Lyxor UCITS ETF Euro Stoxx 50 (DR)

1. Fund Information

Ticker: MSE IX

Investment objective

The Lyxor EURO STOXX 50 (DR) UCITS ETF - D-EUR is a UCITS compliant exchange traded fund that aims to track the benchmark index EURO STOXX 50 Net Total Return Index.
The EURO STOXX 50 Index is Europe's leading Blue-chip index for the Eurozone providing a Blue-chip representation of supersector leaders in the Eurozone from 50 stocks and over 12 Eurozone countries. It captures approximately 60% of the free float market capitalisation of the EURO STOXX Total Market Index (TMI), which in turn covers approximately 95% of the free float market capitalisation of the represented countries. More information on www.stoxx.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	Fx Hedge
CHI-X EUROPE LIMITED	08:00 / 16:30	EUR	MSE IX	MSEpa.CHI	Yes	No
NYSE Euronext Paris*	08:00 / 16:30	EUR	MSE FP	MSE.PA	Yes	No
Borsa Italiana (Milano)	08:00 / 16:30	EUR	MSE IM	MSE.MI	Yes	No
Deutsche Boerse (Xetra)	08:00 / 19:00	EUR	LYSX GY	MSE.DE	Yes	No
SIX Swiss Exchange	08:00 / 16:20	EUR	MSE SW	MSE.S	Yes	No
Wiener Borse	07:55 / 16:35	EUR	MSE AV	FR0007054358.VI	Yes	No
Bolsa de Madrid	08:00 / 16:30	EUR	MSE SM	MSE.MC	Yes	No
SIX Swiss Exchange**	08:00 / 16:20	CHF	MSEC SW	MSEC.S	No	Yes
LSE**	08:00 / 16:30	GBP	MSEX LN	MSEX.L	No	Yes
LSE**	08:00 / 16:30	USD	MSEU LN	MSEU.L	No	Yes

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

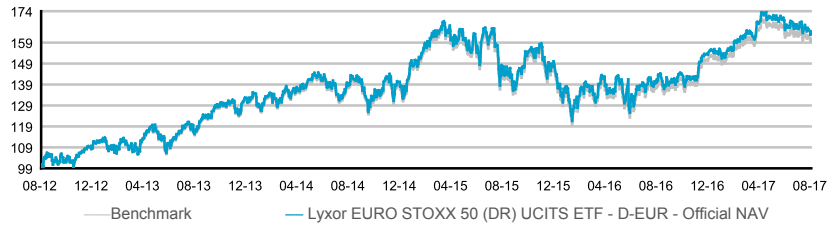
Main Fund Characteristics

Ticker	MSE IX
Fund Type	French FCP
Domiciliation	France
UCITS compliant	Yes
ISIN	FR0007054358
UKFRS	Yes
Replication method	Direct (physical)
Sampling	No
Securities Lending	Yes
Share Class Currency	EUR
Inception Date	19/02/2001
Nav per share at inception (EUR)	45.1
Total Expense Ratio p.a	0.20%
Currency risk	No
NAV per Share (EUR)	33.34
Share AUM (M EUR)	7,120.04
Total Fund Assets (M EUR)	7,201.95
Umbrella (M EUR)	-
Minimum Investment (Share)	1
Income treatment	Distribution
Date if distribution	July & December
Last Amount (EUR)	0.95

Source: Lyxor AM, 31st August 2017

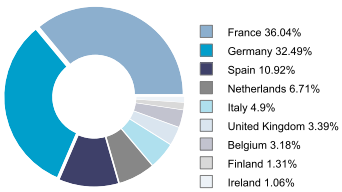
2. Index information

Source: Bloomberg, Lyxor AM, to 31st August 2017

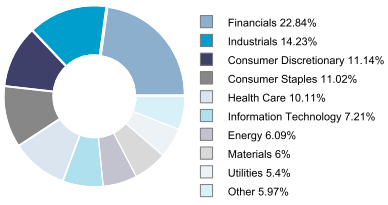


Full name	EURO STOXX 50 Net Total Return Index
Exposure	Eurozone
Asset Class	Equity
Index type	Net Total Return
Currency	EUR
Index Reuters RIC	.STOXX50ER
Index Bloomberg ticker	SX5T
Further information	www.stoxx.com

Index Geographical Allocation



Index Sector Allocation



Top ten constituents

Total Sa	4.65%
Sanofi	4.03%
Siemens Ag-Reg	4.02%
Bayer Ag-Reg	3.83%
Sap Ag	3.79%
Banco Santander Sa	3.77%
Allianz Se	3.54%
Unilever Nv-Cva	3.39%
Basf Se	3.22%
Anheuser-Busch Inbev Nv	3.18%

3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor UCITS ETF Euro Stoxx 50 (DR)	**-0.73%**	**-3.37%**	**5.41%**	**18.45%**	**64.35%**
Benchmark	-0.72%	-3.39%	5.09%	16.87%	60.83%
Tracking Difference	-0.01%	0.02%	0.33%	1.58%	3.52%

	YTD	2016	2015	2014	2013
Lyxor UCITS ETF Euro Stoxx 50 (DR)	**6.60%**	**4.21%**	**6.80%**	**4.48%**	**22.03%**
Benchmark	6.25%	3.72%	6.42%	4.01%	21.51%
Tracking Difference	0.35%	0.50%	0.38%	0.47%	0.52%
Tracking Error	-	0.23%	0.11%	0.12%	0.15%

Source: Bloomberg, Lyxor AM, to 31st August 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
EURO STOXX 50	19/02/2001	16/05/2011
EURO STOXX 50 Net Total Return Index	16/05/2011	

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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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.
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