Lyxor STOXX Europe 600 Insurance UCITS ETF - Acc

FACTSHEET

Marketing Communication

29/02/2024

EQUITY

Key Information (Source: Amundi)

Net Asset Value (NAV) : **58.83 (EUR)**
NAV and AUM as of : **29/02/2024**
Assets Under Management (AUM) : **70.55 (million EUR)**
ISIN code : **LU1834987973**
Replication type : **Synthetical**
Benchmark : **100% STOXX EUROPE 600 / INSURANCE (CAPPED)**
French tax wrapper : **PEA eligible**
Date of the first NAV : **17/08/2006**
First NAV : **25.81 (EUR)**

« 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."

Objective and Investment Policy

The Lyxor STOXX Europe 600 Insurance UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index STOXX Europe 600 Insurance Net Return EUR.

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



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

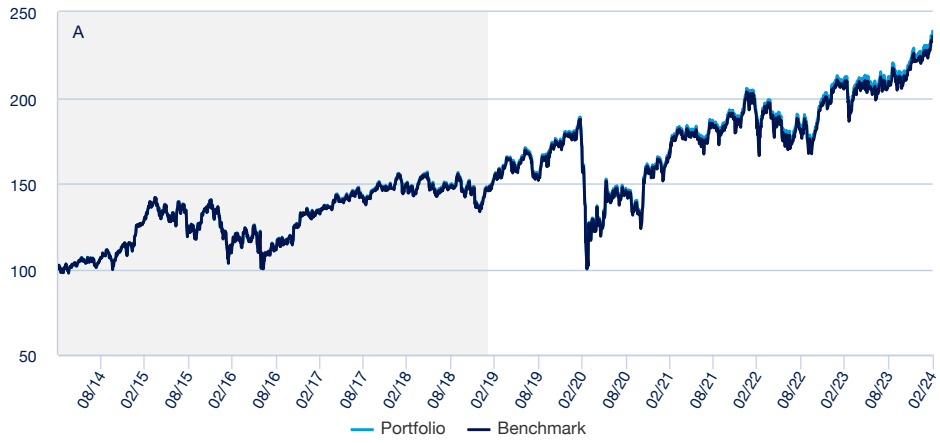
The SRRI represents the risk and return profile as presented in the Key Investor Information Document (KIID). The lowest category does not imply that there is no risk. The SRRI is not guaranteed and may change over time.

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

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.

Returns (Source: Fund Admin) - *Past performance does not predict future returns*

Performances from 03/03/2014 to 29/02/2024 (Source : Fund Admin)



A : Until 31/01/2019, the performance of the Fund indicated corresponds to that of the funds LYXOR STOXX EUROPE 600 INSURANCE UCITS ETF (the Absorbed fund). The latter was absorbed by the Fund on 31/01/2019.

Risk indicators (Source: Fund Admin) *

	1 year	3 years
Portfolio volatility	16.01%	16.28%
Benchmark volatility	16.02%	16.30%
Ex-post Tracking Error	0.23%	0.26%
Sharpe ratio	0.65	0.69

* 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

Cumulative returns* (Source: Fund Admin)

Since	YTD 29/12/2023	1 month 31/01/2024	3 months 30/11/2023	1 year 28/02/2023	3 years 26/02/2021	5 years 28/02/2019	10 years 28/02/2014
Portfolio	6.10%	3.71%	7.73%	12.55%	43.33%	53.75%	132.74%
Benchmark	6.14%	3.73%	7.80%	12.43%	42.68%	52.57%	129.85%
Spread	-0.04%	-0.02%	-0.08%	0.12%	0.65%	1.18%	2.89%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	13.20%	3.21%	19.84%	-10.00%	29.61%	-6.59%	10.97%	-1.48%	17.95%	13.42%
Benchmark	13.10%	3.01%	19.64%	-10.09%	29.37%	-6.73%	10.83%	-1.64%	17.90%	13.40%
Spread	0.10%	0.21%	0.20%	0.10%	0.25%	0.14%	0.13%	0.16%	0.05%	0.02%

** 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.*

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Index Data (Source : Amundi)

Description of the Index

The STOXX Europe 600 Insurance Net Return EUR index is constituted with the largest stocks of the insurance industry in Europe. The STOXX Europe 600 supersectors are derived from the STOXX Europe 600, which comprises 600 of the largest European stocks by free float market capitalisation. They represent the largest European companies in each of the 18 Supersectors as defined by the ICB classification (Industry Classification Benchmark). The complete construction methodology for the index is available on www.stoxx.com.

