Lyxor 1 SDAX® UCITS ETF

Ticker: E905 GY

1. FUND INFORMATION

Investment objective

The Lyxor 1 SDAX® UCITS ETF is a UCITS compliant exchange traded fund that aims to track the benchmark index Deutsche Borse SDAX Performance Index (XETRA).
The SDAX® Total Return Index, which is calculated by Deutsche Börse AG, comprises the 70 small-cap companies from traditional sectors including media, chemicals, industrials and financial services that rank directly below the stocks included in the MDAX® share index in terms of order book volume and market capitalization. The weighting of any index member may not exceed 10%. Monitoring and rebalancing of the index composition takes place on a semi-annual basis, usually in March and September.

Trading Information

Place	Opening Hours (GMT)	Currency	Ticker Bloomberg	Distribution
Deutsche Boerse (Xetra)*	08:00 / 19:00	EUR	E905 GY	Yes
SIX Swiss Exchange	08:00 / 16:20	CHF	CB1SX SW	Yes

* First Listing Place of this share class

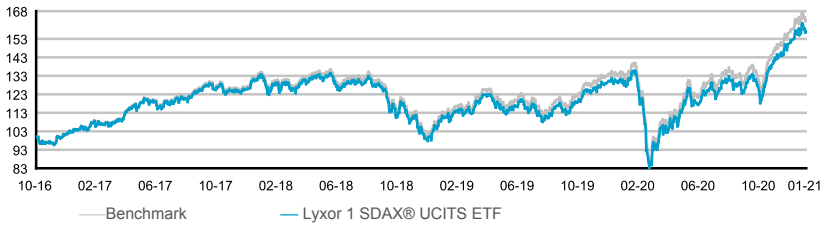
Main Fund Characteristics

Ticker	E905 GY
Fund Type	German Sondervermogen
Domiciliation	Germany
UCITS compliant	Yes
ISIN	DE000ETF9058
Replication method	Direct (physical)
Sampling	No
Securities Lending	No
Share Class Currency	EUR
Inception Date	27/10/2016
Nav per share at inception (EUR)	46.9559
Total Expense Ratio p.a	0.70%
Currency risk	No
NAV per Share (EUR)	70.52
Share AUM (M EUR)	14.68
Total Fund Assets (M EUR)	14.68
Umbrella (M EUR)	492.33
Minimum Investment (Share)	1
Income treatment	Distribution
Last Amount (EUR)	0.40

Source: Lyxor AM, 29th January 2021

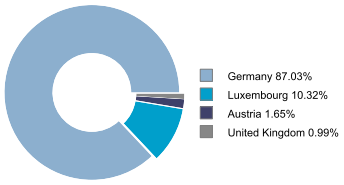
2. Index information

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

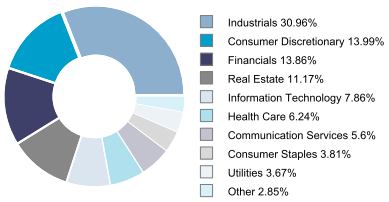


Full name	Deutsche Borse SDAX Performance Index (XETRA)
Exposure	Germany
Asset Class	-
Index type	Total Return
Currency	EUR
Index Reuters RIC	-
Index Bloomberg ticker	SDYP
Further information	-

Index Geographical Allocation



Index Sector Allocation



Top ten constituents

Ado Properties Sa	3.76%
Hypoport Ag	3.68%
Encavis Ag	3.67%
Befesa Sa	3.00%
Nordex Se	2.98%
Jungheinrich - Prfd	2.92%
Fielmann Ag	2.75%
Rtl Group	2.70%
Talanx Ag	2.63%
Stabilus Sa	2.46%

3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor 1 SDAX® UCITS ETF	**2.96%**	**30.62%**	**28.86%**	**19.93%**	**-**
Benchmark	3.02%	30.89%	29.47%	23.33%	-
Tracking Difference	-0.06%	-0.27%	-0.62%	-3.40%	-

	YTD	2020	2019	2018	2017
Lyxor 1 SDAX® UCITS ETF	**2.96%**	**16.93%**	**30.37%**	**-20.77%**	**23.81%**
Benchmark	3.02%	18.01%	28.86%	-21.28%	22.41%
Tracking Difference	-0.06%	-1.08%	1.51%	0.51%	1.40%
Tracking Error	-	0.12%	0.54%	0.36%	0.53%

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

	1Y	3Y	5Y
Fund volatility	36.61%	25.12%	-
Benchmark volatility	36.67%	25.17%	-
Sharpe ratio	0.64	0.24	-

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.

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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
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.

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.

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 1 SDAX® UCITS ETF is an investment company with Variable Capital (SICAV) incorporated under Luxembourg Law, listed on the official list of Undertakings for Collective Investment, authorised under Part I of the Luxembourg Law of 17th December 2010 (the "2010 Law") on Undertakings for Collective Investment in accordance with provisions of the Directive 2009/65/EC (the "2009 Directive") and subject to the supervision of the Commission de Surveillance du Secteur Financier (CSSF).
The product is a sub-fund of Lyxor 1 SDAX® UCITS ETF and has been approved by the CSSF and has been notified to the AMF to be marketed in France.
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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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