Lyxor FTSE 100 UCITS ETF - Dist

1. FUND INFORMATION

Ticker: 100D BW

Description

Lyxor Asset Management Group ("Lyxor") was founded in 1998 and comprises two subsidiaries (1) (2) of Société Générale group. Lyxor benefits from the expertise of 600 professionals across the wealth management world, advising EUR 117.6 billion* in assets. Lyxor offers bespoke asset management services, capitalising on its know-how in ETFs and indexing, Alternative and Multi Management, and Absolute Performance and Solutions. As one of the most experienced players on the market, Lyxor ETF is Europe's number three provider of ETFs (number two in terms of liquidity (3)), with AuM of more than EUR 49.8 billion*. With 220 ETFs listed on 13 financial marketplaces, Lyxor ETF provides investors with varied investment solutions enabling them to diversify their allocation across the entire spectrum of asset classes (equities, bonds, money market instruments and commodities via forward financial instruments). Demonstrating its commitment to high-quality ETFs, in 2011, Lyxor ETF implemented an ETF quality charter with the aim of ensuring that each ETF it offers complies with the strictest requirements in terms of replication quality, risk monitoring, liquidity and transparency. www.lyxoretf.com

Investment objective

The Lyxor FTSE 100 UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index FTSE 100 Total Return Index GBP. The FTSE 100 Total Return Index GBP is a market-capitalisation weighted index representing the performance of the 100 largest UK-domiciled blue chip companies, which pass screening for size and liquidity.

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 Societe Generale. In-line with UCITS guidelines, the exposure to Societe Generale 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, 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.

Ticker	100D BW
Fund Type	SICAV
UCITS compliant	Yes
ISIN	LU1650492256
Swiss Tax	Yes
Replication method	Indirect (Swap Based)
Full ownership of fund assets	Yes
Share Class Currency	GBP
Inception Date	15/04/2014
Nav per share at inception (GBP)	114.3119
Total Expense Ratio p.a	0.14%
Currency risk	Yes
NAV per Share (GBP)	88.60
Share AUM (M GBP)	3.02
Total Fund Assets (M GBP)	239.92
Umbrella (M GBP)	30,752.70
Minimum Investment (Share)	1
Income treatment	Distribution
Last Amount (GBP)	1.83
Date if distribution	December

Trading Information

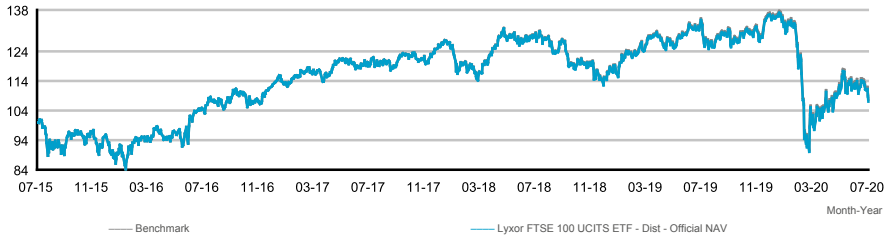
Place	Opening Hours (GMT)	Currency	Ticker Bloomberg	RIC Reuters
LSE*	08:00 / 16:30	GBP	100D LN	100D.L
BERNE STOCK EXCHANGE	08:00 / 16:30	CHF	100D BW	100D.BN
SIX Swiss Exchange	08:00 / 16:20	CHF	100D BW	100D.BN
Deutsche Boerse (Xetra)	08:00 / 19:00	EUR	D100 GF	D100.F
XETRA	08:00 / 16:30	EUR	D100 GY	D100.DE

* First Listing Place of this share class

2. Index information

Base 100 performance

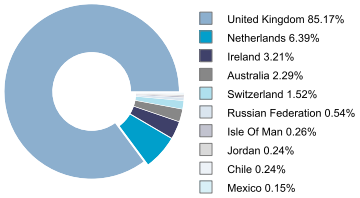
Source : Bloomberg, Lyxor AM, to 31st July 2020



