Lyxor Daily LevDAX UCITS ETF - Acc

EQUITY

FACTSHEET

Marketing Communication

31/12/2023

Key Information (Source: Amundi)

Net Asset Value (NAV) : **137.78 (EUR)**
NAV and AUM as of : **29/12/2023**
Assets Under Management (AUM) : **125.18 (million EUR)**
ISIN code : **LU0252634307**
Replication type : **Synthetical**
Benchmark : **100% GERMANY LEVDAX**
French tax wrapper : **PEA eligible**
Date of the first NAV : **31/05/2006**
First NAV : **(EUR)**

Objective and Investment Policy

The Lyxor Daily LevDAX UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index LevDAX 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 4 5 6 **7**

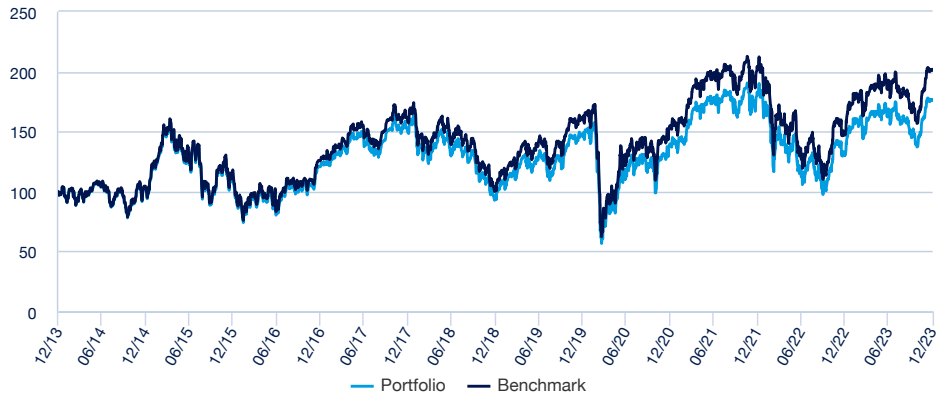
Lower Risk — Higher Risk

The risk indicator assumes you keep the product for 1 day.
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 30/12/2013 to 29/12/2023 (Source : Fund Admin)



Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	29.91%	32.19%	43.62%
Benchmark volatility	29.85%	32.15%	43.28%
Ex-post Tracking Error	0.45%	0.40%	0.67%
Sharpe ratio	1.09	0.24	0.09

* 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 30/12/2022	1 month 30/11/2023	3 months 29/09/2023	1 year 30/12/2022	3 years 30/12/2020	5 years 28/12/2018	10 years 30/12/2013
Portfolio	35.90%	6.31%	16.87%	35.90%	27.74%	84.45%	76.72%
Benchmark	37.39%	6.32%	16.91%	37.39%	31.70%	95.46%	102.01%
Spread	-1.49%	-0.01%	-0.04%	-1.49%	-3.96%	-11.01%	-25.29%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	35.90%	-28.24%	30.98%	-5.27%	52.43%	-35.87%	23.29%	7.26%	12.09%	0.79%
Benchmark	37.39%	-27.35%	31.94%	-4.04%	54.65%	-34.64%	25.39%	9.19%	13.31%	1.94%
Spread	-1.49%	-0.89%	-0.96%	-1.24%	-2.22%	-1.22%	-2.10%	-1.93%	-1.23%	-1.14%

** 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 LevDAX Index delivers twice the daily performance of the LevDAX Index, positive or negative, minus the financing cost. The investor will also benefit from close to twice the dividends paid by the stocks composing the index. The complete methodology is available on www.deutsche-boerse.com.

