

LYXOR IBOXX \$ TREASURIES 10Y+ (DR) UCITS ETF - MONTHLY HEDGED D-EUR

1. Fund Information

Investment objective

The LYXOR IBOXX \$ TREASURIES 10Y+ (DR) UCITS ETF - MONTHLY HEDGED D-EUR is a UCITS compliant exchange traded fund that aims to track the benchmark index Markit iBoxx USD Treasuries 10 years, offsetting the impact of monthly variations of the index local currency vs. the EUR. The EUR-hedged share class offers the simplicity of a monthly currency hedge mechanism that is embedded in the investment product, representing an efficient solution to manage the foreign-exchange risk.

The Markit iBoxx \$ Treasuries 10Y+ provides exposure to US Treasury bonds that have a maturity of more than 10 years. The index is part of the Markit iBoxx USD Index family which represents the major sections of the fixed income market for USD denominated bonds.

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
Borsa Italiana (Milano)*	08:00 / 16:30	EUR	U10H IM	U10H.MI	Yes	Yes
NYSE Euronext Paris**	08:00 / 16:30	USD	US10 FP	US10.PA	Yes	No
LSE**	08:00 / 16:30	USD	US10 LN	US10.L	Yes	No
Borsa Italiana (Milano)**	08:00 / 16:30	EUR	US10 IM	US10.MI	Yes	No
SIX Swiss Exchange**	08:00 / 16:20	USD	LYUS10 SW	LYUS10.S	Yes	No
LSE**	08:00 / 16:30	GBP	U10G LN	U10G.L	Yes	No

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

2. Index information

Source : Bloomberg , Lyxor AM , to Apr 6, 2017



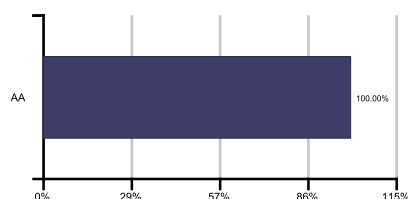
Top ten constituents

T 4 5/8 02/15/40	3.31%	T 4 3/8 05/15/41	3.02%
T 4 3/4 02/15/41	3.23%	T 4 1/2 08/15/39	3.00%
T 4 3/8 11/15/39	3.20%	T 3 7/8 08/15/40	2.86%
T 4 3/8 05/15/40	3.12%	T 3 3/4 11/15/43	2.76%
T 4 1/4 11/15/40	3.03%	T 3 3/4 08/15/41	2.76%

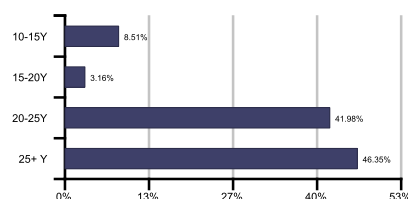
Number of index constituents

46

Rating breakdown



Maturity breakdown



3. ETF Performances

Lyxor UCITS ETF iboxx \$ Treasuries 10Y+ (DR)

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor UCITS ETF iboxx \$ Treasuries 10Y+ (DR)	2.07%	-	-	-	-
Markit iBoxx USD Treasuries 10+ Mid Price TCA (EUR Hedged)	2.07%	-	-	-	-
Tracking Difference	0.00%	-	-	-	-

YTD

Lyxor UCITS ETF iboxx \$ Treasuries 10Y+ (DR)

	YTD	3 Years	5 Years
Lyxor UCITS ETF iboxx \$ Treasuries 10Y+ (DR)	-	-	-
Markit iBoxx USD Treasuries 10+ Mid Price TCA (EUR Hedged)	-	-	-
Tracking Difference	-	-	-
Tracking Error	-	-	-

Source : Bloomberg , Lyxor AM , to Apr 6, 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.

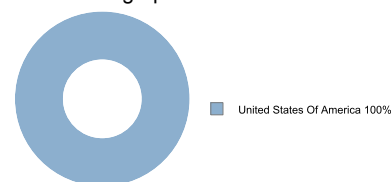
Main Fund Characteristics

Ticker	U10H IM
Fund Type	SICAV
Domiciliation	France
UCITS compliant	Yes
ISIN	FR0013217718
French Equity Saving Scheme (PEA)	No
Replication method	Direct (physical)
Sampling	No
Securities Lending	No
Share Class Currency	EUR
Inception Date	10/11/2010
Nav per share at inception (EUR)	100
Total Expense Ratio p.a	0.15%
Currency risk	No
NAV per Share (EUR)	102.15
Share AUM (M EUR)	0.10
Total Fund Assets (M EUR)	91.53
Umbrella (M EUR)	9,000.89
Minimum Investment (Share)	1
Income treatment	Distribution
Date of distribution	July & December
Last Amount (EUR)	-

Source: Lyxor AM, Apr 6, 2017

Full name :	Markit iBoxx USD Treasuries 10+ Mid Price TCA
Exposure :	USA
Asset Class :	Fixed Income
Index type :	Gross Total Return
Currency :	EUR
Index Reuters RIC :	-
Index Bloomberg ticker :	IBXXTRX1
Further information :	-
Coupon Rate (%) :	3.67
Yield (%) :	2.93
Duration (Years) :	16.50
Modified Duration :	16.03
Maturity (Years) :	24.45
Convexity (%) :	349.06

Index Geographical Allocation



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
Markit iBoxx USD Treasuries 10+ Mid Price TCA	30/11/2016	

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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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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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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