Lyxor CAC 40 (DR) UCITS ETF - Dist

Ticker: CACX LN

1. FUND INFORMATION

Investment objective

The Lyxor CAC 40 (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index CAC 40 Total Return Index.
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
NYSE Euronext Paris**	08:00 / 16:30	EUR	CACC FP	CACC.PA	No
BOERSE STUTTGART**	08:00 / 19:00	EUR	L8I5 GS		Yes

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

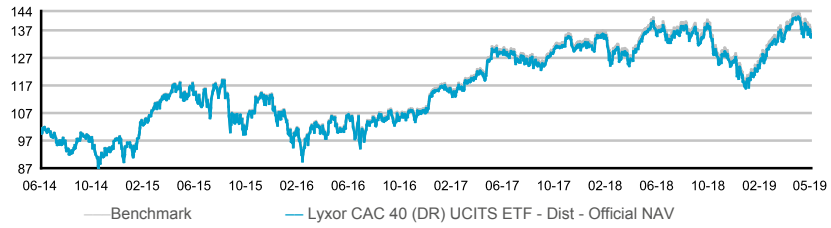
Main Fund Characteristics

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)	52.15
Share AUM (M EUR)	4,005.15
Total Fund Assets (M EUR)	4,119.00
Minimum Investment (Share)	1
Income treatment	Distribution
Date if distribution	July & December
Last Amount (EUR)	0.14

Source: Lyxor AM, 31st May 2019

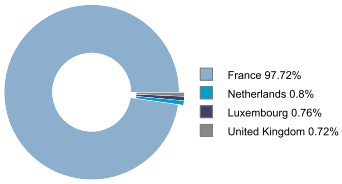
2. Index information

Source: Bloomberg, Lyxor AM, to 31st May 2019

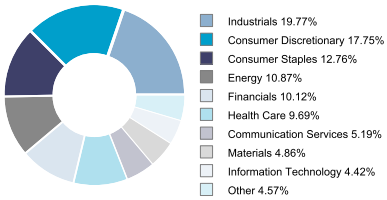


Full name	CAC 40 Total Return Index
Exposure	Eurozone
Asset Class	Equity
Index type	Gross Total Return
Currency	EUR
Index Reuters RIC	.PX1GR
Index Bloomberg ticker	CACR
Further information	www.euronext.com

Index Geographical Allocation



Index Sector Allocation



Top ten constituents

Total Sa	10.15%
Lvmh Moet Hennessy Louis Vui	8.09%
Sanofi	7.00%
Airbus Se	5.75%
L'Oreal	5.21%
Air Liquide Sa	4.11%
Danone	4.00%
Bnp Paribas	3.95%
Axa Sa	3.68%
Vinci Sa	3.63%

3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor CAC 40 (DR) UCITS ETF - Dist	**-5.25%**	**1.65%**	**6.74%**	**26.90%**	**34.64%**
Benchmark	-5.27%	1.70%	6.84%	27.76%	36.20%
Tracking Difference	0.01%	-0.04%	-0.10%	-0.86%	-1.56%
	YTD	2018	2017	2016	2015
Lyxor CAC 40 (DR) UCITS ETF - Dist	**12.63%**	**-8.19%**	**12.43%**	**8.65%**	**11.72%**
Benchmark	12.72%	-8.00%	12.73%	8.88%	11.94%
Tracking Difference	-0.08%	-0.19%	-0.30%	-0.23%	-0.23%
Tracking Error	-	0.04%	0.04%	0.07%	0.03%

Source: Bloomberg, Lyxor AM, to 31st May 2019

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
CAC 40 Index	13/12/2000	16/05/2011
CAC 40 Total Return Index	16/05/2011	

	1Y	3Y	5Y
Fund volatility	13.91%	13.74%	16.40%
Benchmark volatility	13.92%	13.75%	16.40%
Sharpe ratio	-0.15	0.62	0.39

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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.
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.

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The attention of investors is drawn to the fact that, the prospectus is only available in English.

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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.

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This product includes a risk of capital loss. The redemption value of this product may be less than the amount initially invested. In a worst case scenario, investors could sustain the loss of their entire investment.

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