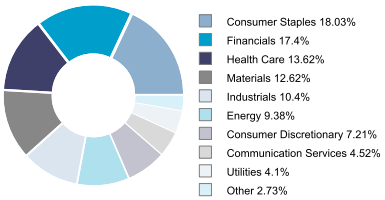
Full name	FTSE 100 Total Return Index GBP
Exposure	Europe
Asset Class	Equity
Index type	Gross Total Return
Currency	GBP
Index Reuters RIC	.TFTSE
Index Bloomberg ticker	TUKXG
Further information	www.ftse.com

Source: Bloomberg, Lyxor AM, to 31st July 2020

Index Geographical Allocation



Index Sector Allocation



Top ten constituents

Astrazeneca Plc	7.46%
Glaxosmithkline Plc	5.03%
Hsbc Holdings Plc	4.65%
Diageo Plc	4.28%
British American Tobacco Plc	3.84%
Bp Plc	3.64%
Rio Tinto Plc	3.34%
Unilever Plc	3.32%
Reckitt Benckiser Group Plc	3.24%
Royal Dutch Shell Plc-A Shs	3.07%

3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor FTSE 100 UCITS ETF - Dist	**-4.22%**	**0.58%**	**-17.71%**	**-10.11%**	**7.01%**
Benchmark	-4.20%	0.64%	-17.60%	-9.59%	7.69%
Tracking Difference	-0.02%	-0.07%	-0.12%	-0.53%	-0.68%

	YTD	2019	2018	2017	2016
Lyxor FTSE 100 UCITS ETF - Dist	**-20.49%**	**17.05%**	**-8.87%**	**11.86%**	**19.06%**
Benchmark	-20.36%	17.32%	-8.73%	11.95%	19.07%
Tracking Difference	-0.13%	-0.27%	-0.14%	-0.09%	-0.01%
Tracking Error	-	0.01%	0.01%	0.00%	0.00%

	31/07/2020 31/07/2019	31/07/2019 31/07/2018	31/07/2018 31/07/2017	31/07/2017 29/07/2016	29/07/2016 31/07/2015
Lyxor FTSE 100 UCITS ETF - Dist	**-19.45%**	**2.07%**	**9.32%**	**13.94%**	**4.49%**
Benchmark	-19.23%	2.28%	9.44%	14.01%	4.48%
Tracking Difference	-0.22%	-0.21%	-0.12%	-0.06%	0.00%

Source: Bloomberg, Lyxor AM, to 31st July 2020

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 100 Index	04/04/2007	11/05/2010
FTSE 100 Total Return Index GBP	11/05/2010	

Performance gap = Simulated perf – [(1+Index perf)/(1+Interest rate perf)-1]

** The fund's performance track record is that of LYXOR FTSE 100 UCITS ETF until 11/09/2017. This fund was absorbed by Lyxor FTSE 100 UCITS ETF on 11/09/2017.

	Since inception
Sharpe ratio	0.10

	1Y	3Y	5Y
Fund volatility	27.34%	18.30%	16.87%
Benchmark volatility	27.32%	18.29%	16.87%
Sharpe ratio	-0.71	-0.22	0.05

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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By investing into these products, the investor certifies to Société Générale that he is duly authorized to do so, by consulting, if he finds it necessary, his own investment advisors or any other competent professionals with regard to the advisability of said investment.

The Lyxor ETFs are offered only outside the United States in compliance with Regulation S promulgated under the Securities Act (the « Regulation S ») to a selected group of investors only in "Offshore Transactions" with "Non-U.S. Persons" (each as defined in Regulation S). The Lyxor ETFs may be reoffered and sold only to "Non-U.S. Persons" in "Offshore Transactions" pursuant to the resale provisions of Regulation S. No person is obligated or intends to register the Lyxor ETFs under the Securities Act or any state securities laws in the United States.

The country of domicile of the fund presented in this document is Luxembourg. The fund Lyxor FTSE 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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