

## Lyxor Japan (TOPIX) (DR) UCITS ETF - Daily Hedged to EUR - Dist

### 1. FUND INFORMATION

#### Investment objective

The Lyxor Japan (TOPIX) (DR) UCITS ETF - Daily Hedged to EUR - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index Topix Total Return Index JPY, offsetting the impact of daily variations of the index local currency vs. the EUR. The EUR-hedged share class offers the simplicity of a daily currency hedge mechanism that is embedded in the investment product, representing an efficient solution to manage the foreign-exchange risk.

The Topix Total Return Index JPY index tracks the performance of all the domestic Japanese stocks listed on the First Section of the Tokyo Stock Exchange.

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

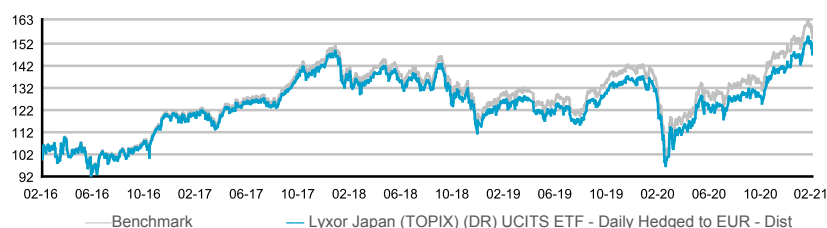
#### Trading Information

Place	Opening Hours (GMT)	Currency	Ticker Bloomberg	RIC Reuters	Distribution	Fx Hedge
NYSE Euronext Paris*	08:00 / 16:30	EUR	JPNH FP	JPNH.PA	Yes	Yes
Borsa Italiana (Milano)	08:00 / 16:30	EUR	JPNH IM	JPNH.MI	Yes	Yes
Deutsche Boerse (Xetra)	08:00 / 19:00	EUR	JPNH GY	JPNH.DE	Yes	Yes
SIX Swiss Exchange	08:00 / 16:20	EUR	JPNH SW	JPNH.S	Yes	Yes
NYSE Euronext Paris**	08:00 / 16:30	EUR	JPN FP	JPN.PA	Yes	No
Borsa Italiana (Milano)**	08:00 / 16:30	EUR	JPN IM	JPN.MI	Yes	No
Deutsche Boerse (Xetra)**	08:00 / 19:00	EUR	LYXJPN GY	LYXJPN.DE	Yes	No
Bolsa de Madrid**	08:00 / 16:30	EUR	JPN SM	JPN.MC	Yes	No
LSE**	08:00 / 16:30	GBP	JPNL LN	JPNL.L	Yes	No
LSE**	08:00 / 16:30	USD	JPNL LN	JPNL.L	Yes	No
SIX Swiss Exchange**	08:00 / 16:20	CHF	JPNC SW	JPNC.S	Yes	No
SIX Swiss Exchange**	08:00 / 16:20	JPY	LYJPN SW	LYJPN.S	Yes	No

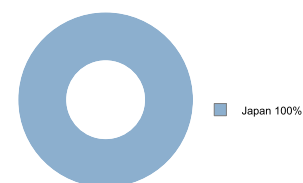
\* First Listing Place of this share class \*\* Listing of other share classes

### 2. Index information

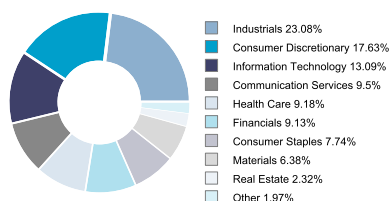
Source: Bloomberg, Lyxor AM, to 26th February 2021



#### Index Geographical Allocation



#### Index Sector Allocation



### 3. ETF Performances

#### Lyxor Japan (TOPIX) (DR) UCITS ETF - Daily Hedged to EUR - Dist

	1 Month	3 Months	6 Months	3 Years	5 Years
Benchmark	3.11%	6.17%	15.51%	7.07%	47.20%
Tracking Difference	-0.04%	-0.16%	-0.50%	-3.40%	-7.41%

#### Lyxor Japan (TOPIX) (DR) UCITS ETF - Daily Hedged to EUR - Dist

	YTD	2020	2019	2018	2017
Benchmark	3.24%	5.38%	16.10%	-17.65%	20.43%
Tracking Difference	-0.10%	-1.09%	-1.40%	-0.76%	-1.10%
Tracking Error	-	0.38%	0.28%	0.33%	0.25%

Source: Bloomberg, Lyxor AM, to 26th February 2021

The figures relating to [past performances / simulated past performances / past performances and simulated past performances] refer or relate to past periods and are not a reliable indicator of future results. This also applies to historical market data.

