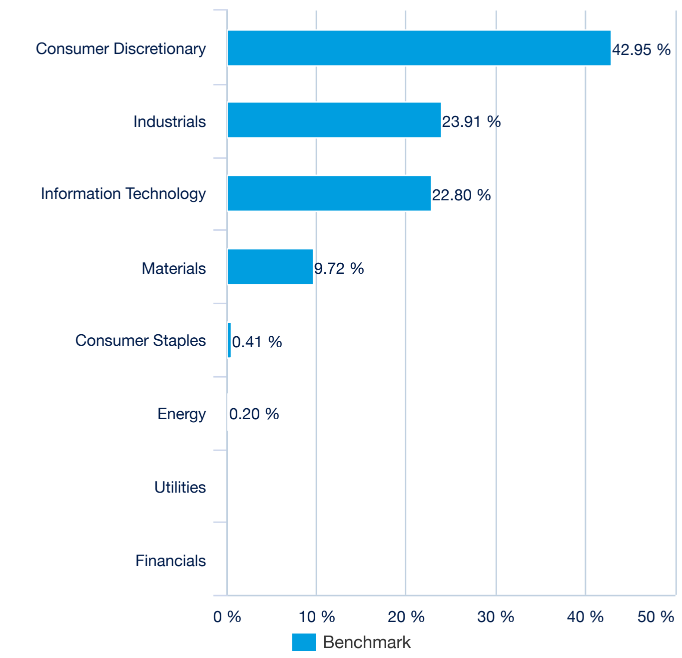
Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
NVIDIA CORP	15.47%
UBER TECHNOLOGIES INC	12.08%
O REILLY AUTOMOTIVE INC	9.96%
DENSO CORP	6.74%
TESLA INC	6.41%
APTIV PLC	4.61%
SAMSUNG SDI CO LTD	3.40%
ALBEMARLE CORP	3.17%
MAGNA INTERNATIONAL INC	3.04%
LG ENERGY SOLUTION	2.43%
Total	**67.32%**

Geographical breakdown (Source: Amundi)



Benchmark Sector breakdown (source : Amundi)



EQUITY

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	LU2023679090
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	ELCR	ELCR FP	ELCRIV	ELCR.PA	ELCRIV
London Stock Exchange	9:00 - 17:30	GBP	ELCR	ELCR LN	ELCRGPIV	ELCR.L	ELCRGPIV
Borsa Italiana	9:00 - 17:30	EUR	ELCR	ELCR IM	ELCRIV	ELCR.MI	ELCRIV
Deutsche Börse	9:00 - 17:30	EUR	ELCR	ELCR GY	ELCRIV	ELCR.DE	ELCRIV
London Stock Exchange	9:00 - 17:30	USD	ELCR	MOBI LN	MOBIUSIV	MOBI.L	MOBIUSIV
Six Swiss Exchange	9:00 - 17:30	CHF	ELCR	ELCR SW	ELCRCHIV	ELCR.S	ELCRCHIV
BIVA	15:30 - 22:00	MXN	ELCR	ELCRN MM	-	ELCRN.MX	-

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