# 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 |
| Bolsa Mexicana de Valores** | 14:00 / 21:00 | MXN | CACC MM | CACC.MX | No |
| BOERSE STUTTGART** | 08:00 / 19:00 | EUR | L8I5 GS | | Yes |

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

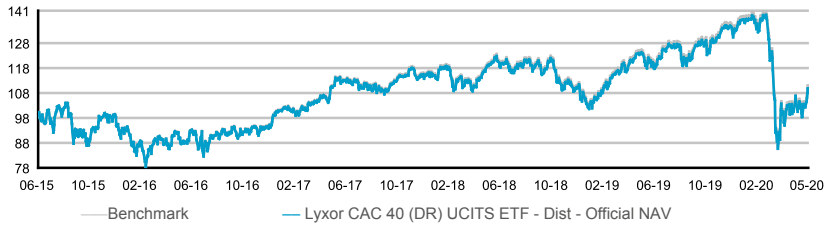
### Main Fund Characteristics

| | |
|---|---|
| Ticker | CACX LN |
| Fund Type | SICAV |
| Domiciliation | France |
| UCITS compliant | Yes |
| ISIN | FR0007052782 |
| UKFRS | Yes |
| Replication method | Direct (physical) |
| Sampling | No |
| Securities Lending | No |
| 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) | 46.44 |
| Share AUM (M EUR) | 3,360.59 |
| Total Fund Assets (M EUR) | 3,465.41 |
| Umbrella (M EUR) | 21,367.21 |
| Minimum Investment (Share) | 1 |
| Income treatment | Distribution |
| Date if distribution | July & December |
| Last Amount (EUR) | 0.11 |

Source: Lyxor AM, 29th May 2020

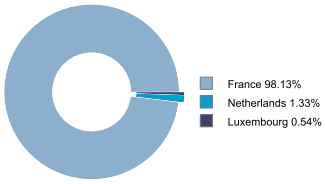
## 2. Index information

Source: Bloomberg, Lyxor AM, to 29th May 2020

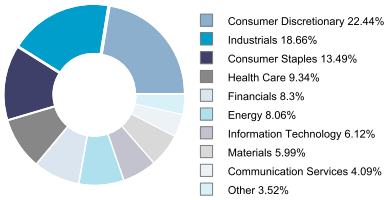



| | |
|---|---|
| Full name | CAC 40 Total Return Index |
| Exposure | Eurozone |
| Asset Class | Equity |
| Index type | Gross Total Return |
| Currency | EUR |
| Index Reuters RIC | .PX1GR |
| Index Bloomberg ticker | CACR |
| Further information | www.euronext.com |

### Index Geographical Allocation




### Index Sector Allocation




### Top ten constituents

| | |
|---|---|
| Lvmh Moet Hennessy Louis Vui | 9.87% |
| Sanofi | 9.34% |
| Total Sa | 8.06% |
| Loreal | 6.27% |
| Air Liquide Sa | 5.45% |
| Schneider Electric Sa | 4.67% |
| Vinci Sa | 4.02% |
| Danone | 3.80% |
| Bnp Paribas | 3.43% |
| Kering | 3.37% |

## 3. ETF Performances

| | 1 Month | 3 Months | 6 Months | 3 Years | 5 Years |
|---|---|---|---|---|---|
| **Lyxor CAC 40 (DR) UCITS ETF - Dist** | **3.37%** | **-10.70%** | **-19.55%** | **-3.81%** | **8.52%** |
| Benchmark | 3.38% | -10.70% | -19.49% | -3.24% | 9.64% |
| Tracking Difference | -0.01% | -0.01% | -0.06% | -0.57% | -1.11% |

| | YTD | 2019 | 2018 | 2017 | 2016 |
|---|---|---|---|---|---|
| **Lyxor CAC 40 (DR) UCITS ETF - Dist** | **-20.59%** | **30.20%** | **-8.19%** | **12.43%** | **8.65%** |
| Benchmark | -20.55% | 30.45% | -8.00% | 12.73% | 8.88% |
| Tracking Difference | -0.04% | -0.25% | -0.19% | -0.30% | -0.23% |
| Tracking Error | - | 0.05% | 0.04% | 0.03% | 0.07% |

Source: Bloomberg, Lyxor AM, to 29th May 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 |
|---|---|---|
| CAC 40 Index | 13/12/2000 | 16/05/2011 |
| CAC 40 Total Return Index | 16/05/2011 | |

| | 1Y | 3Y | 5Y |
|---|---|---|---|
| Fund volatility | 30.71% | 20.71% | 19.91% |
| Benchmark volatility | 30.71% | 20.71% | 19.91% |
| Sharpe ratio | -0.25 | -0.05 | 0.10 |

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

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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