Information (Source: Amundi)

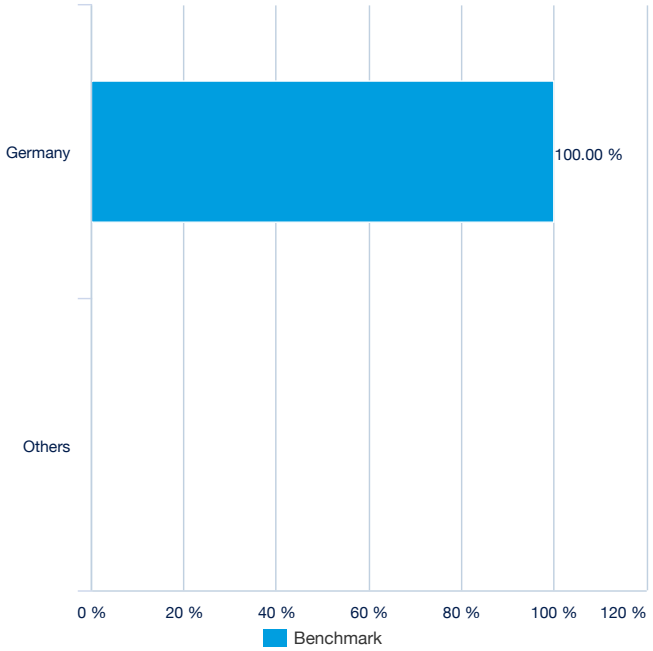
Asset class : **Equity**
Exposure : **Germany**

Holdings : **40**

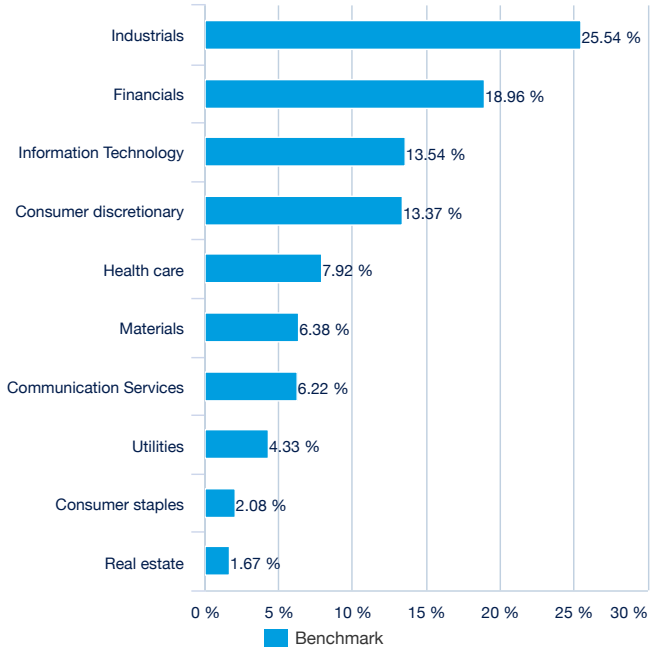
Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
SIEMENS AG-REG	10.33%
SAP SE / XETRA	9.45%
ALLIANZ SE-REG	7.85%
AIRBUS SE-BERLIN	6.82%
DEUTSCHE TELEKOM NAM (XETRA)	6.22%
MUENCHENER RUECKVER AG-REG	4.23%
INFINEON TECHNOLOGIES AG	4.09%
MERCEDES-BENZ GROUP AG	4.01%
BASF SE XETRA	3.61%
DHL GROUP (XETRA)	3.46%
Total	**60.05%**

Geographical breakdown (Source: Amundi)



Benchmark Sector breakdown (source : Amundi)



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	PRICEWATERHOUSECOOPERS LUXEMBOURG
Share-class inception date	01/06/2006
Date of the first NAV	31/05/2006
Share-class reference currency	EUR
Classification	Not applicable
Type of shares	Accumulation
ISIN code	LU0252634307
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.35% (realized) - 26/09/2022
Minimum recommended investment period	1 day
Fiscal year end	-
Primary Market Maker	SOCIETE GENERALE / LANG & SCHWARZ

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Deutsche Börse	9:00 - 17:30	EUR	LVD	LYXLEDAX GY	DAXLEVIV	LYXLEVDAX.DE	DAXLEVIV
Nyse Euronext Paris	9:00 - 17:30	EUR	LVD	LVD FP	DAXLEVIV	LLDA.PA	DAXLEVIV
Borsa Italiana	9:00 - 17:30	EUR	LVD	DAXLEV IM	DAXLEVIV	DAXLEV.MI	DAXLEVIV
Six Swiss Exchange	9:00 - 17:30	EUR	LVD	LYLVD SW	DAXLEVIV	LYLVD.S	DAXLEVIV

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