

Lyxor DJ Global Titans 50 UCITS ETF - Dist

1. FUND INFORMATION

Investment objective

The Lyxor DJ Global Titans 50 UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index Dow Jones Global Titans 50 EUR.

The Dow Jones Global Titans 50 EUR is a 50-stock index that reflects the market performance of the world's leading multinational companies. Stocks are selected from the Dow Jones Global Index SM, a broad market benchmark that covers 51 countries. Criteria for DJGT stock selection include float-adjusted market capitalization, sales/revenue and net income. The index is calculated in both U.S. dollars and Euros.

Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

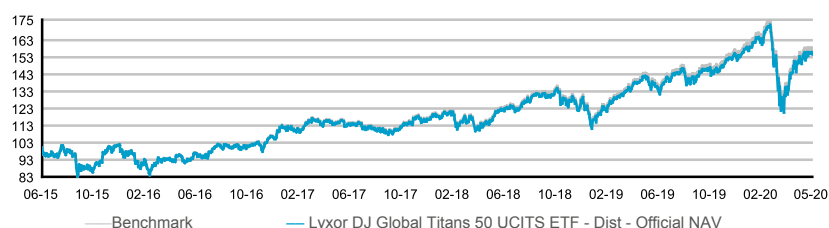
Trading Information

| Place | Opening Hours (GMT) | Currency | Ticker Bloomberg | RIC Reuters | Distribution |
|-------------------------|---------------------|----------|------------------|-----------------|--------------|
| LSE | 08:00 / 16:30 | GBP | MGTL LN | MGTL.L | Yes |
| NYSE Euronext Paris* | 08:00 / 16:30 | EUR | MGT FP | MGT.PA | Yes |
| Borsa Italiana (Milano) | 08:00 / 16:30 | EUR | MGT IM | MGT.MI | Yes |
| Wiener Borse | 07:55 / 16:35 | EUR | MGT AV | FR0007075495.VI | Yes |
| LSE | 08:00 / 16:30 | USD | MGTU LN | MGTU.L | Yes |

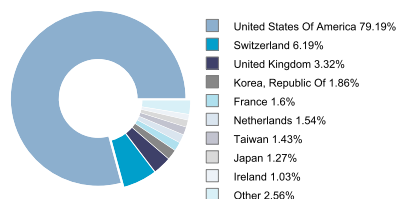
* First Listing Place of this share class

2. Index information

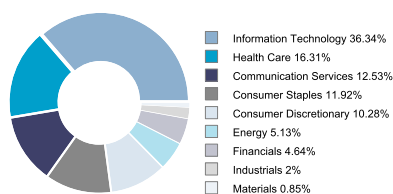
Source: Bloomberg, Lyxor AM, to 29th May 2020



Index Geographical Allocation



Index Sector Allocation



3. ETF Performances

Lyxor DJ Global Titans 50 UCITS ETF - Dist

| | 1 Month | 3 Months | 6 Months | 3 Years | 5 Years |
|--|---------|----------|----------|---------|---------|
| Lyxor DJ Global Titans 50 UCITS ETF - Dist | 1.77% | 4.64% | 0.41% | 36.71% | 55.60% |
| Benchmark | 1.80% | 4.74% | 0.63% | 38.32% | 58.24% |
| Tracking Difference | -0.03% | -0.10% | -0.22% | -1.61% | -2.64% |

Lyxor DJ Global Titans 50 UCITS ETF - Dist

| | YTD | 2019 | 2018 | 2017 | 2016 |
|--|--------|--------|--------|--------|--------|
| Lyxor DJ Global Titans 50 UCITS ETF - Dist | -1.37% | 33.87% | 0.10% | 6.31% | 13.47% |
| Benchmark | -1.19% | 34.43% | 0.52% | 6.60% | 13.77% |
| Tracking Difference | -0.18% | -0.56% | -0.42% | -0.29% | -0.30% |
| Tracking Error | - | 0.01% | 0.02% | 0.01% | 0.01% |

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.

Ticker: MGTL LN

Main Fund Characteristics

| | |
|----------------------------------|-----------------------|
| Ticker | MGTL LN |
| Fund Type | SICAV |
| Domiciliation | France |
| UCITS compliant | Yes |
| ISIN | FR0007075494 |
| UKFRS | Yes |
| Replication method | Indirect (Swap Based) |
| Securities Lending | No |
| Full ownership of fund assets | Yes |
| Share Class Currency | EUR |
| Inception Date | 17/09/2002 |
| Nav per share at inception (EUR) | 20.6 |
| Total Expense Ratio p.a | 0.40% |
| Currency risk | Yes |
| NAV per Share (EUR) | 41.15 |
| Share AUM (M EUR) | 91.66 |
| Total Fund Assets (M EUR) | 91.66 |
| Umbrella (M EUR) | 21,367.21 |
| Minimum Investment (Share) | 1 |
| Income treatment | Distribution |
| Date of distribution | July & December |
| Last Amount (EUR) | 0.30 |

Source: Lyxor AM, 29th May 2020

| | |
|------------------------|--------------------------------|
| Full name | Dow Jones Global Titans 50 EUR |
| Exposure | Global |
| Asset Class | Equity |
| Index type | Net Total Return |
| Currency | EUR |
| Index Reuters RIC | .DJGTET |
| Index Bloomberg ticker | DJGTET |
| Further information | www.djindexes.com |

Top ten constituents

| | |
|-------------------------|--------|
| Microsoft Corp | 10.88% |
| Apple Inc | 10.33% |
| Amazon.Com Inc | 7.91% |
| Facebook Inc-Class A | 4.21% |
| Alphabet Inc-CI A | 3.34% |
| Alphabet Inc-CI C | 3.32% |
| Johnson & Johnson | 3.05% |
| Visa Inc-Class A Shares | 2.60% |
| Nestle Sa-Reg | 2.50% |
| Jpmorgan Chase & Co | 2.37% |

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 GLOBAL TITANS 50 | 27/08/2002 | 28/06/2013 |
| Dow Jones Global Titans 50 EUR | 28/06/2013 | |

| | 1Y | 3Y | 5Y |
|----------------------|--------|--------|--------|
| Fund volatility | 21.88% | 17.08% | 16.93% |
| Benchmark volatility | 21.85% | 17.06% | 16.91% |
| Sharpe ratio | 0.76 | 0.65 | 0.57 |

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

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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.

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.

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