

## Lyxor Core MSCI Japan (DR) UCITS ETF - Daily Hedged to GBP - Acc

### 1. FUND INFORMATION

#### Investment objective

The Lyxor Core MSCI Japan (DR) UCITS ETF - Daily Hedged to GBP - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index, MSCI Japan Net Total Return Index offsetting the impact of daily variations of the index local currency vs. the GBP.

The GBP-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 MSCI Japan Net Total Return Index is designed to represent the performance of the large and mid cap segment of the Japanese equity market. It covers approximately 85% of the free float-adjusted market capitalization in Japan.

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

#### Trading Information

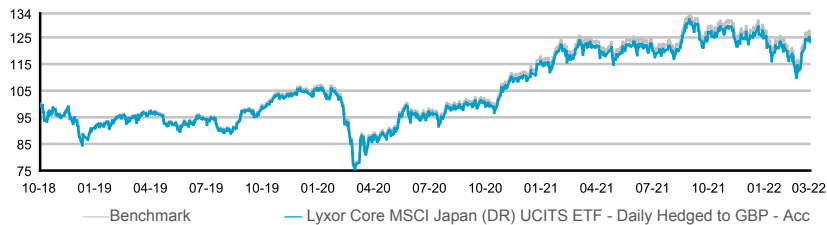
Place	Opening Hours (GMT)	Currency	Ticker Bloomberg	RIC Reuters	Distribution	Fx Hedge
LSE*	08:00 / 16:30	GBP	LCJG LN	LCJG.L	No	Yes
SIX Swiss Exchange	08:00 / 16:20	GBP	LYJPG SW	LYJPG.S	No	Yes
XETRA**	08:00 / 16:30	EUR	LCUJ GY	LCUJ.DE	No	No
LSE**	08:00 / 16:30	USD	LCJD LN	LCJD.L	No	No
LSE**	08:00 / 16:30	GBP	LCJP LN	LCJP.L	No	No
Borsa Italiana (Milano)**	08:00 / 16:30	EUR	LCJP IM	LCJP.MI	No	No
BERNE STOCK EXCHANGE**	08:00 / 16:30	CHF	LCJP BW	LCJP.BN	No	No
NYSE Euronext Amsterdam**	08:00 / 16:30	JPY	LCJP NA	LCJP.AS	No	No
Deutsche Boerse (Xetra)**	08:00 / 19:00	EUR	JNHD GY	JNHD.DE	Yes	Yes
SIX Swiss Exchange**	08:00 / 16:20	CHF	LJPN SW	LJPN.S	Yes	No
Deutsche Boerse (Xetra)**	08:00 / 19:00	EUR	NADA GY	NADAG.DE	Yes	No
NYSE Euronext Amsterdam**	08:00 / 16:30	JPY	LJPN NA	NADAG.AS	Yes	No

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

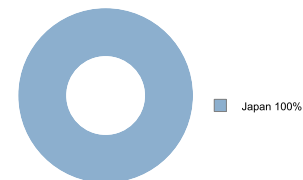
### 2. Index information

Source: Bloomberg, Lyxor AM, to 31st March 2022

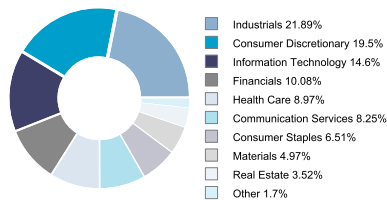
#### Index information



#### Index Geographical Allocation



#### Index Sector Allocation



### 3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years	10 Years
Lyxor Core MSCI Japan (DR) UCITS ETF - Daily Hedged to GBP - Acc	4.48%	-1.99%	-3.01%	30.28%	-	-
Benchmark	4.65%	-1.78%	-2.78%	32.18%	-	-
Tracking Difference	-0.17%	-0.20%	-0.23%	-1.90%	-	-

	YTD	2021	2020	2019	2018 *
Lyxor Core MSCI Japan (DR) UCITS ETF - Daily Hedged to GBP - Acc	-1.99%	12.71%	7.08%	18.42%	-11.98%
Benchmark	-1.78%	12.98%	7.59%	19.43%	-11.88%
Tracking Difference	-0.20%	-0.27%	-0.51%	-1.02%	-0.10%
Tracking Error	-	0.15%	0.40%	0.27%	-

\* Since inception, 18/10/2018

Source: Bloomberg, Lyxor AM, to 31st March 2022

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: LCJG LN

#### Main Fund Characteristics

Ticker	LCJG LN
Fund Type	SICAV
Domiciliation	Luxembourg
UCITS compliant	Yes
ISIN	LU1781541682
UKFRS	Yes
Replication method	Direct (physical)
Sampling	No
Securities Lending	No
Share Class Currency	GBP
Inception Date	18/10/2018
Nav per share at inception (GBP)	10
Total Expense Ratio p.a	0.20%
Currency risk	No
NAV per Share (GBP)	12.33
Share AUM (M GBP)	175.46
Total Fund Assets (M GBP)	1,344.37
Umbrella (M GBP)	50,225.32
Minimum Investment (Share)	1
Income treatment	Capitalisation

Source: Lyxor AM, 31st March 2022

Full name	MSCI Japan Daily Net Hedged to GBP
Exposure	Asia Pacific
Asset Class	Equity
Index type	Net Total Return
Currency	GBP
Index Reuters RIC	-
Index Bloomberg ticker	HG703596
Further information	-

#### Top ten constituents

Toyota Motor Corp	5.39%
Sony Corp	3.67%
Keyence Corp	2.55%
Tokelectron Ltd	2.16%
Mitsubishi Ufj Financial Group	2.08%
Recruit Holdings Co Ltd	1.68%
Nintendo Co Ltd	1.56%
Softbank Corp	1.53%
Shin-Etsu Chemical Co Ltd	1.52%
Kddi Corp	1.48%

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	
MSCI Japan Daily Net Hedged to GBP		18/10/2018		
	1Y	3Y	5Y	10Y
Fund volatility	17.83%	18.26%	-	-
Benchmark volatility	17.83%	18.29%	-	-
Sharpe ratio	0.09	0.51	-	-
Tracking Error	0.17%	0.28%	-	-

## 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. 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 Core MSCI Japan (DR) 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 Core MSCI Japan (DR) UCITS ETF and has been approved by the CSSF and has been notified to the AMF to be marketed in France.

Amundi Asset Management ("Amundi AM") 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 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).

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