

Lyxor UCITS ETF Cac 40 (DR)

1. Fund Information

Investment objective

The LYXOR UCITS ETF CAC 40 (DR) - D-EUR is a UCITS compliant exchange traded fund that aims to track the benchmark index CAC 40 Gross Total Return.

The index tracks the performance of the 40 largest French stocks by free float market capitalization and turnover. The index is a gross total return index and assumes that gross dividends (withholding taxes are not deducted) paid by its constituents are reinvested in the index. More information on www.euronext.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	CACX LN	CACX.L	Yes
NYSE Euronext Paris*	08:00 / 16:30	EUR	CAC FP	CAC.PA	Yes
BOERSE STUTTGART**	08:00 / 19:00	EUR	L8I4 GS		Yes
BOERSE STUTTGART**	08:00 / 19:00	EUR	L8I5 GS		Yes

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

Ticker: CACX LN

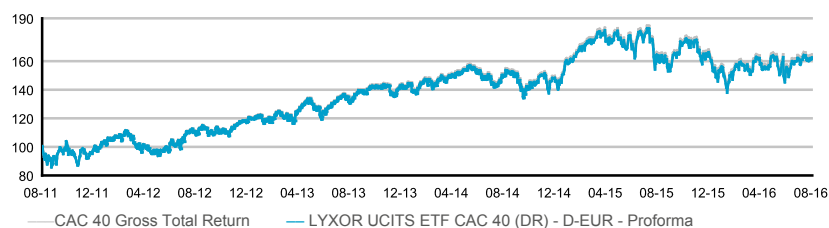
Main Fund Characteristics

Ticker	CACX LN
Fund Type	French FCP
Domiciliation	France
UCITS compliant	Yes
ISIN	FR0007052782
UKFRS	Yes
Replication method	Direct (physical)
Sampling	No
Securities Lending	Yes
Share Class Currency	EUR
Inception Date	13/12/2000
Nav per share at inception (EUR)	60.96
Total Expense Ratio p.a	0.25%
Currency risk	Yes
NAV per Share (EUR)	43.53
Share AUM (M EUR)	3,505.90
Total Fund Assets (M EUR)	3,600.34
Umbrella (M EUR)	-
Minimum Investment (Share)	1
Income treatment	Distribution
Date of distribution	July & December
Last Amount (EUR)	1.50

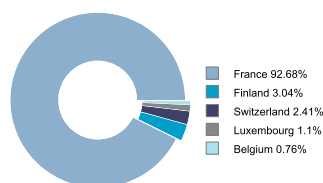
Source: Lyxor AM, Aug 31, 2016

2. Index information

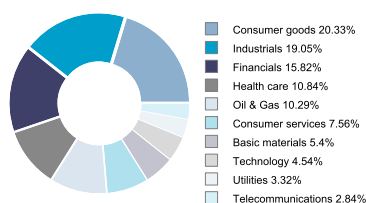
Source : Bloomberg , Lyxor AM , to Aug 31, 2016



Index Geographical Allocation



Index Sector Allocation



Full name :	CAC 40 Gross Total Return
Exposure :	Eurozone
Asset Class :	Equity
Index type :	Gross Total Return
Currency :	EUR
Index Reuters RIC :	.PX1GR
Index Bloomberg ticker :	CACR
Further information :	www.euronext.com

Top ten constituents

Total Sa	9.71%
Sanofi	8.53%
Bnp Paribas	5.05%
L'Oreal	4.46%
Lvmh Moet Hennessy Louis Vui	4.43%
Danone	4.20%
Axa Sa	3.85%
Vinci Sa	3.62%
Schneider Electric Sa	3.57%
Air Liquide Sa	3.54%

3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor UCITS ETF Cac 40 (DR)	-0.06%	-0.83%	5.02%	24.01%	61.82%
Lyxor UCITS ETF Cac 40 (DR)-Proforma	-0.06%	-0.83%	5.02%	24.01%	61.82%
CAC 40 Gross Total Return	-0.04%	-0.76%	5.15%	24.95%	63.89%
Tracking Difference	-0.02%	-0.08%	-0.13%	-0.94%	-2.07%

	YTD	2015	2014	2013	2012
Lyxor UCITS ETF Cac 40 (DR)	-1.29%	11.72%	2.40%	21.90%	20.07%
Lyxor UCITS ETF Cac 40 (DR) - Proforma	-1.29%	11.72%	2.40%	21.90%	20.07%
CAC 40 Gross Total Return	-1.13%	11.94%	2.71%	22.22%	20.37%
Tracking Difference	-0.16%	-0.23%	-0.31%	-0.32%	-0.30%
Tracking Error	-	0.03%	0.01%	0.01%	0.02%

Performances related to distributing ETF are calculated reinvesting dividends into the ETF performance
Pro Forma NAV: NAV calculated when using the current benchmark as the unique benchmark since inception
Performance gap represents the performance differences between the ETF Pro forma 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
CAC 40	13/12/2000	16/05/2011
CAC 40 Gross Total Return	16/05/2011	

Source : Bloomberg , Lyxor AM , to Aug 31, 2016

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.

Client Services

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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.

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.

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This factsheet is for professional clients only.

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 UCITS ETF CAC 40 (DR) is a *Fonds commun de placement* (French mutual fund), approved by the Autorité des marchés financiers (AMF) in accordance with provisions of the Directive 2009/65/EC (the "2009 Directive").

Société Générale et Lyxor International Asset Management (« **Lyxor AM** »), 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 French and the KIID in French are available free of charge on www.lyxoretf.com or upon request to client-services@lyxor.com.

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. 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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