

IMPORTANT INFORMATION ON RISK FACTORS, PLEASE REFER TO PAGE 2

# Lyxor UCITS ETF FTSE 100

## I. FUND INFORMATION

Ticker: LYXFTSE FP

### Investment Objective

The LYXOR UCITS ETF FTSE 100 is a UCITS compliant exchange traded fund that aims to track as closely as possible the benchmark index FTSE 100 TR by entering into a return swap contract. For this specific index, Lyxor provides through its swap based ETF the most efficient way of tracking the benchmark, with an expected lower tracking error, while the swap counterparty risk is targeted at 0% via a daily reset mechanism associated with a full property and control of all the assets held.

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
LSE**	08:00 / 16:30	GBP	L100 LN	L100.L
Borsa Italiana (Milano)**	08:00 / 16:30	EUR	FTS100 IM	
NYSE Euronext Paris**	08:00 / 16:30	EUR	L100 FP	LY100.PA

\*\* Listing of other share classes

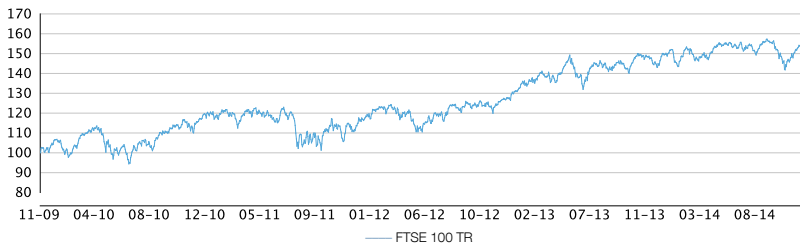
### Main Fund Characteristics

Ticker Primary Listing	
Fund Type	SICAV
UCITS compliant	Yes
ISIN	FR0011833102
French Equity Saving Scheme (PEA)	No
Replication method	Indirect (Swap Based)
Full property of the assets	Yes
Share class currency	GBP
Inception Date	15/04/2014
Nav per share at inception (GBP)	100
Total Expense Ratio p.a	0.150%
Currency risk	No
NAV per share (GBP)	103.05
Share AuM (M GBP)	13.40
Total Fund Assets (M GBP)	437.82
Umbrella (M GBP)	4,099.15
Minimum Investment (Share)	1
Income treatment	Distribution
Date if distribution	July & December
Last Amount (GBP)	4.18

Source: Lyxor AM, Nov 28, 2014

## II. Index information

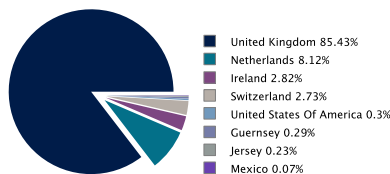
Source : Bloomberg , Lyxor AM , to Nov 28, 2014



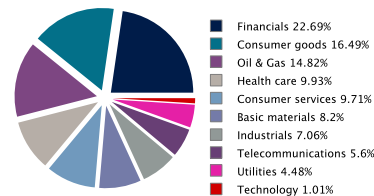
The FTSE 100 is a market-capitalisation weighted index representing the performance of the 100 largest UK-domiciled blue chip companies, which pass screening for size and liquidity. The index represents approximately 85.18% of the UK's market capitalisation and is suitable as the basis for investment products, such as funds, derivatives and exchange-traded funds. The FTSE 100 Index also accounts for 7.84% of the world's equity market capitalisation (based on the FTSE All-World Index as at 28 May 2010).

Full name :	FTSE 100 TR
Exposure :	Europe
Asset Class :	Equity
Index type :	Gross Total Return
Currency :	GBP
Index Reuters RIC :	.FTSE
Index Bloomberg ticker :	TUKXG
Further information :	www.ftse.com

### Index Geographical Allocation



### Index Sector Allocation



### Top ten constituents

Hsbc Holdings Plc	7.13%
Royal Dutch Shell Plc-A Shs	4.92%
Bp Plc	4.55%
Glaxosmithkline Plc	4.24%
British American Tobacco Plc	4.15%
Vodafone Group Plc	3.65%
Astrazeneca Plc	3.54%
Royal Dutch Shell Plc-B Shs	3.20%
Diageo Plc	2.93%
Lloyds Banking Group Plc	2.55%

## III. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor UCITS ETF FTSE 100	3.08%	-0.79%	-0.14%	-	-
Lyxor UCITS ETF FTSE 100-Proforma	3.08%	-0.79%	-0.14%	-	-
FTSE 100 TR	3.09%	-0.77%	-0.11%	-	-
Tracking Difference	-0.01%	-0.02%	-0.04%	-	-

	YTD				
Lyxor UCITS ETF FTSE 100	-	-	-	-	-
Lyxor UCITS ETF FTSE 100 - Proforma	-	-	-	-	-
FTSE 100 TR	-	-	-	-	-
Tracking Difference	-	-	-	-	-
Tracking Error	-	-	-	-	-

\* Since inception, 15/04/2014

	28/11/2014				
Lyxor UCITS ETF FTSE 100	5.17%	-	-	-	-
Lyxor UCITS ETF FTSE 100 - Proforma	5.17%	-	-	-	-
FTSE 100 TR	5.21%	-	-	-	-
Tracking Difference	-0.05%	-	-	-	-

Source: Lyxor AM, Nov 28, 2014

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  
 Pro forma: performance calculated on a Pro Forma NAV  
 Pro Forma NAV: NAV calculated when using the current benchmark as the unique benchmark since inception  
 Rolling performances: all performances are based on official daily NAVs calculated as of each month-end  
 Calendar performances: all performances are based on official daily NAVs calculated as of each year-end  
 Performance gap represents the performance differences between the ETF Pro forma 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
Ftse 100 price return	04/04/2007	11/05/2010
Ftse 100 tr		11/05/2010

## 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.

**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.

**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

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 UCITS ETF FTSE 100 is a *Fonds commun de placement* (French mutual fund), approved by the Autorité des marchés financiers (AMF) in accordance with provisions of the Directive 2009/65/EC (the "2009 Directive").

Société Générale et Lyxor International Asset Management (« Lyxor AM »), 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](http://www.lyxoretf.com) or upon request to [client-services@lyxor.com](mailto:client-services@lyxor.com).

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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