

## Lyxor Core MSCI EMU (DR) UCITS ETF - Dist

### 1. FUND INFORMATION

#### Investment objective

The Lyxor Core MSCI EMU (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI EMU Net Return EUR Index.

The MSCI EMU Net Return EUR Index is a free float-adjusted market capitalization weighted index that is designed to measure the equity market performance of countries within EMU. For more information please refer to [www.msci.com](http://www.msci.com)  
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
LSE	08:00 / 16:30	GBP	MFEX LN	MFEX.L	Yes
Borsa Italiana (Milano)*	08:00 / 16:30	EUR	EMU IM	LXEMU.MI	Yes
XETRA	08:00 / 16:30	EUR	LMVF GY	LMVF.DE	Yes
SIX Swiss Exchange	08:00 / 16:20	EUR	LVMFE SW	LYMFE.S	Yes
NYSE Euronext Paris	08:00 / 16:30	EUR	MFE FP	MFE.PA	Yes
NYSE Euronext Paris**	08:00 / 16:30	EUR	MFEC FP	164636127X.PA	No

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

Ticker: MFEX LN

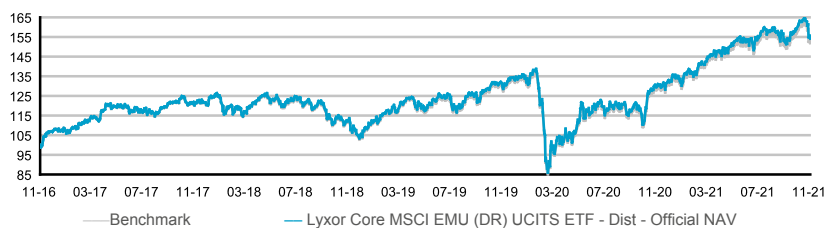
#### Main Fund Characteristics

Ticker	MFEX LN
Fund Type	SICAV
Domiciliation	Luxembourg
UCITS compliant	Yes
ISIN	LU1646360971
UKFRS	Yes
Replication method	Direct (physical)
Sampling	No
Securities Lending	No
Share Class Currency	EUR
Inception Date	06/08/2003
Nav per share at inception (EUR)	49.3324
Total Expense Ratio p.a	0.12%
Currency risk	Yes
NAV per Share (EUR)	56.07
Share AUM (M EUR)	313.19
Total Fund Assets (M EUR)	318.83
Umbrella (M EUR)	56,324.37
Minimum Investment (Share)	1
Income treatment	Distribution
Last Amount (EUR)	0.97
Date if distribution	July & December

Source: Lyxor AM, 30th November 2021

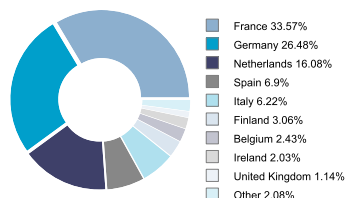
### 2. Index information

Source: Bloomberg, Lyxor AM, to 30th November 2021

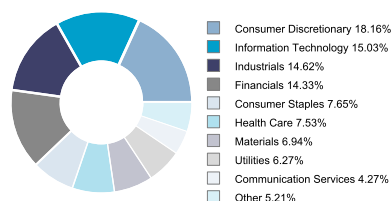


Full name	MSCI EMU Net Return EUR Index
Exposure	Eurozone
Asset Class	Equity
Index type	Net Total Return
Currency	EUR
Index Reuters RIC	.MIEM0000NEU
Index Bloomberg ticker	M7EM
Further information	<a href="http://www.msci.com">www.msci.com</a>

#### Index Geographical Allocation



#### Index Sector Allocation



#### Top ten constituents

Asml Holding Nv	6.09%
Lvmh Moet Hennessy Louis Vui	3.96%
Sap Ag	2.45%
Siemens Ag-Reg	2.24%
Total Sa	2.11%
Loreal	2.08%
Sanofi	1.97%
Schneider Electric Sa	1.75%
Allianz Se	1.65%
Daimler Ag-Registered Shares	1.47%

### 3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor Core MSCI EMU (DR) UCITS ETF - Dist	-3.28%	-2.59%	2.22%	37.32%	54.11%
Benchmark	-3.29%	-2.71%	2.05%	36.05%	51.83%
Tracking Difference	0.00%	0.13%	0.17%	1.28%	2.28%
	YTD	2020	2019	2018	2017
Lyxor Core MSCI EMU (DR) UCITS ETF - Dist	16.78%	-0.82%	25.97%	-12.30%	12.61%
Benchmark	16.41%	-1.02%	25.47%	-12.70%	12.49%
Tracking Difference	0.37%	0.20%	0.50%	0.40%	0.13%
Tracking Error	-	0.09%	0.12%	0.15%	0.09%

Source: Bloomberg, Lyxor AM, to 30th November 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

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

	From	To
FTSE Eurofirst 80 Index	06/08/2003	01/07/2008
MSCI EMU Index	01/07/2008	01/04/2011
MSCI EMU Net Return EUR Index	01/04/2011	

\*\* The fund's performance track record is that of LYXOR MSCI EMU (DR) UCITS ETF until 07/12/2017. This fund was absorbed by Lyxor MSCI EMU (DR) UCITS ETF on 07/12/2017.

	1Y	3Y	5Y
Fund volatility	12.77%	20.42%	17.27%
Benchmark volatility	12.76%	20.42%	17.27%
Sharpe ratio	1.50	0.56	0.54

#### 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

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 EMU (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 EMU (DR) 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 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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