

LYXOR UCITS ETF EUROMTS 1-3Y INVESTMENT GRADE (DR)

Ticker: LYMTA SW

FUND INFORMATION

Description

Lyxor Asset Management ("Lyxor"), a wholly owned subsidiary of the Societe Generale Group, was founded in 1998 with the aim of delivering sustainable performance solutions, offering enhanced transparency, liquidity and flexibility. With more than a decade of experience, Lyxor is a global player in four investment classes: alternative investments, ETFs & indexing, multi-asset and structured investments. Based on research and risk management, Lyxor's business model allows for the engineering of sound and innovative investment solutions. Employing more than 600 professionals, Lyxor is present in all strategic investment locations throughout the world, with offices and affiliates in Europe, Asia and North America. Lyxor brings together the responsiveness of an entrepreneurial organisation and the reliability of an expanding global player, managing over 83 B€ in global assets, 34 B€ of which are ETFs.

Exchange Traded Funds (ETFs)

A UCITS ETF is a UCITS at least one unit or share class of which is traded throughout the day on at least one regulated market or Multilateral Trading Facility with at least one market maker which takes action to ensure that the stock exchange value of its units or shares does not significantly vary from its net asset value and where applicable its Indicative Net Asset Value.

Investment Objective

Lyxor Exchange Traded Funds ("ETFs") are UCITS compliant funds which track a benchmark index by investing in listed bonds and entering into total or price return swaps to achieve the index performance.

The investment objective is to track both the upward and downward evolution of the EuroMTS Investment Grade Eurozone Government Bond 1-3Y Index (Bloomberg code: EMIEA5) ("Benchmark Index"), representative of the Eurozone's largest and most widely traded investment grade government bonds within the 1-3 year maturity range.

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.

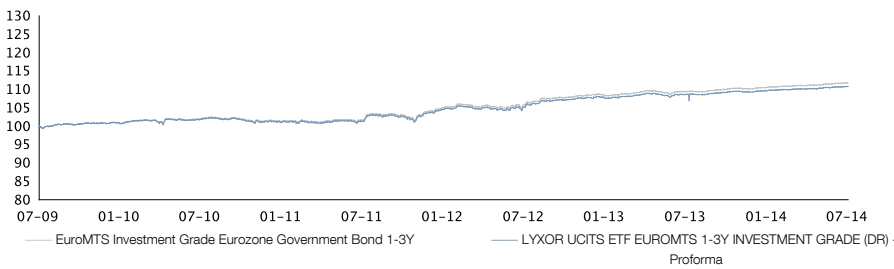
COUNTERPARTY RISK: Investors are exposed to risks resulting from the use of an OTC Swap with Societe Generale. In-line with UCITS guidelines, the exposure to Societe Generale cannot exceed 10% of the total fund assets.

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.

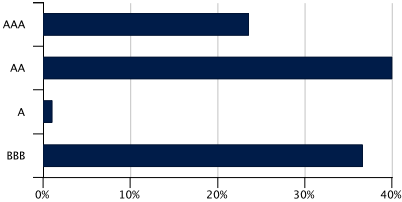
Index information



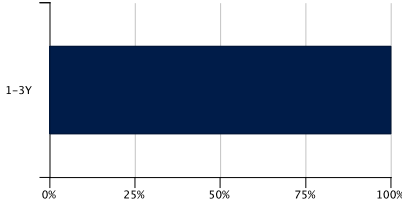
Top ten constituents

Ftrr 3 3/4 04/25/17	13.31%	Btps 3 3/4 08/01/15	10.16%
Bund 3.5 04/01/16 Eur	11.67%	Spbg 4 1/4 10/31/16	7.52%
Ftrr 3 10/25/15	11.53%	Spbg 3.8 01/31/17	7.50%
Btps 4 02/01/17	11.01%	Nether 4 1/2 07/15/17	3.59%
Dbr 4 1/4 07/04/17	10.53%	Nether 4 07/15/16	3.34%

Rating breakdown



Maturity breakdown



ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
LYXOR UCITS ETF EUROMTS 1-3Y INVESTMENT GRADE (DR)	0.14%	0.54%	0.93%	7.53%	8.60%
LYXOR UCITS ETF EUROMTS 1-3Y INVESTMENT GRADE (DR) - Proforma	0.14%	0.54%	0.93%	9.29%	10.79%
EuroMTS Investment Grade Eurozone Government Bond 1-3Y	0.16%	0.58%	1.01%	9.89%	11.76%
Tracking Difference	-0.01%	-0.04%	-0.08%	-0.60%	-0.98%

	YTD	2013	2012	2011	2010
LYXOR UCITS ETF EUROMTS 1-3Y INVESTMENT GRADE (DR)	1.30%	1.50%	3.91%	0.43%	0.37%
LYXOR UCITS ETF EUROMTS 1-3Y INVESTMENT GRADE (DR) - Proforma	1.30%	1.49%	3.93%	2.44%	0.52%
EuroMTS Investment Grade Eurozone Government Bond 1-3Y	1.39%	1.66%	4.16%	2.61%	0.69%
Tracking Difference	-0.10%	-0.18%	-0.22%	-0.17%	-0.17%
Tracking Error	-	0.00%	0.00%	0.00%	0.00%

