

# Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF - Acc

Ticker: AEJL LN

## 1. FUND INFORMATION

### Description

#### Investment objective

The Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI Daily TR Net AC Asia Pacific Ex Japan USD.

The MSCI Daily TR Net AC Asia Pacific Ex Japan USD is a free float-adjusted market capitalization weighted index that is designed to measure the daily equity market performance of Asia, excluding Japan. The MSCI AC Asia ex Japan Index consists of the following 10 developed and emerging market country indices: China, Hong Kong, India, Indonesia, Korea, Malaysia, Philippines, Singapore, Taiwan, and Thailand.

#### 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 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 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, The market-maker systems; or an abnormal trading situation or event.

Ticker	AEJL LN
Fund Type	SICAV
UCITS compliant	Yes
ISIN	LU1900068328
UKFRS	Yes
Replication method	Indirect (Swap Based)
Full ownership of fund assets	Yes
Share Class Currency	EUR
Inception Date	25/04/2006
Nav per share at inception (EUR)	52.5446
Total Expense Ratio p.a.**	0.60%
Currency risk	Yes
NAV per Share (EUR)	63.04
Share AUM (M EUR)	446.52
Total Fund Assets (M EUR)	466.77
Umbrella (M EUR)	55,277.97
Minimum Investment (Share)	1
Income treatment	Capitalisation

### Trading Information

Place	Opening Hours (GMT)	Currency	Ticker Bloomberg	RIC Reuters
NYSE Euronext Paris*	08:00 / 16:30	EUR	AEJ FP	AEJ.PA
Borsa Italiana (Milano)	08:00 / 16:30	EUR	AEJ IM	AEJ.MI
LSE	08:00 / 16:30	USD	AEJ LN	LYAEJ.L
LSE	08:00 / 16:30	GBP	AEJL LN	AEJ.LL
XETRA	08:00 / 16:30	EUR	LASP GY	LASP.DE
SIX Swiss Exchange	08:00 / 16:20	USD	LYAEJ SW	LYAEJ.S

\* First Listing Place of this share class

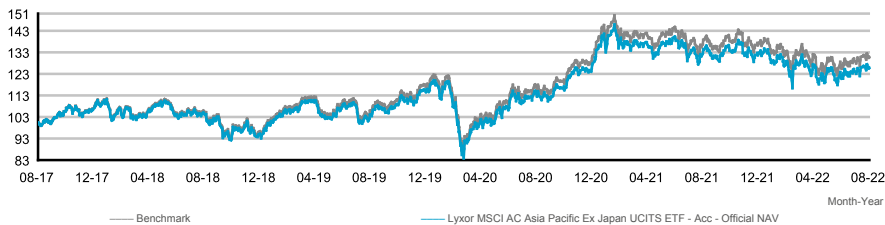
Full name	MSCI Daily TR Net AC Asia Pacific Ex Japan USD
Exposure	Asia Pacific ex Japan
Asset Class	Equity
Index type	Net Total Return
Currency	USD
Index Reuters RIC	.dMISX0000NUS
Index Bloomberg ticker	NDUECAPF
Further information	<a href="http://www.msci.com">www.msci.com</a>

Source: Bloomberg, Amundi AM, to 31st August 2022

## 2. Index information

Base 100 performance

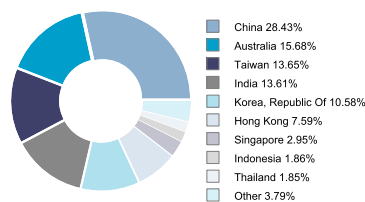
Source : Bloomberg, Amundi AM, to 31st August 2022



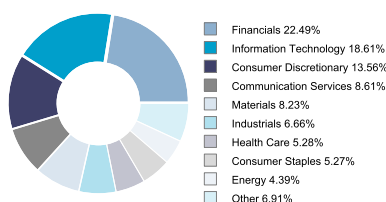
PAST PERFORMANCE IS NOT A RELIABLE INDICATOR OF FUTURE RETURNS

Source: Bloomberg, Amundi AM, to Aug 31, 2022

### Index Geographical Allocation



### Index Sector Allocation



## 3. ETF Performances

### Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF - Acc

	1 Month	3 Months	6 Months	3 Years	5 Years	10 Years
Benchmark (EUR)	1.15%	0.08%	-1.24%	20.80%	25.68%	87.61%
Tracking Difference	-0.06%	-0.16%	-0.31%	-2.55%	-4.96%	-15.93%

	YTD	2021	2020	2019	2018
Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF - Acc	-5.17%	3.78%	11.51%	20.32%	-10.40%
Benchmark (EUR)	-4.78%	4.48%	12.33%	21.35%	-9.58%
Tracking Difference	-0.40%	-0.70%	-0.83%	-1.03%	-0.82%
Tracking Error	-	0.02%	0.03%	0.02%	0.03%

	31/08/2022 31/08/2021	31/08/2021 31/08/2020	31/08/2020 30/08/2019	30/08/2019 31/08/2018	31/08/2018 31/08/2017
Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF - Acc	-6.43%	19.39%	8.13%	-0.35%	4.40%
Benchmark (EUR)	-5.85%	20.25%	8.96%	0.56%	5.33%
Tracking Difference	-0.58%	-0.86%	-0.83%	-0.91%	-0.92%

Source: Bloomberg, Amundi AM, to 31st August 2022

PAST PERFORMANCE IS NOT A RELIABLE INDICATOR OF FUTURE RETURNS

### Top ten constituents

Taiwan Semiconductor Manufac	5.94%
Tencent Holdings Ltd	3.78%
Samsung Electronics Co Ltd	3.10%
Alibaba Group Holding Ltd	2.65%
Bhp Billiton Ltd	2.05%
Aia Group Ltd	1.70%
Commonwealth Bank Of Austral	1.66%
Reliance Industries Ltd	1.47%
Meituan Dianping-Class B	1.44%
Csl Ltd	1.41%

Performance gap = Simulated perf - [(1+Index perf)/(1+Interest rate perf)-1]  
 \*\* The fund's performance track record is that of Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF OLD until 02/21/2019. This fund was absorbed by Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF on 02/21/2019.

	From	To
MSCI ASIA PACIFIC EX JAPAN	25/04/2006	06/06/2011
MSCI Daily TR Net AC Asia Pacific Ex Japan USD	06/06/2011	

	Since inception			
	1Y	3Y	5Y	10Y
Sharpe ratio		0.26		
Fund volatility	16.97%	18.18%	16.35%	15.69%
Benchmark volatility	16.95%	18.16%	16.33%	15.66%
Sharpe ratio	-0.34	0.38	0.31	0.42
Tracking Error	0.03%	0.04%	0.04%	0.04%

**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.

**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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