Lyxor UCITS ETF EuroMTS 3-5Y IG (DR)

1. Fund Information

Ticker: MTB FP

Investment objective

The LYXOR EUROMTS 3-5Y INVESTMENT GRADE (DR) UCITS ETF is a UCITS compliant exchange traded fund that aims to track the benchmark index MTS Mid Price Investment Grade Eurozone Government Bond 3-5Y.
The MTS Mid Price Investment Grade Eurozone Government Bond 3-5Y Index measures the performance of the Eurozone's largest and most widely traded 3-5Y government bonds which have at least two investment grade ratings from the three main credit ratings agencies. The index is denominated in Euro.
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
NYSE Euronext Paris*	08:00 / 16:30	EUR	MTB FP	MTB.PA	No
Borsa Italiana (Milano)	08:00 / 16:30	EUR	EM35 IM	EM35.MI	No
Deutsche Boerse (Xetra)	08:00 / 19:00	EUR	LYQ3 GY	LYQ3.DE	No
SIX Swiss Exchange	08:00 / 16:20	EUR	LYMTB SW	LYMTB.S	No

* First Listing Place of this share class

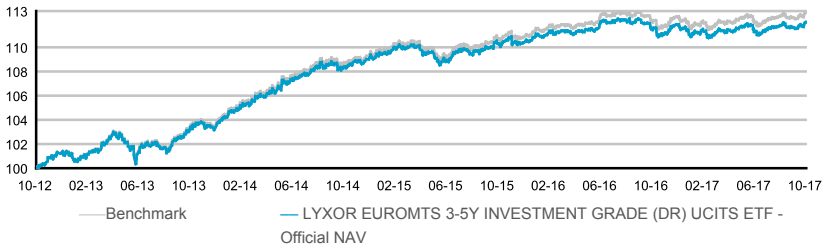
Main Fund Characteristics

Ticker	MTB FP
Fund Type	SICAV
Domiciliation	France
UCITS compliant	Yes
ISIN	FR0010037234
UKFRS	Yes
Replication method	Pure replication
Sampling	No
Securities Lending	No
Share Class Currency	EUR
Inception Date	28/01/2004
Nav per share at inception (EUR)	100
Total Expense Ratio p.a	0.165%
Currency risk	No
NAV per Share (EUR)	153.76
Share AUM (M EUR)	907.57
Total Fund Assets (M EUR)	907.57
Umbrella (M EUR)	8,739.76
Minimum Investment (Share)	1
Income treatment	Capitalisation

Source: Lyxor AM, 31st October 2017

2. Index information

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



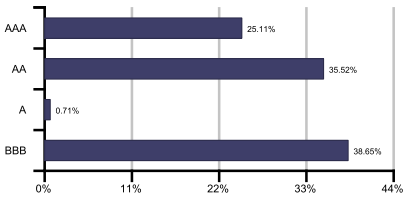
Full name	MTS Mid Price InvG Ex-CNO Etrix 3-5 yrs EUR
Exposure	Eurozone
Asset Class	Fixed Income
Index type	Gross Total Return
Currency	EUR
Index Reuters RIC	-
Index Bloomberg ticker	FMMPIEB5
Further information	-
Coupon Rate (%)	3.40
Yield (%)	-0.15
Duration (Years)	3.74
Modified Duration	3.75
Maturity (Years)	3.97
Convexity (%)	18.66

Top ten constituents

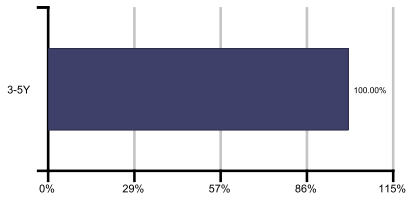
Btps 3 3/4 03/01/21	15.17%	Dbr 2 1/2 01/04/21	9.71%
Btps 5 1/2 09/01/22	13.50%	Spgb 5 1/2 04/30/21	5.54%
Frtr 3 04/25/22	13.45%	Spgb 0.4 04/30/22	4.44%
Frtr 3 3/4 04/25/21	11.96%	Bgb 4 1/4 09/28/21	2.84%
Dbr 2 01/04/22	10.23%	Bgb 4 1/4 09/28/22	2.81%

Number of index constituents 17

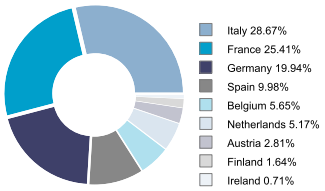
Rating breakdown



Maturity breakdown



Index Geographical Allocation



3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor UCITS ETF EuroMTS 3-5Y IG (DR)	**0.37%**	**0.56%**	**0.54%**	**3.37%**	**12.07%**
Benchmark	0.38%	0.60%	0.62%	3.79%	12.88%
Tracking Difference	-0.01%	-0.04%	-0.08%	-0.42%	-0.81%

	YTD	2016	2015	2014	2013
Lyxor UCITS ETF EuroMTS 3-5Y IG (DR)	**0.19%**	**1.32%**	**1.14%**	**5.60%**	**2.10%**
Benchmark	0.34%	1.49%	1.30%	5.67%	2.27%
Tracking Difference	-0.15%	-0.17%	-0.16%	-0.06%	-0.17%
Tracking Error	-	0.01%	0.01%	0.01%	0.00%

Source: Bloomberg, Lyxor AM, to 31st October 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
EuroMTS 3-5Y	28/01/2004	06/06/2011
EuroMTS 3-5 Y	06/06/2011	15/02/2012
EuroMTS Investment Grade 3-5Y	15/02/2012	14/11/2014
MTS Mid Price InvG Ex-CNO Etrix 3-5 yrs EUR	14/11/2014	

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LYXOR etf
SOCIETE GENERALE GROUP

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.
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. Physically replicated ETFs may have counterparty risk resulting from the use of a Securities Lending Programme.
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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