

Lyxor UCITS ETF FTSE Rafi US 1000

1. Fund Information

Investment objective

The LYXOR UCITS ETF FTSE RAFI US 1000 - D-EUR is a UCITS compliant exchange traded fund that aims to track the benchmark index FTSE RAFI US 1000 NetTR\$.

The FTSE RAFI US 1000 Index is part of the FTSE RAFI Index Series, launched in association with Research Affiliates. The FTSE RAFI US 1000 index comprises the targets 1000 US-listed companies by fundamental value, selected from the constituents of the FTSE USA All Cap Index, part of the FTSE Global Equity Index Series (GEIS).

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
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Ticker: -

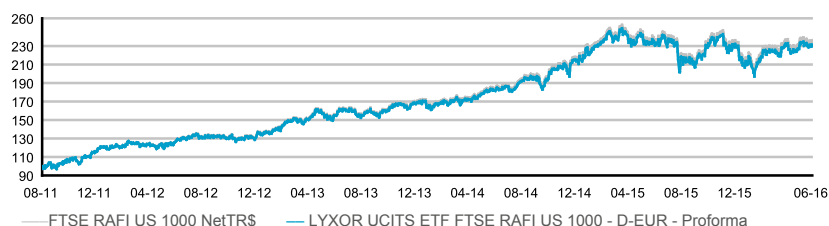
Main Fund Characteristics

Ticker	-
Fund Type	French FCP
Domiciliation	France
UCITS compliant	Yes
ISIN	FR0010400804
UKFRS	Yes
Replication method	Indirect (Swap Based)
Securities Lending	No
Full ownership of fund assets	Yes
Share Class Currency	EUR
Inception Date	24/01/2007
Nav per share at inception (EUR)	45,82
Total Expense Ratio p.a	0.60%
Currency risk	No
NAV per Share (EUR)	80.77
Share AUM (M EUR)	18.38
Total Fund Assets (M EUR)	18.38
Umbrella (M EUR)	-
Minimum Investment (Share)	1
Income treatment	Distribution
Date of distribution	July & December
Last Amount (EUR)	1.90

Source: Lyxor AM, Jun 22, 2016

2. Index information

Source : Bloomberg , Lyxor AM , to Jun 22, 2016



Index Geographical Allocation

Index Sector Allocation

Full name :	FTSE RAFI US 1000 NetTR\$
Exposure :	North America
Asset Class :	Equity
Index type :	Net Total Return
Currency :	USD
Index Reuters RIC :	-
Index Bloomberg ticker :	TFR10NU
Further information :	www.ftse.com/rafi

Top ten constituents

Exxon Mobil Corp	3.01%
Chevron Corp	2.15%
AT&T Inc	1.83%
Jpmorgan Chase & Co	1.72%
General Electric Co	1.54%
Apple Inc	1.47%
Wells Fargo & Co	1.35%
Bank Of America Corp	1.25%
Citigroup Inc	1.23%
Pfizer Inc	1.20%

3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
	YTD	2015	2014	2013	2012
Lyxor UCITS ETF FTSE Rafi US 1000	-	7.44%	26.87%	28.41%	14.06%
Lyxor UCITS ETF FTSE Rafi US 1000 - Proforma	-	7.44%	26.87%	28.41%	14.08%
FTSE RAFI US 1000 NetTR\$	-	-3.20%	11.86%	34.76%	16.36%
EUR / USD	-	-10.23%	-12.18%	4.52%	1.56%
Tracking Difference	-	-0.38%	-0.51%	-0.53%	-0.49%
Tracking Error	-	0.07%	0.03%	0.02%	0.02%

Source : Bloomberg , Lyxor AM , to Jun 22, 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.

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

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

	From	To
FTSE RAFI US 1000	25/01/2007	21/03/2012
FTSE RAFI US 1000 NetTR\$	21/03/2012	

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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Prior to investing in the product, investors should seek independent financial, tax, accounting and legal advice.

LYXOR UCITS ETF FTSE RAFI US 1000 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").

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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.

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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).

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