

## Lyxor DAX (DR) UCITS ETF - Dist

### 1. FUND INFORMATION

#### Investment objective

The Lyxor DAX (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index DAX INDEX.

The DAX INDEX tracks the 40 largest and best-performing Blue Chip companies, admitted on the FWB Frankfurt Stock Exchange in the Prime Standard segment. DAX is primarily calculated as a performance index and as one of the few major country indices also takes dividend yields into account in addition to pure share price performance, thus fully reflecting the actual performance of an investment in the index portfolio. DAX is completely rule-based and transparent. More information on: [www.stoxx.com](http://www.stoxx.com) / [www.dax-indices.com](http://www.dax-indices.com)

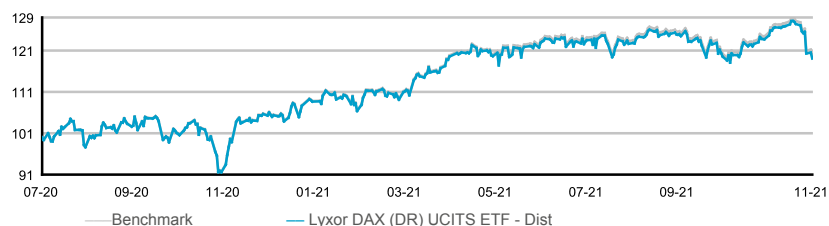
#### Trading Information

Place	Opening Hours (GMT)	Currency	Ticker Bloomberg	RIC Reuters	Distribution
SIX Swiss Exchange*	08:00 / 16:20	CHF	DAXD SW	DAXD.S	Yes
Deutsche Boerse (Xetra)	08:00 / 19:00	EUR	LDAX GF	LDAX.F	Yes
XETRA	08:00 / 16:30	EUR	LDAX GY	LDAX.DE	Yes
Deutsche Boerse (Xetra)**	08:00 / 19:00	EUR	LYXDAX GY	LYXDAX.DE	No
Borsa Italiana (Milano)**	08:00 / 16:30	EUR	DAXX IM	DAXX.MI	No
SIX Swiss Exchange**	08:00 / 16:20	EUR	LYDAX SW	LYDAX.S	No
NYSE Euronext Paris**	08:00 / 16:30	EUR	DAX FP	DAX.PA	No
Warsaw Stock Exchange**	08:00 / 16:00	PLN	LYXDAX PW	ETFDAX.WA	No
LSE**	08:00 / 16:30	GBP	DAXX LN	DAXX.L	No
Bolsa Mexicana de Valores**	14:00 / 21:00	MXN	DAXN MM	DAXN.MX	No

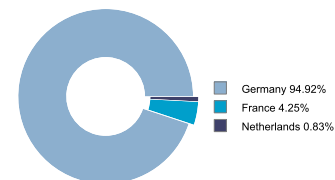
\* First Listing Place of this share class \*\* Listing of other share classes

### 2. Index information

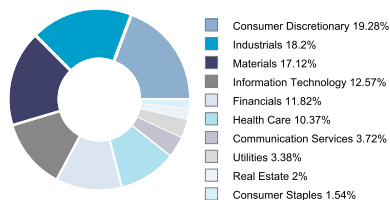
Source: Bloomberg, Lyxor AM, to 30th November 2021



#### Index Geographical Allocation



#### Index Sector Allocation



### 3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor DAX (DR) UCITS ETF - Dist	-3.76%	-4.68%	-2.19%	-	-
Benchmark	-3.75%	-4.64%	-2.08%	-	-
Tracking Difference	-0.01%	-0.04%	-0.11%	-	-
	YTD	2020			
Lyxor DAX (DR) UCITS ETF - Dist	9.58%	8.65%	-	-	-
Benchmark	10.07%	8.81%	-	-	-
Tracking Difference	-0.49%	-0.16%	-	-	-
Tracking Error	-	-	-	-	-

\* Since inception, 02/07/2020

Source: Bloomberg, Lyxor AM, to 30th November 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.

Ticker: DAXD SW

#### Main Fund Characteristics

Ticker	DAXD SW
Fund Type	SICAV
Domiciliation	Luxembourg
UCITS compliant	Yes
ISIN	LU2090062436
Replication method	Direct (physical)
Sampling	No
Securities Lending	No
Share Class Currency	EUR
Inception Date	02/07/2020
Nav per share at inception (EUR)	55.9498
Total Expense Ratio p.a	0.15%
Currency risk	Yes
NAV per Share (EUR)	63.04
Share AUM (M EUR)	55.03
Total Fund Assets (M EUR)	700.92
Umbrella (M EUR)	56,324.37
Minimum Investment (Share)	1
Income treatment	Distribution
Last Amount (EUR)	1.81
Date of distribution	July & December

Source: Lyxor AM, 30th November 2021

Full name	DAX INDEX
Exposure	Eurozone
Asset Class	Equity
Index type	Gross Total Return
Currency	EUR
Index Reuters RIC	.GDAXI
Index Bloomberg ticker	DAX
Further information	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>

#### Top ten constituents

Linde Plc	10.72%
Sap Ag	8.73%
Siemens Ag-Reg	7.85%
Allianz Se	5.84%
Daimler Ag-Registered Shares	5.15%
Airbus Se	4.25%
Basf Se	3.93%
Infineon Technologies Ag	3.84%
Deut Post	3.76%
Deutsche Telekom Ag-Reg	3.72%

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
DAX INDEX		01/06/2006	
		</	

#### Client services

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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](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.

**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 in this product.

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

Lyxor DAX (DR) 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 DAX (DR) UCITS ETF and has been approved by the CSSF and has been notified to the AMF to be marketed in France.

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 English and the KIID in French are available free of charge on [www.lyxoretf.com](http://www.lyxoretf.com) or upon request to [client-services-etf@lyxor.com](mailto:client-services-etf@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](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).

**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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