

# Lyxor Core UK Equity All Cap (DR) UCITS ETF - Dist

FACTSHEET

Marketing  
Communication

30/04/2024

EQUITY ■

## Key Information (Source: Amundi)

Net Asset Value (NAV) : **11.40 ( GBP )**  
NAV and AUM as of : **30/04/2024**  
Assets Under Management (AUM) :  
**396.00 ( million GBP )**  
ISIN code : **LU1781541096**  
Replication type : **Physical**  
Benchmark : **100% MORNINGSTAR UK NR INDEX**  
Last coupon date : **12/12/2023**  
Latest coupons : **0.3300 ( GBP )**  
Date of the first NAV : **27/02/2018**  
First NAV : **10.00 ( GBP )**

« 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 30/04/2024 (Source : Fund Admin)



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

	YTD	1 month	3 months	1 year	3 years	5 years	10 years
Since	29/12/2023	28/03/2024	31/01/2024	28/04/2023	30/04/2021	30/04/2019	-
Portfolio	5.97%	2.61%	7.62%	6.84%	24.32%	27.09%	-
Benchmark	6.22%	2.64%	7.75%	7.27%	25.01%	27.76%	-
Spread	-0.25%	-0.03%	-0.13%	-0.43%	-0.69%	-0.67%	-

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

	2023	2022	2021	2020	2019
Portfolio	7.49%	1.19%	18.35%	-11.40%	18.46%
Benchmark	7.73%	1.24%	18.40%	-11.46%	18.54%
Spread	-0.24%	-0.05%	-0.05%	0.06%	-0.07%

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 UK Equity All Cap (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the Morningstar UK NR Index.

## Risk Indicator (Source : Fund Admin)



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	11.70%	12.45%
Benchmark volatility	11.62%	12.38%
Ex-post Tracking Error	0.33%	0.27%
Sharpe ratio	0.13	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, mid & small cap segment of the United Kingdom's equity market. It covers approximately 97% of the free float-adjusted market capitalisation of the UK.

## Information (Source: Amundi)

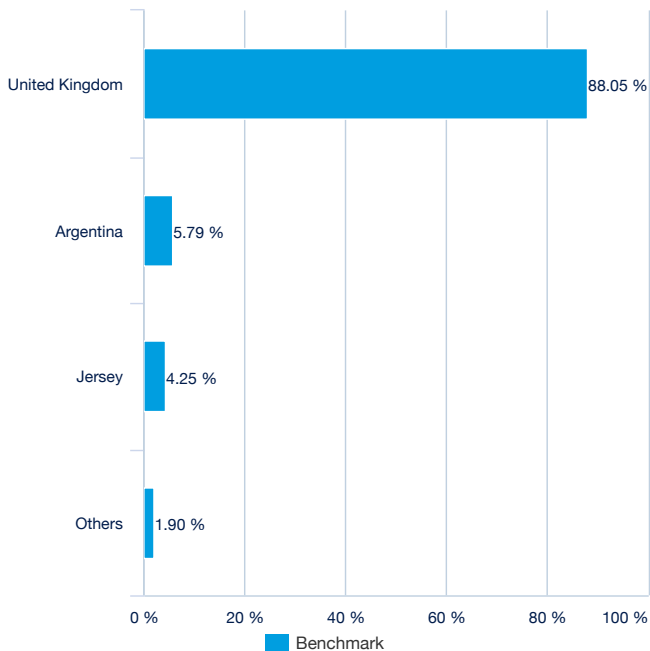
Asset class : **Equity**  
Exposure : **Great Britain (Europe)**

Holdings : **252**

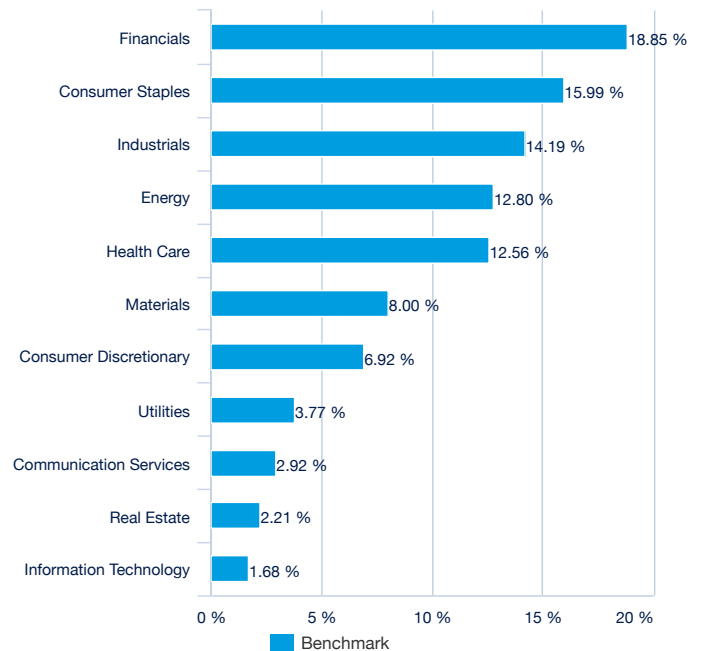
## Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
SHELL PLC	8.50%
ASTRAZENECA GBP	8.46%
HSBC HOLDING PLC GBP	5.79%
UNILEVER PLC (GBP)	4.66%
BP PLC	4.05%
GSK PLC	3.08%
RELX PLC	2.82%
DIAGEO PLC	2.82%
RIO TINTO PLC (GBR)	2.65%
BRITISH AMER TOBACCO	2.38%
<b>Total</b>	<b>45.20%</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	LCUK	LCUK BW	-	LCUK.BN	-
Borsa Italiana	9:00 - 17:30	EUR	LCUK	LCUK IM	MSGBPNI	LCUK.MI	MSGBPNI
London Stock Exchange	9:00 - 17:30	GBP	LCUK	LCUK LN	LCUKGBIV	LYLCUK.L	LCUKGBIV
Deutsche Börse	9:00 - 17:30	EUR	LCUK	LCUK GY	MSGBPNI	LCUK.DE	MSGBPNI

## 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	GBP
Classification	Not applicable
Type of shares	Distribution
ISIN code	LU1781541096
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Management fees and other administrative or operating costs	0.04%
Entry charge (maximum)	0.54%
Exit charge (maximum)	0.04%
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 UK 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 UK 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 UK NR Index.

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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.

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The attention of investors is drawn to the fact that, the prospectus is only available in English.

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