

## Lyxor Dow Jones Industrial Average UCITS ETF - Dist

### 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

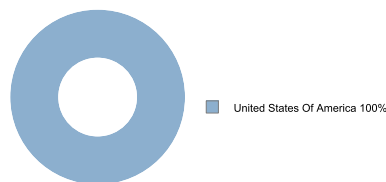
\* First Listing Place of this share class

### 2. Index information

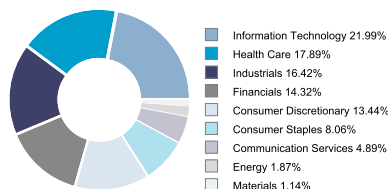
Source: Bloomberg, Lyxor AM, to 29th January 2021



#### Index Geographical Allocation



#### Index Sector Allocation



### 3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
<b>Lyxor Dow Jones Industrial Average UCITS ETF - Dist</b>	<b>-1.28%</b>	<b>8.86%</b>	<b>11.23%</b>	<b>23.47%</b>	<b>76.70%</b>
Benchmark (EUR)	-1.28%	8.85%	11.22%	23.45%	76.39%
Tracking Difference	0.00%	0.01%	0.01%	0.03%	0.31%
	YTD	2020	2019	2018	2017
<b>Lyxor Dow Jones Industrial Average UCITS ETF - Dist</b>	<b>-1.28%</b>	<b>-0.01%</b>	<b>26.76%</b>	<b>0.69%</b>	<b>11.80%</b>
Benchmark (EUR)	-1.28%	-0.02%	26.72%	0.71%	11.72%
Tracking Difference	0.00%	0.01%	0.03%	-0.02%	0.07%
Tracking Error	-	0.00%	0.00%	0.00%	0.00%

Source: Bloomberg, Lyxor AM, to 29th January 2021

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.

Ticker: DJEL LN

#### 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)	246.47
Share AUM (M EUR)	211.89
Total Fund Assets (M EUR)	211.89
Minimum Investment (Share)	1
Income treatment	Distribution
Last Amount (EUR)	1.75
Date if distribution	July & December

Source: Lyxor AM, 29th January 2021

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

#### Top ten constituents

Unitedhealth Group Inc	7.32%
Goldman Sachs Group Inc	5.95%
Home Depot Inc	5.94%
Amgen Inc	5.30%
Microsoft Corp	5.09%
Salesforce.Com Inc	4.95%
Mcdonald'S Corp	4.56%
Honeywell International Inc	4.29%
Boeing Co/The	4.26%
Visa Inc-Class A Shares	4.24%

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	30.72%	21.74%	18.75%
Benchmark volatility	30.72%	21.74%	18.75%
Sharpe ratio	-0.04	0.32	0.66

## Important information for Investors

Parties entering into transactions (such as a derivative or financing transaction) or investing in financial instruments that use an index or a variable interest rate (benchmark) are exposed to the risk that:

- (1) such benchmark may be subject to methodological or other changes which could affect the value of the relevant transaction; or
- (2) (i) may become not compliant with applicable laws and regulations (such as the European Benchmark Regulation), (ii) may cease to be published (possible cessation of LIBOR publication or planned cessation of EONIA both after December 2021), or (iii) the supervisor or administrator of any such benchmark may make a statement that the relevant benchmark is no longer representative, and as a consequence the relevant benchmark may be replaced by another benchmark which may have an adverse and material impact on the economics of the relevant transactions.

You should conduct your own independent investigation and analysis of the potential consequences of any relevant risks such as those mentioned above, particularly in light of the ongoing industry initiatives related to the development of alternative reference rates and the update of the relevant market standard documentation.

## 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](http://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 MORGAN STANLEY BANK AG. 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.

## 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.

**Investor's Notice This factsheet is for professional clients only.**

This document is for the exclusive use of institutional investors acting on their own account and categorised either as "eligible counterparties" or "professional clients" within the meaning of markets in financial instruments directive 2004/39/ce

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 Dow Jones Industrial Average UCITS ETF 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").

MORGAN STANLEY BANK AG and Lyxor International Asset Management S.A.S., 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](http://www.lyxoretf.com) or upon request to [clientservices@lyxor.com](mailto:clientservices@lyxor.com).

**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](http://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).

**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.

The index referred to herein (the "Index") is not sponsored, approved or sold by Société Générale or Lyxor International Asset Management ("Lyxor ETF"). Société Générale, Lyxor ETF shall not assume any responsibility in this respect.

The accuracy, completeness or relevance of the information which has been drawn from external sources is not guaranteed although it is drawn from sources reasonably believed to be reliable.

Subject to any applicable law, Société Générale, Lyxor ETF shall not assume any liability in this respect. The market information displayed in this document is based on data at a given moment and may change from time to time.

**THIS DOCUMENT DOES NOT CONSTITUTE AN OFFER FOR SALE OF SECURITIES IN THE UNITED STATES OF AMERICA. THE PRODUCT HEREIN DESCRIBED WILL NOT BE REGISTERED UNDER THE U.S. SECURITIES ACT OF 1933, AS AMENDED (THE "U.S. SECURITIES ACT") AND MAY NOT BE OFFERED OR SOLD IN THE UNITED STATES OF AMERICA WITHOUT BEING REGISTERED OR BEING EXEMPTED FROM REGISTRATION UNDER THE U.S. SECURITIES ACT.**

This factsheet is issued by Lyxor International Asset Management (Lyxor ETF), société par actions simplifiée having its registered office at Tours Société Générale, 17 cours Valmy, 92800 Puteaux (France), 418 862 215 RCS Nanterre, is authorized and regulated by the Autorité des Marchés Financiers (AMF) under the UCITS Directive and the AIFM Directive (2011/31/EU). Lyxor ETF is represented in the UK by Lyxor Asset Management UK LLP, which is authorised and regulated by the Financial Conduct Authority in the UK under Registration Number 435658.