Ticker: JPNH FP

#### Main Fund Characteristics

Ticker	JPNH FP
Fund Type	SICAV
Domiciliation	France
UCITS compliant	Yes
ISIN	FR0011475078
UKFRS	Yes
Replication method	Direct (physical)
Sampling	No
Securities Lending	No
Share Class Currency	EUR
Inception Date	25/04/2013
Nav per share at inception (EUR)	100
Total Expense Ratio p.a	0.45%
Currency risk	No
NAV per Share (EUR)	142.44
Share AUM (M EUR)	194.66
Total Fund Assets (M EUR)	890.37
Umbrella (M EUR)	22,211.76
Minimum Investment (Share)	1
Income treatment	Distribution
Last Amount (EUR)	0.51
Date if distribution	July & December

Source: Lyxor AM, 26th February 2021

Full name	TOPIX Total Return EUR Daily Hedge Index
Exposure	Asia Pacific
Asset Class	Equity
Index type	Gross Total Return
Currency	EUR
Index Reuters RIC	-
Index Bloomberg ticker	TOPIXTHE
Further information	<a href="http://www.tse.or.jp/english">www.tse.or.jp/english</a>

#### Top ten constituents

Toyota Motor Corp	3.12%
Softbank Corp	3.01%
Sony Corp	2.72%
Keyence Corp	1.94%
Mitsubishi Ufj Financial Group	1.47%
Nintendo Co Ltd	1.45%
Recruit Holdings Co Ltd	1.41%
Nidec Corp	1.27%
Nippon Telegraph & Telephone	1.24%
Shin-Etsu Chemical Co Ltd	1.23%

Performances related to distributing ETF are calculated reinvesting dividends into the ETF performance. Performance gap represents the performance differences between the ETF and the Index. The Tracking Error represents the annualised volatility of the performance differences between the ETF and the benchmark.

Changes of benchmark may occur. To compare the track of the ETF with its benchmark, we will use the below indexes:

	From	To	
TOPIX Total Return EUR Daily Hedge Index	25/04/2013		
	1Y	3Y	5Y
Fund volatility	28.17%	21.14%	19.63%
Benchmark volatility	28.15%	21.14%	19.61%
Sharpe ratio	0.88	0.14	0.42

#### Client services

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## Important information for Investors

Parties entering into transactions (such as a derivative or financing transaction) or investing in financial instruments that use an index or a variable interest rate (benchmark) are exposed to the risk that:

- (1) such benchmark may be subject to methodological or other changes which could affect the value of the relevant transaction; or
- (2) (i) may become not compliant with applicable laws and regulations (such as the European Benchmark Regulation), (ii) may cease to be published (possible cessation of LIBOR publication or planned cessation of EONIA both after December 2021), or (iii) the supervisor or administrator of any such benchmark may make a statement that the relevant benchmark is no longer representative, and as a consequence the relevant benchmark may be replaced by another benchmark which may have an adverse and material impact on the economics of the relevant transactions.

You should conduct your own independent investigation and analysis of the potential consequences of any relevant risks such as those mentioned above, particularly in light of the ongoing industry initiatives related to the development of alternative reference rates and the update of the relevant market standard documentation.

## Risk Factors

It is important for potential investors to evaluate the risks described below and in the fund prospectus which can be found on [www.lyxoretf.com](http://www.lyxoretf.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.

**UNDERLYING RISK:** The Underlying Index of a Lyxor 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, including Societe Generale. 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, Societe Generale or other market-maker systems; or an abnormal trading situation or event.

## Investor's Notice

\*\*The Total Expense Ratio (TER) covers all costs incurred by the Management Company to manage the underlying assets. It comprises a Management Fee and Structural Costs described as follows. The Management Fee represents the compensation for the Management Company services. The Structural Costs represent the custodian fee, the administrative fee, the audit fee and all other operating costs that will be paid by the Management Company to operate the funds.

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This document is for the exclusive use of institutional investors acting on their own account and categorised either as "eligible counterparties" or "professional clients" within the meaning of markets in financial instruments directive 2004/39/ce

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Prior to investing in the product, investors should seek independent financial, tax, accounting and legal advice.

Lyxor Japan (TOPIX) (DR) UCITS ETF is an investment company with Variable Capital (SICAV) incorporated under French Law, and approved by the Autorité des marchés financiers (AMF) in accordance with provisions of the Directive 2009/65/EC (the "2009 Directive").

SOCIETE GENERALE and Lyxor International Asset Management S.A.S., 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 French and the KIID in French are available free of charge on [www.lyxoretf.com](http://www.lyxoretf.com) or upon request to [clientservices@lyxor.com](mailto:clientservices@lyxor.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. Updated composition of the product's investment portfolio is available on [www.lyxoretf.com](http://www.lyxoretf.com). In addition, the indicative net asset value is published on the Reuters and Bloomberg pages of the product, and might also be mentioned on the websites of the stock exchanges where the product is listed.

There is no guarantee that the fund's objective will be met. The fund may not always be able to replicate exactly the performance of the index (or indices).

**This product includes a risk of capital loss.** The redemption value of this product may be less than the amount initially invested. In a worst case scenario, investors could sustain the loss of their entire investment.

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