

Lyxor World Water (DR) UCITS ETF - Dist

1. FUND INFORMATION

Investment objective

The Lyxor World Water (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the World Water Index CW Net Total Return.

The index is calculated from a selection of stocks conducted by RobecoSAM, and tracks the world's 30 largest companies operating in the water infrastructure, utilities or treatment sectors, who derive at least 40% of their revenue from water related activities. The index composition is reviewed semi-annually. It is market cap weighted and stock weights are capped at 15%. Further index details may be found at www.sgindex.com

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

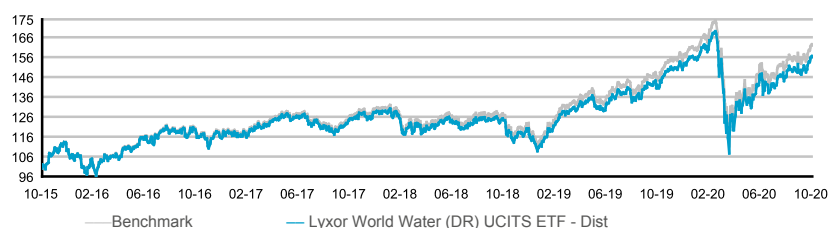
Trading Information

Place	Opening Hours (GMT)	Currency	Ticker Bloomberg	RIC Reuters	Distribution
LSE	08:00 / 16:30	GBP	WATL LN	WATL.L	Yes
NYSE Euronext Paris*	08:00 / 16:30	EUR	WAT FP	LYWAT.PA	Yes
Borsa Italiana (Milano)	08:00 / 16:30	EUR	WAT IM	H2O.MI	Yes
Deutsche Boerse (Xetra)	08:00 / 19:00	EUR	LYXWAT GY	LYXWAT.DE	Yes
Bolsa de Madrid	08:00 / 16:30	EUR	WAT SM	WATRS.MC	Yes
SIX Swiss Exchange	08:00 / 16:20	EUR	LYWAT SW	LYWAT.S	Yes

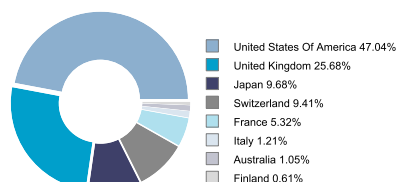
* First Listing Place of this share class

2. Index information

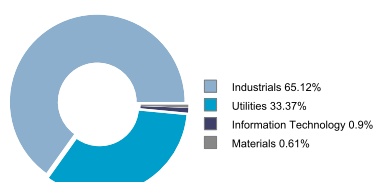
Source: Bloomberg, Lyxor AM, to 6th October 2020



Index Geographical Allocation



Index Sector Allocation



3. ETF Performances

Lyxor World Water (DR) UCITS ETF - Dist

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor World Water (DR) UCITS ETF - Dist	4.97%	9.30%	23.90%	24.66%	55.95%
Benchmark	5.04%	9.53%	24.40%	27.78%	61.83%
Tracking Difference	-0.07%	-0.23%	-0.50%	-3.13%	-5.88%

Lyxor World Water (DR) UCITS ETF - Dist

	YTD	2019	2018	2017	2016
Lyxor World Water (DR) UCITS ETF - Dist	0.64%	38.32%	-12.79%	10.30%	9.31%
Benchmark	1.30%	39.46%	-12.04%	11.02%	9.94%
Tracking Difference	-0.66%	-1.14%	-0.74%	-0.72%	-0.63%
Tracking Error	-	0.01%	0.04%	0.01%	0.12%

Source: Bloomberg, Lyxor AM, to 6th October 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: WATL LN

Main Fund Characteristics

Ticker	WATL LN
Fund Type	SICAV
Domiciliation	France
UCITS compliant	Yes
ISIN	FR0010527275
UKFRS	Yes
Replication method	Direct (physical)
Sampling	No
Securities Lending	No
Share Class Currency	EUR
Inception Date	09/10/2007
Nav per share at inception (EUR)	20.45
Total Expense Ratio p.a	0.60%
Currency risk	Yes
NAV per Share (EUR)	42.89
Share AUM (M EUR)	682.03
Total Fund Assets (M EUR)	682.03
Umbrella (M EUR)	21,435.14
Minimum Investment (Share)	1
Income treatment	Distribution
Last Amount (EUR)	0.56
Date of distribution	December

Source: Lyxor AM, 6th October 2020

Full name	World Water Index CW Net Total Return
Exposure	Global
Asset Class	Equity
Index type	Net Total Return
Currency	EUR
Index Reuters RIC	.WOWAXC
Index Bloomberg ticker	WOWAXC
Further information	www.dowjonesindexes.com

Top ten constituents

American Water Works Co Inc	12.01%
Ferguson Plc	9.89%
Geberit Ag-Reg	9.41%
Xylem Inc	6.54%
Masco Corp	6.19%
Veolia Environnement	5.32%
Spirax-Sarco Engineering Plc	4.62%
Aqua America Inc	4.49%
Smith (A.O.) Corp	3.77%
United Utilities Group Plc	3.64%

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
World Water Index CW Net Total Return	10/10/2007	

	1Y	3Y	5Y
Fund volatility	22.64%	16.42%	15.10%
Benchmark volatility	22.61%	16.40%	15.09%
Sharpe ratio	0.41	0.50	0.64

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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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.

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Societe Generale 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 or upon request to 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. 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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