

# Lyxor MSCI Semiconductors UCITS ETF - Dist

## 1. FUND INFORMATION

### Investment objective

The Lyxor MSCI Semiconductors UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the MSCI ACWI Semiconductors & Semiconductor Equipment ESG Filtered NET USD Index. The index consists of large and mid-cap stocks across developed and emerging markets which are classified in the Semiconductors and Semiconductor Equipment Industry Group (within the Information Technology sector) according to the Global Industry Classification Standard (GICS). 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
SIX Swiss Exchange	08:00 / 16:20	CHF	SEMD SW	TWAN.S	Yes
Deutsche Boerse (Xetra)*	08:00 / 19:00	EUR	LYSM GF	LTWA.F	Yes
NYSE Euronext Paris**	08:00 / 16:30	EUR	CHIP FP	LYTWN.PA	No
Borsa Italiana (Milano)**	08:00 / 16:30	EUR	CHIP IM	TWNL.MI	No
SIX Swiss Exchange**	08:00 / 16:20	USD	CHIP SW	LYTWN.S	No
XETRA**	08:00 / 16:30	EUR	LSMC GY	LTWN.DE	No
LSE**	08:00 / 16:30	GBP	SEMG LN	LYTWN.LL	No
LSE**	08:00 / 16:30	USD	SEMU LN	TWND.L	No
Bolsa Mexicana de Valores**	14:00 / 21:00	MXN	CHIPN MM	CHIPN.MX	No

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

Ticker: SEMD SW

### Main Fund Characteristics

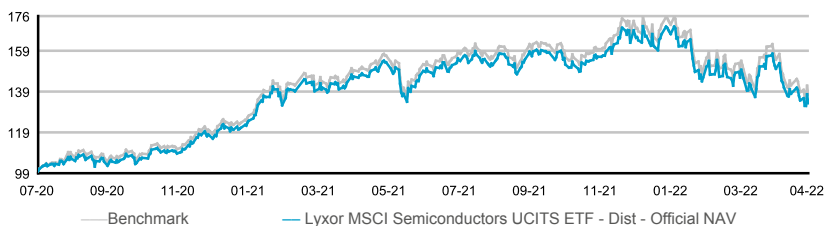
Ticker	SEMD SW
Fund Type	SICAV
Domiciliation	Luxembourg
UCITS compliant	Yes
ISIN	LU2090063327
Swiss Tax	Yes
Replication method	Indirect (Swap Based)
Securities Lending	No
Full ownership of fund assets	Yes
Share Class Currency	EUR
Inception Date	02/07/2020
Nav per share at inception (EUR)	29.6097
Total Expense Ratio p.a	0.45%
Currency risk	Yes
NAV per Share (EUR)	37.35
Share AUM (M EUR)	3.13
Total Fund Assets (M EUR)	42.55
Umbrella (M EUR)	54,160.77
Minimum Investment (Share)	1
Income treatment	Distribution
Last Amount (EUR)	0.71
Date if distribution	July & December

Source: Lyxor AM, 29th April 2022

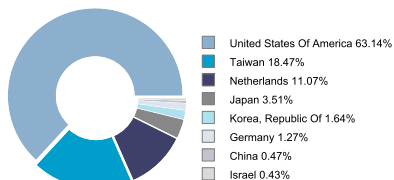
## 2. Index information

Source: Bloomberg, Lyxor AM, to 29th April 2022

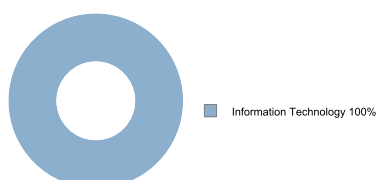
### Index information



### Index Geographical Allocation



### Index Sector Allocation



## 3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years	10 Years
Lyxor MSCI Semiconductors UCITS ETF - Dist	-12.16%	-11.89%	-14.61%	-	-	-
Benchmark (EUR)	-12.08%	-11.70%	-14.04%	-	-	-
Tracking Difference	-0.08%	-0.19%	-0.57%	-	-	-

	YTD	2021	2020 *
Lyxor MSCI Semiconductors UCITS ETF - Dist	-20.30%	34.14%	24.65%
Benchmark (EUR)	-20.06%	35.11%	27.16%
Tracking Difference	-0.24%	-0.97%	-2.52%
Tracking Error	-	0.16%	-

\* Since inception, 02/07/2020  
Source: Bloomberg, Lyxor AM, to 29th April 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.

Full name	MSCI ACWI Semiconductors & Semiconductor Equipment ESG Filtered NET USD Index
Exposure	Global
Asset Class	Equity
Index type	Net Total Return
Currency	USD
Index Reuters RIC	-
Index Bloomberg ticker	MXACSCF
Further information	-

### Top ten constituents

Nvidia Corp	15.40%
Taiwan Semiconductor Manufac	15.08%
Asml Holding Nv	8.13%
Broadcom Inc	7.59%
Intel Corp	5.94%
Qualcomm Inc	5.32%
Texas Instruments Inc	5.25%
Advanced Micro Devices	4.69%
Applied Materials Inc	3.40%
Analog Devices Inc	2.78%

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 Taiwan Index	13/02/2007	06/06/2011
MSCI Daily TR Net Emerging Markets Taiwan USD	06/06/2011	14/08/2020
MSCI Taiwan 20/35 Index	14/08/2020	05/11/2021
MSCI ACWI Semiconductors & Semiconductor Equipment ESG Filtered NET USD Index	05/11/2021	-

\*\* The fund's performance track record is that of Lyxor MSCI Taiwan UCITS ETF OLD until 02/21/2019. This fund was absorbed by Lyxor MSCI Taiwan UCITS ETF on 02/21/2019.

	1Y	3Y	5Y	10Y
Fund volatility	26.26%	-	-	-
Benchmark volatility	26.25%	-	-	-
Sharpe ratio	-0.47	-	-	-
Tracking Error	0.23%	-	-	-

## 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.

**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.

## 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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In respect to the units/shares of the fund distributed in and from Switzerland, place of performance and jurisdiction is at the registered office of the Representative in Switzerland.

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SOCIETE GENERALE PARIS, Zurich Branch, Lyxor ETF Team Switzerland, Talacker 50, P.O. Box 1928, CH-8021 Zurich, [www.lyxoretf.ch](http://www.lyxoretf.ch), [info@lyxoretf.ch](mailto:info@lyxoretf.ch), +41 58 272 33 44

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