Lyxor Dow Jones Industrial Average UCITS ETF - Dist

Ticker: DJEL LN

1. FUND INFORMATION

Investment objective

The Lyxor Dow Jones Industrial Average UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index Dow Jones Industrial Average Net Total Return.
The Dow Jones Industrial Average Net Total Return represents large and well-known U.S. companies, covering all industries with the exception of Transportation and Utilities. The Dow Jones Industrial Average is a price-weighted index. The Dow Jones Industrial Average is an index based on the values of 30 securities of large American companies. It is calculated using a mathematical average of the stock prices of the 30 securities. The capitalisation of the shares included in the Dow Jones Industrial Average represents approximately 20% of the capitalisation of American equities. The index is price weighted.
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	DJEL LN	DJEL.L	Yes
NYSE Euronext Paris*	08:00 / 16:30	EUR	DJE FP	DJE.PA	Yes
Borsa Italiana (Milano)	08:00 / 16:30	EUR	DJE IM	DJE.MI	Yes
SIX Swiss Exchange	08:00 / 16:20	EUR	DJE SW	DJE.S	Yes
Wiener Borse	07:55 / 16:35	EUR	DJE AV	FR0007056841.VI	Yes
Deutsche Boerse (Xetra)	08:00 / 19:00	EUR	DJAM GY	DJE.DE	Yes
Bolsa de Madrid	08:00 / 16:30	EUR	DJE SM	DJE.MC	Yes
LSE	08:00 / 16:30	USD	DJEU LN	DJEU.L	Yes
BERNE STOCK EXCHANGE	08:00 / 16:30	EUR	DJE BW	DJE.BN	Yes

* First Listing Place of this share class

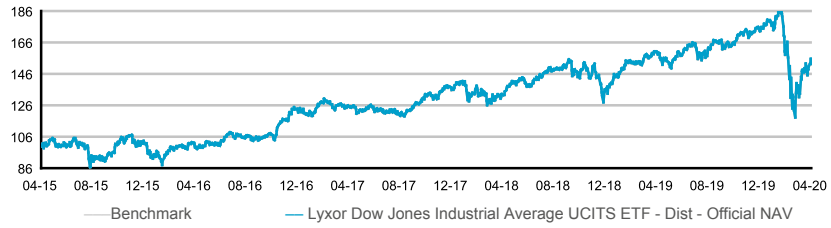
Main Fund Characteristics

Ticker	DJEL LN
Fund Type	French FCP
Domiciliation	France
UCITS compliant	Yes
ISIN	FR0007056841
UKFRS	Yes
Replication method	Indirect (Swap Based)
Securities Lending	No
Full ownership of fund assets	Yes
Share Class Currency	EUR
Inception Date	04/04/2001
Nav per share at inception (EUR)	104.77
Total Expense Ratio p.a	0.50%
Currency risk	Yes
NAV per Share (EUR)	223.13
Share AUM (M EUR)	187.92
Total Fund Assets (M EUR)	187.92
Minimum Investment (Share)	1
Income treatment	Distribution
Date if distribution	July & December
Last Amount (EUR)	0.95

Source: Lyxor AM, 30th April 2020

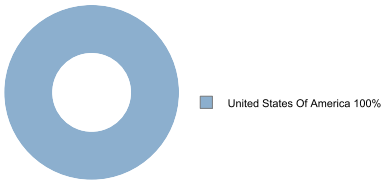
2. Index information

Source: Bloomberg, Lyxor AM, to 30th April 2020

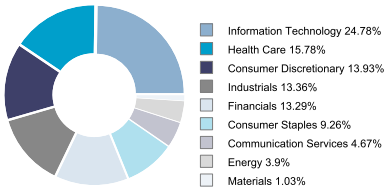


Full name	Dow Jones Industrial Average Net Total Return
Exposure	North America
Asset Class	Equity
Index type	Net Total Return
Currency	USD
Index Reuters RIC	.DJINR
Index Bloomberg ticker	DJINR
Further information	www.dowjones.com

Index Geographical Allocation



Index Sector Allocation



Top ten constituents

Apple Inc	8.28%
Unitedhealth Group Inc	8.24%
Home Depot Inc	6.19%
Mcdonald'S Corp	5.28%
Goldman Sachs Group Inc	5.17%
Microsoft Corp	5.05%
Visa Inc-Class A Shares	5.03%
3m Co	4.28%
Johnson & Johnson	4.23%
Boeing Co/The	3.97%

3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor Dow Jones Industrial Average UCITS ETF - Dist	**11.38%**	**-12.44%**	**-7.51%**	**21.54%**	**52.35%**
Benchmark (EUR)	11.38%	-12.44%	-7.52%	21.47%	52.14%
Tracking Difference	0.00%	0.00%	0.01%	0.07%	0.21%

	YTD	2019	2018	2017	2016
Lyxor Dow Jones Industrial Average UCITS ETF - Dist	**-12.12%**	**26.76%**	**0.69%**	**11.80%**	**19.12%**
Benchmark (EUR)	-12.13%	26.72%	0.71%	11.72%	19.02%
Tracking Difference	0.00%	0.03%	-0.02%	0.07%	0.10%
Tracking Error	-	0.00%	0.00%	0.00%	0.01%

Source: Bloomberg, Lyxor AM, to 30th April 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
Dow Jones Industrial Average	04/04/2001	06/04/2011
Dow Jones Industrial Average Net Total Return	06/04/2011	

	1Y	3Y	5Y
Fund volatility	28.43%	20.25%	18.45%
Benchmark volatility	28.43%	20.25%	18.45%
Sharpe ratio	-0.15	0.34	0.49

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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.

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.

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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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