

# Lyxor EuroMTS Covered Bond Aggregate UCITS ETF - Dist

FACTSHEET

Marketing  
Communication

31/10/2022

BOND

## Key Information (Source: Amundi)

Net Asset Value (NAV) : **118.32 ( EUR )**  
 NAV and AUM as of : **31/10/2022**  
 Assets Under Management (AUM) :  
**18.46 ( million EUR )**  
 ISIN code : **LU1686830065**  
 Replication type : **Synthetical**  
 Benchmark :  
**100% FTSE EUROZONE COVERED BOND MID**  
 Last coupon date : **06/07/2022**  
 Latest coupons : **0.61 ( EUR )**  
 Date of the first NAV : **19/06/2007**  
 First NAV : **100.00 ( EUR )**

## Objective and Investment Policy

The Lyxor EuroMTS Covered Bond Aggregate UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index FTSE MTS Covered Bond (Mid Price) Index.

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

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



Lower risk, potentially lower rewards

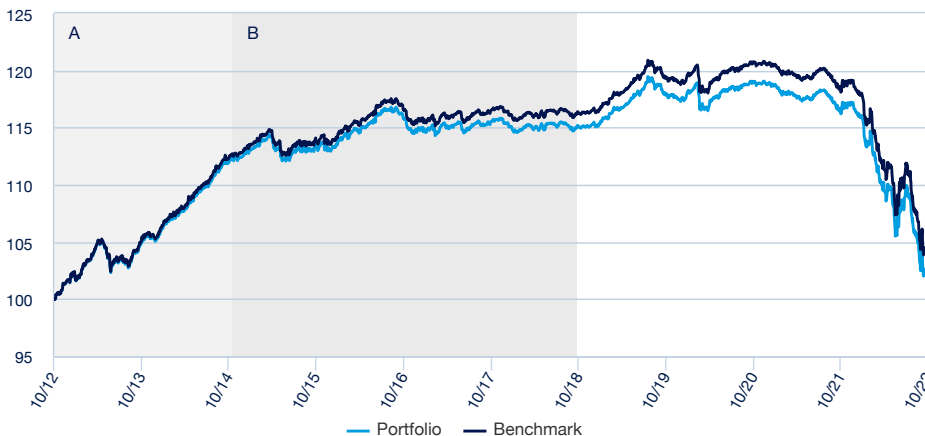
Higher risk, potentially higher rewards

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 31/10/2012 to 31/10/2022 (Source : Fund Admin)



A : Until 14/11/2014, the Fund's Benchmark Index was the "EuroMTS Covered Bond Aggregate" Index.  
 B : Until 25/10/2018, the performance of the Fund indicated corresponds to that of the funds LYXOR EUROMTS COVERED BOND AGGREGATE UCITS ETF (the Absorbed fund). The latter was absorbed by the Fund on 25/10/2018.

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

	YTD	1 month	3 months	1 year	3 years	5 years	10 years
Since	30/12/2021	30/09/2022	29/07/2022	29/10/2021	31/10/2019	31/10/2017	31/10/2012
<b>Portfolio</b>	-11.25%	0.22%	-5.90%	-11.09%	-12.44%	-10.61%	3.31%
<b>Benchmark</b>	-11.11%	0.24%	-5.85%	-10.92%	-11.93%	-9.74%	5.20%
<b>Spread</b>	-0.14%	-0.01%	-0.05%	-0.17%	-0.51%	-0.86%	-1.89%

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

	2021	2020	2019	2018	2017	2016	2015	2014	2013	2012
<b>Portfolio</b>	-2.04%	1.34%	1.71%	-0.04%	0.39%	1.69%	0.36%	7.06%	3.46%	6.75%
<b>Benchmark</b>	-1.85%	1.53%	1.90%	0.14%	0.57%	1.87%	0.53%	7.24%	3.64%	6.93%
<b>Spread</b>	-0.19%	-0.20%	-0.19%	-0.18%	-0.19%	-0.18%	-0.17%	-0.18%	-0.17%	-0.18%

\* 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.

### Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date
<b>Portfolio volatility</b>	4.92%	3.12%	2.62%
<b>Benchmark volatility</b>	4.92%	3.12%	2.62%
<b>Ex-post Tracking Error</b>	0.00%	0.00%	0.01%
<b>Portfolio sharpe ratio</b>	-2.15	-1.23	0.55

BOND

Index Data (Source : Amundi)

Description of the Index

The FTSE MTS Covered Bond (Mid Price) Index measures the performance of the euro-denominated covered bonds from non-sovereign EU issuers, listed on the MTS trading platforms and with at least one year to maturity. These securities include German Oeffentliche and Hypothekenpfandbriefe, French Obligations Foncières, Spanish Cedulas, Irish ACS and UK bonds backed with mortgages and/or public loans.

Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
CFF 0.5% 09/24	2.09%
LA CAIXA 3.875% 2/25	2.02%
ACAFP 4% 07/25	1.86%
TD % 02/24	1.85%
DEXMA 5.375% 07/24	1.84%
SANTANDER 3.875% 02/26	1.63%
RY 0.125% 04/27 EMTN	1.55%
BPCECB 0.01% 05/30 EMTN	1.55%
CFF 0.375% 04/27	1.49%
CAFFIL 0.625% 04/26	1.49%
<b>Total</b>	<b>17.37%</b>

Information (Source: Amundi)

Asset class : **Bond**  
Exposure : **International**

Holdings : **167**

Benchmark Indicators (Source: Fund Admin)

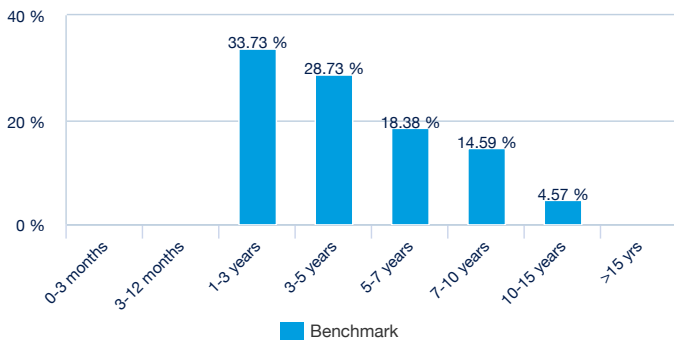
	Benchmark
<b>Modified duration</b> <sup>1</sup>	4.26
<b>Yield To Maturity</b>	2.78%
<b>Median rating</b> <sup>2</sup>	AA+

<sup>1</sup> Modified duration (in points) estimates a bond portfolio's percentage price change for 1% change in yield

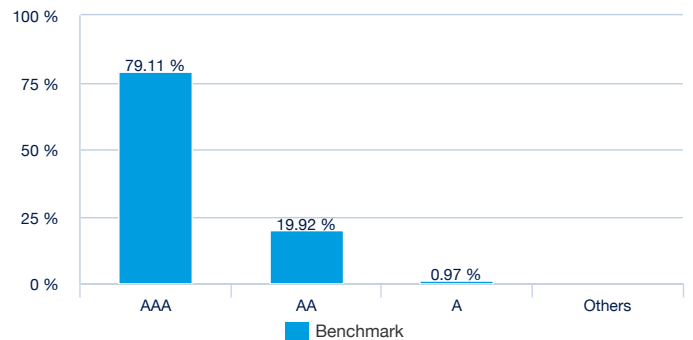
<sup>2</sup> Based on cash bonds and CDS but excludes other types of derivatives

Benchmark Breakdown (Source: Amundi)

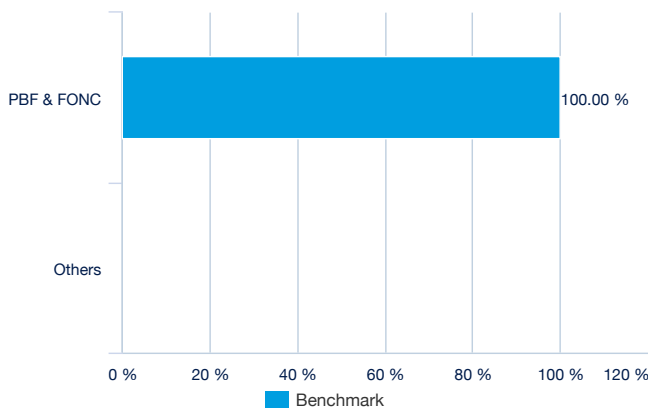
By maturity (Source: Amundi)



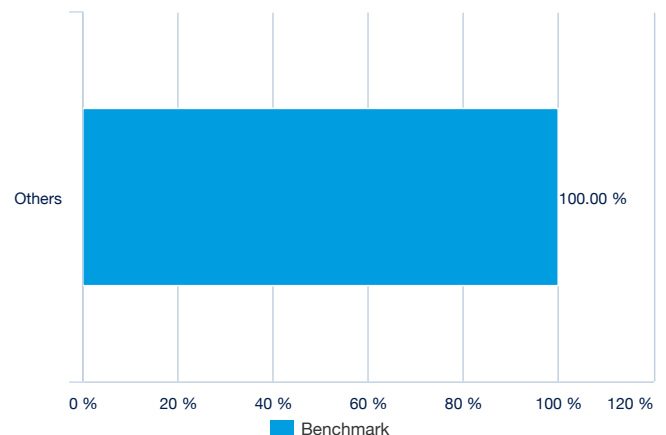
By rating (source : Amundi)



By issuer (Source: Amundi)



By country (source : Amundi)



## BOND

## Principal characteristics (Source : Amundi)

Legal structure	UCITS 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	25/10/2018
Date of the first NAV	19/06/2007
Share-class reference currency	EUR
Classification	Not applicable
Type of shares	Distribution
ISIN code	LU1686830065
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.17% ( realized ) - 26/09/2022
Fiscal year end	October

## Listing data (source : Amundi)

Place	Hours	CCY	Memo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Deutsche Börse	9:00 - 17:30	EUR	ECB	LCVB GY	ECBEURV	LCVB.DE	ECBEURV

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