Information (Source: Amundi)

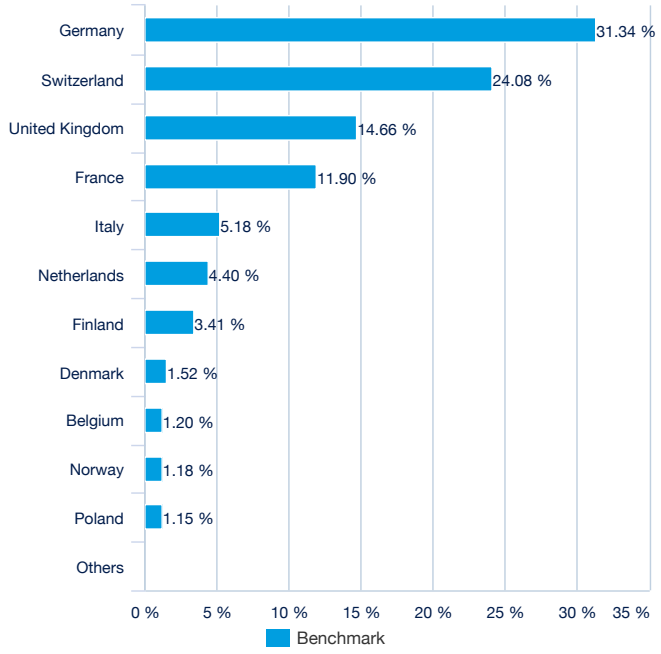
Asset class : **Equity**
Exposure : **Europe**

Holdings : **31**

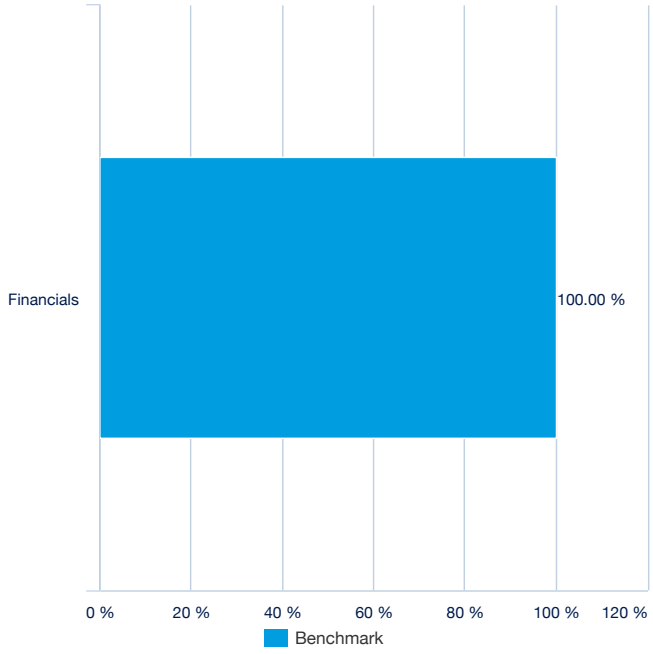
Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
ALLIANZ SE-REG	17.83%
ZURICH INSURANCE GROUP AG	12.84%
AXA SA	11.10%
MUENCHENER RUECKVER AG-REG	10.31%
SWISS RE AG	5.70%
PRUDENTIAL PLC	4.52%
ASSICURAZIONI GENERALI	4.30%
SWISS LIFE HOLD AG	3.51%
SAMPO OYJ-A SHS	3.41%
LEGAL & GENERAL GROUP PLC	2.97%
Total	**76.49%**

Geographical breakdown (Source: Amundi)



Benchmark Sector breakdown (source : Amundi)



Amundi Asset Management, SAS (French : Société par Actions Simplifiée)
with a capital of 1 143 615 555 €
AMF approved Portfolio Management Company- GP number 04000036
Corporate address: 91-93, Boulevard Pasteur - 75015 Paris- France 437 574 452 RCS Paris

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Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Nyse Euronext Paris	9:00 - 17:30	EUR	INS	INS FP	INSIV	LYYQ.PA	INSIV
Deutsche Börse	9:00 - 17:30	EUR	INS	LIRU GY	INSIV	LIRU.DE	INSIV
Borsa Italiana	9:00 - 17:30	EUR	INS	INS IM	INSIV	LYYQ.MI	INSIV

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	31/01/2019
Share-class reference currency	EUR
Classification	Not applicable
Type of shares	Accumulation
ISIN code	LU1834987973
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.30% (realized) - 26/09/2022
Entry charge (maximum)	5.00%
Exit charge (maximum)	5.00%
Fiscal year end	October

Index Providers

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Prior to investing in the product, investors should seek independent financial, tax, accounting and legal advice.
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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 wwww.amundietf.com or upon request to 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.

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