

IMPORTANT INFORMATION ON RISK FACTORS, PLEASE REFER TO PAGE 2

Lyxor UCITS ETF Nasdaq-100 Daily Leverage

I. Fund Information

Ticker: LQQ FP

Investment objective

The LYXOR UCITS ETF NASDAQ-100 DAILY LEVERAGE is a UCITS compliant exchange traded fund that aims to track the benchmark index NASDAQ-100 Leveraged Notional Net Return.

The NASDAQ-100 Leveraged Net Return Index has been constructed with the objective of creating an index to reflect a strategy that aims to produce two times the daily return of the NASDAQ-100 Index (NDX) (the Underlying Index), with financing costs embedded in the performance of the Index. The Index is made up of the combination of an investment aiming to replicate a long position on the Underlying Index with an increased exposure and borrowing at a given interest rate

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	LQQ FP	LQQ.PA	No

* First Listing Place of this share class

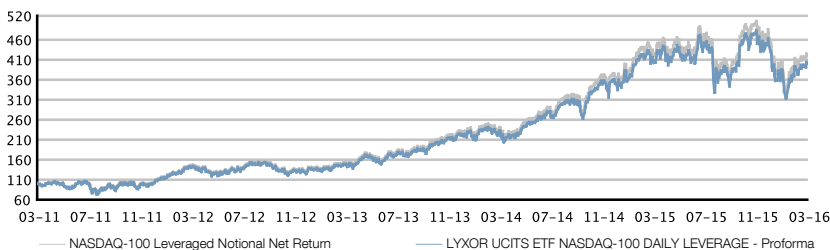
Main Fund Characteristics

Ticker	LQQ FP
Fund Type	French FCP
Domiciliation	France
UCITS compliant	Yes
ISIN	FR0010342592
French Equity Saving Scheme (PEA)	Yes
Replication method	Indirect (Swap Based)
Securities Lending	No
Full ownership of fund assets	Yes
Share Class Currency	EUR
Inception Date	27/06/2006
Nav per share at inception (EUR)	15.33
Total Expense Ratio p.a	0.60%
Currency risk	Yes
NAV per Share (EUR)	96.33
Share AUM (M EUR)	33.02
Total Fund Assets (M EUR)	33.02
Umbrella (M EUR)	-
Minimum Investment (Share)	1
Income treatment	Capitalisation

Source: Lyxor AM, Mar 31, 2016

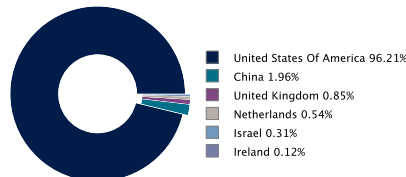
II. Index information

Source : Bloomberg , Lyxor AM , to Mar 31, 2016

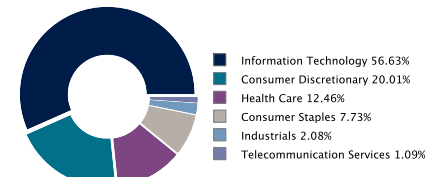


Full name :	NASDAQ-100 Leveraged Notional Net Return
Exposure :	North America
Asset Class :	Equity
Index type :	Net Total Return
Currency :	USD
Index Reuters RIC :	.XNDXNNRL
Index Bloomberg ticker :	XNDXNNRL
Further information :	www.nasdaq.com

Index Geographical Allocation



Index Sector Allocation



Top ten constituents

Apple Inc	11.73%
Microsoft Corp	8.48%
Amazon.Com Inc	5.43%
Facebook Inc-A	5.08%
Alphabet Inc-CI C	5.00%
Alphabet Inc-CI A	4.33%
Intel Corp	2.97%
Comcast Corp-Class A	2.89%
Cisco Systems Inc	2.78%
Gilead Sciences Inc	2.44%

III. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor UCITS ETF Nasdaq-100 Daily Leverage	8.30%	-10.37%	10.49%	167.97%	299.52%
Lyxor UCITS ETF Nasdaq-100 Daily Leverage - Proforma	8.30%	-10.37%	10.49%	167.97%	299.52%
NASDAQ-100 Leveraged Notional Net Return	13.64%	-5.76%	13.25%	142.86%	237.47%
EUR / USD	4.88%	4.90%	2.09%	-11.26%	-19.70%
Tracking Difference	-0.06%	-0.20%	-0.45%	-5.69%	-20.74%

Performances related to distributing ETF are calculated reinvesting dividends into the ETF performance
Pro Forma NAV: NAV calculated when using the current benchmark as the unique benchmark since inception
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

	YTD	2015	2014	2013	2012
Lyxor UCITS ETF Nasdaq-100 Daily Leverage	-10.37%	27.34%	56.06%	72.86%	31.48%
Lyxor UCITS ETF Nasdaq-100 Daily Leverage - Proforma	-10.37%	27.34%	56.06%	72.86%	31.48%
NASDAQ-100 Leveraged Notional Net Return	-5.76%	15.15%	37.98%	81.76%	34.31%
EUR / USD	4.90%	-10.23%	-12.18%	4.52%	1.56%
Tracking Difference	-0.20%	-0.93%	-1.07%	-1.05%	-0.76%
Tracking Error	-	0.08%	0.05%	0.08%	0.17%

Changes of benchmark may occur. To compare the track of the ETF with its benchmark, we will use the below indexes:

	From	To
NASDAQ-100 Double Lev	27/06/2006	04/09/2012
NASDAQ-100 Leveraged Notional Net Return	04/09/2012	

Source: Bloomberg, Lyxor AM, to Mar 31, 2016

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.

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.

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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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.

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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 or upon request to 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. 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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