Lyxor Nasdaq-100 UCITS ETF - Dist USD

Ticker: NADQ SW

1. FUND INFORMATION

Investment objective

The Lyxor Nasdaq-100 UCITS ETF - Dist USD is a UCITS compliant exchange traded fund that aims to track the benchmark index NASDAQ-100 Notional Net Total Return Index.

NASDAQ-100 Notional Net Total Return Index includes 100 of the largest domestic and international nonfinancial securities listed on The NASDAQ Stock Market based on market capitalization. The index reflects companies across major industry groups including computer, biotechnology, health care, telecommunications and transportation. It does not contain securities of financial companies including investment companies.

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	Distri-bution	Fx Hedge
SIX Swiss Exchange	08:00 / 16:20	CHF	NADQ SW	NADQ.S	Yes	No
Deutsche Boerse (Xetra)*	08:00 / 19:00	EUR	NADQ GY	NADQ.DE	Yes	No
SIX Swiss Exchange	08:00 / 16:20	USD	NADQUS SW	NADQUS.S	Yes	No
XETRA**	08:00 / 16:30	EUR	LYMS GY	USTE.DE	No	No
LSE**	08:00 / 16:30	USD	NASD LN	NASD.L	No	No
LSE**	08:00 / 16:30	GBP	NASL LN	NASL.L	No	No
NYSE Euronext Paris**	08:00 / 16:30	EUR	UST FP	USTE.PA	No	No
Borsa Italiana (Milano)**	08:00 / 16:30	EUR	UST IM	USTE.MI	No	No
TEL-AVIV STOCK EXCHANGE**	08:59 / 16:14	ILS	LYFF3 IT	LYFF3.TA	No	No
XETRA**	08:00 / 16:30	EUR	BUNH GY	BUNH.DE	No	Yes
Borsa Italiana (Milano)**	08:00 / 16:30	EUR	USTH IM	USTH.MI	No	Yes

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

Main Fund Characteristics

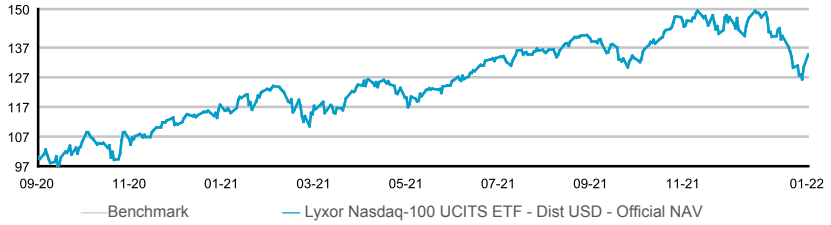
Ticker	NADQ SW
Fund Type	SICAV
Domiciliation	Luxembourg
UCITS compliant	Yes
ISIN	LU2197908721
Swiss Tax	Yes
Replication method	Indirect (Swap Based)
Securities Lending	No
Full ownership of fund assets	Yes
Share Class Currency	USD
Inception Date	10/09/2020
Nav per share at inception (USD)	117.1254
Total Expense Ratio p.a	0.22%
Currency risk	Yes
NAV per Share (USD)	156.98
Share AUM (M USD)	794.38
Total Fund Assets (M USD)	2,171.59
Umbrella (M USD)	65,190.28
Minimum Investment (Share)	1
Income treatment	Distribution
Last Amount (USD)	0.78
Date if distribution	July & December

Source: Lyxor AM, 31st January 2022

2. Index information

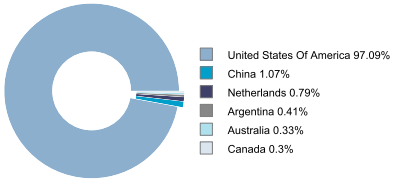
Source: Bloomberg, Lyxor AM, to 31st January 2022

Index information

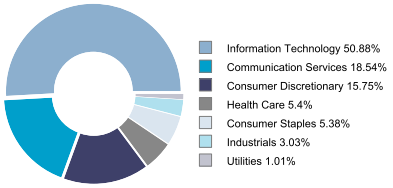


Full name	NASDAQ-100 Notional Net Total Return Index
Exposure	North America
Asset Class	Equity
Index type	Net Total Return
Currency	USD
Index Reuters RIC	.XNDXNNR
Index Bloomberg ticker	XNDXNNR
Further information	www.nasdaq.com

Index Geographical Allocation



Index Sector Allocation



Top ten constituents

Apple Inc	12.51%
Microsoft Corp	10.18%
Amazon.Com Inc	6.62%
Facebook Inc-Class A	4.84%
Tesla Inc	4.10%
Alphabet Inc-Cl C	3.76%
Nvidia Corp	3.76%
Alphabet Inc-Cl A	3.55%
Adobe Inc	1.84%
Broadcom Inc	1.74%

3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years	10 Years
Lyxor Nasdaq-100 UCITS ETF - Dist USD	**-8.50%**	-5.70%	0.03%	-	-	-
Benchmark	-8.50%	-5.70%	0.03%	-	-	-
Tracking Difference	0.00%	0.00%	0.00%	-	-	-

	YTD	2021	2020 *		
Lyxor Nasdaq-100 UCITS ETF - Dist USD	**-8.50%**	27.23%	15.70%		-
Benchmark	-8.50%	27.24%	15.71%		-
Tracking Difference	0.00%	-0.01%	-0.01%		-
Tracking Error	-	0.00%	-	-	-

Source: Bloomberg, Lyxor AM, to 31st January 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.

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 US/IT	07/09/2001	26/09/2006
NASDAQ 100 Stock Index	26/09/2006	21/03/2012
NASDAQ-100 Notional Net Total Return Index	21/03/2012	

** The fund's performance track record is that of LYXOR NASDAQ-100 UCITS ETF until 01/17/2019. This fund was absorbed by Lyxor NASDAQ-100 UCITS ETF on 01/17/2019.

	1Y	3Y	5Y	10Y
Fund volatility	19.39%	-	-	-
Benchmark volatility	19.39%	-	-	-
Sharpe ratio	0.82	-	-	-
Tracking Error	0.00%			

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
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 BARCLAYS BANK IRELAND PLC , MORGAN STANLEY BANK AG , 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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The country of domicile of the fund presented in this document is Luxembourg. The fund Lyxor Nasdaq-100 UCITS ETF is listed on the SIX Swiss Exchange and/or BX Swiss Exchange and authorized for the offer and distribution in Switzerland or from Switzerland pursuant to the Swiss Federal Act on Collective Investment Schemes (CISA).

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.

The Swiss Financial Market Supervisory Authority FINMA has authorized Société Générale, Zurich Branch, to act as Swiss Representative and Paying Agent of the funds in Switzerland. The prospectus, simplified prospectus, key investor information document (KIID), articles of association, investment regulations, annual and semi-annual reports and other relevant documentation according to Art. 133 of the Swiss Federal Ordinance on Collective Investment Schemes of the Lyxor ETFs which are authorized for distribution in or from Switzerland, can be obtained free of charge at the Swiss representative office:

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