

## Lyxor MSCI Emerging Markets (LUX) UCITS ETF - Acc

### 1. FUND INFORMATION

#### Investment objective

The Lyxor MSCI Emerging Markets (LUX) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI Emerging Markets Net Total Return Index.

The index is designed to represent the performance of large and mid caps across 24 Emerging Markets countries. It covers approximately 85% of the free float-adjusted market capitalisation in each country.

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	Distribution
Borsa Italiana (Milano)*	08:00 / 16:30	EUR	LEMA IM	No
Deutsche Boerse (Xetra)**	08:00 / 19:00	EUR	E127 GY	Yes
SIX Swiss Exchange**	08:00 / 16:20	CHF	CBMEMCHF SW	Yes
SIX Swiss Exchange**	08:00 / 16:20	USD	CBMEM SW	Yes
Euronext Lisbon/Bvlp-Fut**	09:00 / 17:30	EUR	PMEM PL	Yes
LSE**	08:00 / 16:30	GBP	E127 LN	Yes
LSE**	08:00 / 16:30	USD	U127 LN	Yes
Borsa Italiana (Milano)**	08:00 / 16:30	EUR	E127 IM	Yes

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

Ticker: LEMA IM

#### Main Fund Characteristics

Ticker	LEMA IM
Fund Type	SICAV
Domiciliation	Luxembourg
UCITS compliant	Yes
ISIN	LU2200146228
UKFRS	No
Replication method	Indirect (Swap Based)
Securities Lending	No
Full ownership of fund assets	Yes
Share Class Currency	USD
Inception Date	03/12/2020
Nav per share at inception (USD)	54.207
Total Expense Ratio p.a	0.25%
Currency risk	Yes
NAV per Share (USD)	59.77
Share AUM (M USD)	1.45
Total Fund Assets (M USD)	875.52
Umbrella (M USD)	8,459.34
Minimum Investment (Share)	1
Income treatment	Capitalisation

Source: Lyxor AM, 13th January 2021

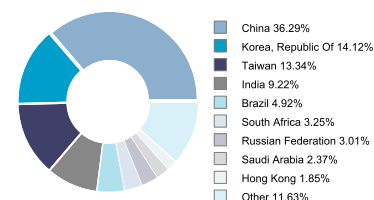
### 2. Index information

Source: Bloomberg, Lyxor AM, to 13th January 2021

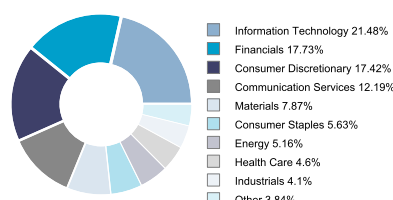


Full name	MSCI Emerging Markets Net Total Return Index
Exposure	Emerging Market
Asset Class	Equity
Index type	Net Total Return
Currency	USD
Index Reuters RIC	.dMIEF00000NUS
Index Bloomberg ticker	NDUEEGF
Further information	www.msci.com

#### Index Geographical Allocation



#### Index Sector Allocation



#### Top ten constituents

Taiwan Semiconductor Manufac	6.45%
Alibaba Group Holding-Sp Adr	5.39%
Tencent Holdings Ltd	5.35%
Samsung Electronics Co Ltd	4.73%
Meituan Dianping-Class B	1.67%
Naspers Ltd-N Shs	1.11%
Nio Inc - Adr	0.96%
Jd.Com Inc-Adr	0.95%
Ping An Insurance Group Co-H	0.94%
China Construction Bank-H	0.92%

### 3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor MSCI Emerging Markets (LUX) UCITS ETF - Acc	8.65%	-	-	-	-
Benchmark	8.65%	-	-	-	-
Tracking Difference	0.00%	-	-	-	-
	YTD				
Lyxor MSCI Emerging Markets (LUX) UCITS ETF - Acc	5.83%	-	-	-	-
Benchmark	5.83%	-	-	-	-
Tracking Difference	0.00%	-	-	-	-
Tracking Error	-	-	-	-	-

\* Since inception, 03/12/2020

Source: Bloomberg, Lyxor AM, to 13th January 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.

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

	1Y	3Y	5Y
Fund volatility	-	-	-
Benchmark volatility	-	-	-
Sharpe ratio	-	-	-

## 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.

**COUNTERPARTY RISK:** Investors are exposed to risks resulting from the use of an OTC Swap with Societe Generale. In-line with UCITS guidelines, the exposure to Societe Generale 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 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.

**This factsheet is for professional clients only.**

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

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.

Lyxor MSCI Emerging Markets (LUX) UCITS ETF is an investment company with Variable Capital (SICAV) incorporated under Luxembourg Law, listed on the official list of Undertakings for Collective Investment, authorised under Part I of the Luxembourg Law of 17th December 2010 (the "2010 Law") on Undertakings for Collective Investment in accordance with provisions of the Directive 2009/65/EC (the "2009 Directive") and subject to the supervision of the Commission de Surveillance du Secteur Financier (CSSF).

The product is a sub-fund of Lyxor MSCI Emerging Markets (LUX) UCITS ETF and has been approved by the CSSF and has been notified to the AMF to be marketed in France.

Societe Generale and LYXOR FUNDS SOLUTIONS S.A. 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 [www.lyxoretf.com](http://www.lyxoretf.com) or upon request to [client-services-etf@lyxor.com](mailto:client-services-etf@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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