Lyxor UCITS ETF Stoxx Europe 600 Retail

1. Fund Information

Ticker: RTA FP

Investment objective

The LYXOR STOXX EUROPE 600 RETAIL UCITS ETF is a UCITS compliant exchange traded fund that aims to track the benchmark index Stoxx Europe 600 Retail Net Return.
The STOXX Europe 600 Retail index is constituted with the largest stocks of the retail industry in Europe. The STOXX Europe 600 supersectors are derived from the STOXX Europe 600, which comprises 600 of the largest European stocks by free float market capitalisation. They represent the largest European companies in each of the 18 Supersectors as defined by the ICB classification (Industry Classification Benchmark). The complete construction methodology for the index is available 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
NYSE Euronext Paris*	08:00 / 16:30	EUR	RTA FP	RTA.PA	No
Borsa Italiana (Milano)	08:00 / 16:30	EUR	RTA IM	RTA.MI	No
Deutsche Boerse (Xetra)	08:00 / 19:00	EUR	LYXRTA GY	LYXRTA.DE	No

* First Listing Place of this share class

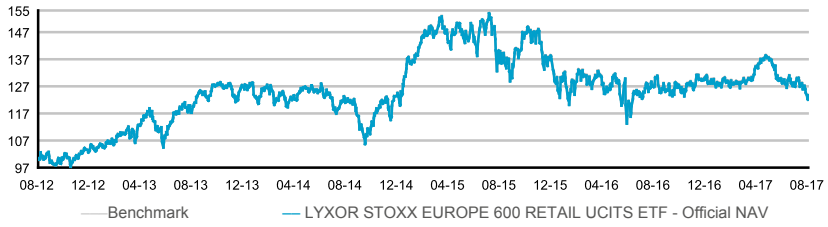
Main Fund Characteristics

Ticker	RTA FP
Fund Type	French FCP
Domiciliation	France
UCITS compliant	Yes
ISIN	FR0010344986
UKFRS	Yes
Replication method	Indirect (Swap Based)
Securities Lending	No
Full ownership of fund assets	Yes
Share Class Currency	EUR
Inception Date	25/08/2006
Nav per share at inception (EUR)	29.88
Total Expense Ratio p.a	0.30%
Currency risk	Yes
NAV per Share (EUR)	33.29
Share AUM (M EUR)	9.21
Total Fund Assets (M EUR)	9.21
Umbrella (M EUR)	-
Minimum Investment (Share)	1
Income treatment	Capitalisation

Source: Lyxor AM, 31st August 2017

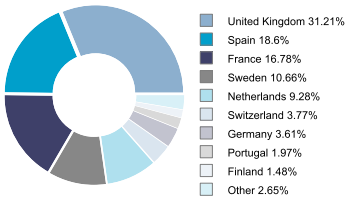
2. Index information

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

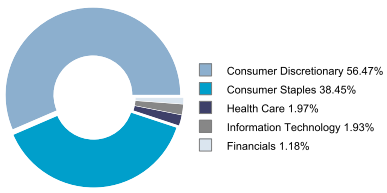


Full name	Stoxx Europe 600 Retail Net Return
Exposure	Europe
Asset Class	Equity
Index type	Net Total Return
Currency	EUR
Index Reuters RIC	.SXRR
Index Bloomberg ticker	SXRR
Further information	www.stoxx.com

Index Geographical Allocation



Index Sector Allocation



Top ten constituents

Inditex	17.01%
Kering	10.61%
Hennes & Mauritz Ab-B Shs	9.41%
Konin Ahold	9.28%
Tesco Plc	7.28%
Carrefour Sa	4.90%
Kingfisher Plc	3.49%
Next Plc	3.16%
Wm Morrison Supermarkets	2.99%
Marks And Spencer Group Plc	2.70%

3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor UCITS ETF Stoxx Europe 600 Retail	**-3.80%**	**-10.70%**	**-4.00%**	**0.87%**	**22.02%**
Benchmark	-3.78%	-10.68%	-4.04%	0.98%	22.19%
Tracking Difference	-0.02%	-0.01%	0.04%	-0.11%	-0.17%

	YTD	2016	2015	2014	2013
Lyxor UCITS ETF Stoxx Europe 600 Retail	**-6.43%**	**-4.77%**	**10.00%**	**-1.73%**	**22.81%**
Benchmark	-6.45%	-4.76%	10.05%	-1.70%	22.81%
Tracking Difference	0.02%	-0.01%	-0.05%	-0.03%	0.00%
Tracking Error	-	0.11%	0.10%	0.11%	0.13%

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
STOXX EUROPE 600 RETAIL	25/08/2006	01/03/2011
Stoxx Europe 600 Retail Net Return	01/03/2011	

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.

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LYXOR etf
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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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