

# Lyxor UCITS ETF Nasdaq-100

## 1. Fund Information

### Investment objective

The LYXOR NASDAQ-100 UCITS ETF - D-EUR is a UCITS compliant exchange traded fund that aims to track the benchmark index NDX Notional Net TR.

NDX Notional Net TR index includes 100 of the largest domestic and international nonfinancial securities listed on The NASDAQ Stock Market based on market capitalization. The index reflects companies across major industry groups including computer, biotechnology, health care, telecommunications and transportation. It does not contain securities of financial companies including investment companies.

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
NYSE Euronext Paris*	08:00 / 16:30	EUR	UST FP	USTE.PA	Yes
Borsa Italiana (Milano)	08:00 / 16:30	EUR	UST IM	USTE.MI	Yes
Deutsche Boerse (Xetra)	08:00 / 19:00	EUR	LYMS GY	USTE.DE	Yes
Bolsa de Madrid	08:00 / 16:30	EUR	UST SM	USTE.MC	Yes
SGX**	01:00 / 09:00	USD	NDX SP	LNDX.SI	Yes
LSE**	08:00 / 16:30	USD	UST LN	UST.L	Yes
LSE**	08:00 / 16:30	GBP	USTL LN	LYUSTL.L	Yes

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

**Ticker: UST FP**

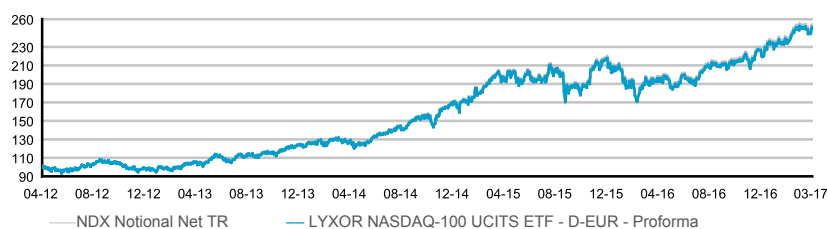
### Main Fund Characteristics

Ticker	UST FP
Fund Type	French FCP
Domiciliation	France
UCITS compliant	Yes
ISIN	FR0007063177
UKFRS	Yes
Replication method	Indirect (Swap Based)
Securities Lending	No
Full ownership of fund assets	Yes
Share Class Currency	EUR
Inception Date	07/09/2001
Nav per share at inception (EUR)	7.88
Total Expense Ratio p.a	0.30%
Currency risk	Yes
NAV per Share (EUR)	20.05
Share AUM (M EUR)	505.27
Total Fund Assets (M EUR)	518.71
Umbrella (M EUR)	-
Minimum Investment (Share)	1
Income treatment	Distribution
Date of distribution	July & December
Last Amount (EUR)	0.20

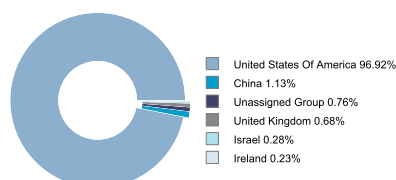
Source: Lyxor AM, Mar 31, 2017

## 2. Index information

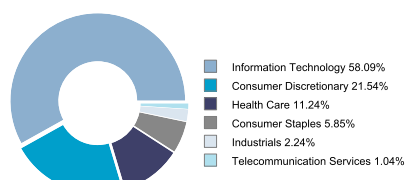
Source : Bloomberg , Lyxor AM , to Mar 31, 2017



### Index Geographical Allocation



### Index Sector Allocation



## 3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
<b>Lyxor UCITS ETF Nasdaq-100</b>	<b>1.37%</b>	<b>10.44%</b>	<b>20.68%</b>	<b>103.99%</b>	<b>160.96%</b>
Lyxor UCITS ETF Nasdaq-100-Proforma	1.37%	10.44%	17.64%	98.84%	154.38%
NDX Notional Net TR	2.03%	12.00%	11.97%	55.10%	106.42%
EUR / USD	0.65%	1.40%	-4.83%	-22.40%	-19.69%
Tracking Difference	0.00%	0.00%	-0.01%	-1.03%	-2.64%

	YTD	2016	2015	2014	2013
<b>Lyxor UCITS ETF Nasdaq-100</b>	<b>10.44%</b>	<b>9.93%</b>	<b>21.52%</b>	<b>35.09%</b>	<b>30.16%</b>
Lyxor UCITS ETF Nasdaq-100 - Proforma	10.44%	9.93%	21.52%	35.09%	30.16%
NDX Notional Net TR	12.00%	6.84%	9.33%	18.94%	36.34%
EUR / USD	1.40%	-2.90%	-10.23%	-12.18%	4.52%
Tracking Difference	0.00%	-0.11%	-0.27%	-0.35%	-0.29%
Tracking Error	-	0.01%	0.04%	0.02%	0.02%

Source : Bloomberg , Lyxor AM , to Mar 31, 2017

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.

Full name :	NDX Notional Net TR
Exposure :	North America
Asset Class :	Equity
Index type :	Net Total Return
Currency :	USD
Index Reuters RIC :	.XNDXNNR
Index Bloomberg ticker :	XNDXNNR
Further information :	www.nasdaq.com

### Top ten constituents

Apple Inc	12.05%
Microsoft Corp	8.13%
Amazon.Com Inc	6.76%
Facebook Inc-A	5.35%
Alphabet Inc-CI C	4.60%
Alphabet Inc-CI A	4.03%
Comcast Corp-Class A	2.84%
Intel Corp	2.73%
Cisco Systems Inc	2.71%
Amgen Inc	1.93%

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
MSCI US/IT	07/09/2001	26/09/2006
NASDAQ-100	26/09/2006	21/03/2012
NDX Notional Net TR	21/03/2012	

## 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 Societe Generale. In-line with UCITS guidelines, the exposure to Societe Generale cannot exceed 10% of the total fund assets.

**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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Prior to investing in the product, investors should seek independent financial, tax, accounting and legal advice.

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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).

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