

LYXOR JPX-NIKKEI 400 (DR) UCITS ETF - Daily Hedged C-CHF

1. Fund Information

Investment objective

The LYXOR JPX-NIKKEI 400 (DR) UCITS ETF - Daily Hedged C-CHF is a UCITS compliant exchange traded fund that aims to track the benchmark index JPX Nikkei NTR Index, offsetting the impact of daily variations of the index local currency vs. the CHF. The CHF-hedged share class offers the simplicity of a daily currency hedge mechanism that is embedded in the investment product, representing an efficient solution to manage the foreign-exchange risk.

The JPX-Nikkei 400 TR is providing exposure to the performance of 400 companies listed on Tokyo Stock Exchange, with a high appeal to investors meeting special requirements in terms of efficient use of capital and investors-focused management perspective.

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	Fx Hedge
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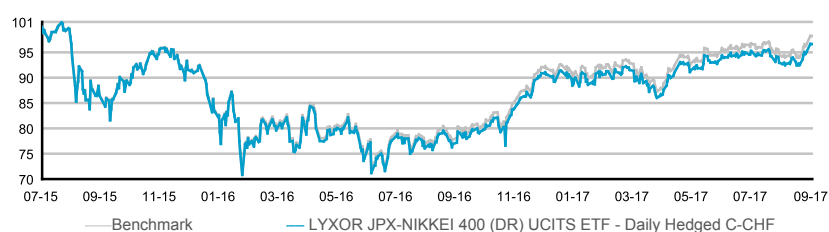
Main Fund Characteristics

Ticker	-
Fund Type	SICAV
Domiciliation	France
UCITS compliant	Yes
ISIN	FR0012750552
Swiss Tax	No
Replication method	Direct (physical)
Sampling	Yes
Securities Lending	Yes
Share Class Currency	CHF
Inception Date	21/07/2015
Nav per share at inception (CHF)	100
Total Expense Ratio p.a	0.25%
Currency risk	No
NAV per Share (CHF)	96.64
Share AUM (M CHF)	13.39
Total Fund Assets (M CHF)	1,020.20
Umbrella (M CHF)	12,077.52
Minimum Investment (Share)	1
Income treatment	Capitalisation

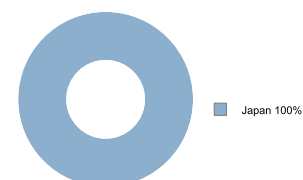
Source: Lyxor AM, 21th September 2017

2. Index information

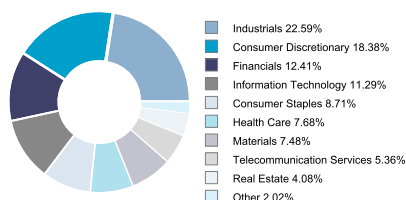
Source: Bloomberg, Lyxor AM, to 21th September 2017



Index Geographical Allocation



Index Sector Allocation



Full name	JPX-Nikkei 400 Net Total Return Daily CHF Hedged
Exposure	Asia Pacific
Asset Class	Equity
Index type	Net Total Return
Currency	CHF
Index Reuters RIC	-
Index Bloomberg ticker	JN4NDCH
Further information	www.jpx.co.jp

Top ten constituents

Toyota Motor Corp	1.67%
Honda Motor Co Ltd	1.59%
Keyence Corp	1.48%
Softbank Corp	1.47%
Kddi Corp	1.46%
Sumitomo Mitsui Financial Gr	1.43%
Sony Corp	1.43%
Mizuho Financial Group Inc	1.41%
Nippon Telegraph & Telephone	1.40%
Mitsubishi Ufj Financial Group	1.38%

3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
	YTD	2016	2015 *		
LYXOR JPX-NIKKEI 400 UCITS ETF (DR)	-	-3.42%	-7.63%	-	-
Benchmark	-	-2.28%	-7.50%	-	-
Tracking Difference	-	-1.14%	-0.14%	-	-
Tracking Error	-	0.46%	-	-	-

* Since inception, 21/07/2015

Source: Bloomberg, Lyxor AM, to 21th September 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.

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
JPX-Nikkei 400 Net Total Return Daily CHF Hedged	15/07/2015	

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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The country of domicile of the fund presented in this document is France. The fund LYXOR JPX-NIKKEI 400 (DR) UCITS ETF is listed on the SIX Swiss Exchange and authorized for the offer and distribution in Switzerland or from Switzerland pursuant to the Swiss Federal Act on Collective Investment Schemes (CISA).

The Swiss Financial Market Supervisory Authority FINMA has authorized Société Générale, Zurich Branch, to act as Swiss Representative and Paying Agent of the Funds in Switzerland. The prospectus, simplified prospectus, key investor information document (KIID), articles of association, investment regulations, annual and semi-annual reports and other relevant documentation according to Art. 133 of the Swiss Federal Ordinance on Collective Investment Schemes of the Lyxor ETFs which are authorized for distribution in or from Switzerland, can be obtained free of charge at the Swiss representative office:

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