	31/07/2014	31/07/2013	31/07/2012	29/07/2011	30/07/2010
LYXOR UCITS ETF EUROMTS 1-3Y INVESTMENT GRADE (DR)	1.97%	3.27%	2.11%	-0.89%	1.91%
LYXOR UCITS ETF EUROMTS 1-3Y INVESTMENT GRADE (DR) - Proforma	1.97%	3.27%	3.78%	-0.50%	1.88%
EuroMTS Investment Grade Eurozone Government Bond 1-3Y	2.14%	3.44%	4.01%	-0.33%	2.05%
Tracking Difference	-0.16%	-0.17%	-0.23%	-0.17%	-0.17%

Source: Bloomberg, Lyxor AM, to Jul 31, 2014

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.

Ticker Primary Listing :	MTA FP
Fund Type :	SICAV
UCITS compliant :	Yes
ISIN :	FR0010222224
Swiss Tax :	No
Replication method :	Physical only
Share class currency :	EUR
Inception Date :	22/09/2005
Nav per share at inception (EUR) :	100
Total Expense Ratio p.a.:	0.165%
Currency risk :	No
NAV per share (EUR) :	125.24
Share AuM (M EUR) :	503.68
Total Fund Assets (M EUR) :	503.68
Umbrella (M EUR) :	4,226.54
Minimum Investment (Share)	1
Income treatment :	Distribution and/or Capitalisation
Date if distribution :	July & December
Last Amount if distribution (EUR) :	-

Trading Information

Place	Opening Hours (GMT)	Currency	Ticker Bloomberg	RIC Reuters
NYSE Euronext Paris*	08:00 / 16:30	EUR	MTA FP	LYQ2.PA
Borsa Italiana (Milano)	08:00 / 16:30	EUR	EM13 IM	EM13.MI
Deutsche Boerse (Xetra)	07:00 / 19:00	EUR	LYQ2 GY	LYQ2.DE
SIX Swiss Exchange	08:00 / 16:20	EUR	LYMTA SW	LYMTA.S

* First Listing Place

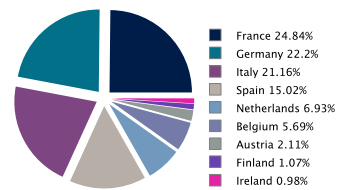
The EuroMTS Investment Grade Eurozone Government Bond 1-3Y Index measures the performance of the Eurozone's largest and most widely traded 1-3Y government bonds which have at least two investment grade ratings from the three main credit ratings agencies. The index is denominated in Euro.

Full name :	EuroMTS Investment Grade Eurozone Government Bond 1-3Y
Exposure :	Eurozone
Asset Class :	Fixed Income
Index type :	Net Total Return
Currency :	EUR
Index Reuters RIC :	EMIEA5=
Index Bloomberg ticker :	EMIEA5
Further information :	www.euromtsindex.com

Coupon Rate (%) :	3.78
Yield (%) :	0.24
Duration (Years) :	2.00
Modified Duration :	1.99
Maturity (Years) :	2.09
Convexity (%) :	6.51

Source: Bloomberg, Lyxor AM, to Jul 31, 2014

Index Geographical Allocation



Performances related to distributing ETF are calculated reinvesting dividends into the ETF performance
 Pro forma: performance calculated on a Pro Forma NAV
 Pro Forma NAV: NAV calculated when using the current benchmark as the unique benchmark since inception
 Rolling performances: all performances are based on official daily NAVs calculated as of each month-end
 Calendar performances: all performances are based on official daily NAVs calculated as of each year-end
 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
EuroMTS 1-3Y	22/09/2005	06/06/2011
EuroMTS 1-3 Y	06/06/2011	15/02/2012
EuroMTS Investment Grade 1-3Y	15/02/2012	

INVESTOR'S NOTICE

This document was prepared by Lyxor Asset Management. This document, and the information contained therein, does not constitute an issue prospectus according to articles 652a and 1156 of the Swiss Code of Obligations ("CO") or a listing prospectus according to the Listing Rules of the SIX Swiss Exchange. The information in this document is illustrative and provided for informational purposes only.

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By investing into these products, the investor certifies to Société Générale that he is duly authorized to do so, by consulting, if he finds it necessary, his own investment advisors or any other competent professionals with regard to the advisability of said investment.

The Lyxor ETFs are offered only outside the United States in compliance with Regulation S promulgated under the Securities Act (the "Regulation S") to a selected group of investors only in "Offshore Transactions" with "Non-U.S. Persons" (each as defined in Regulation S). The Lyxor ETFs may be reoffered and sold only to "Non-U.S. Persons" in "Offshore Transactions" pursuant to the resale provisions of Regulation S. No person is obligated or intends to register the Lyxor ETFs under the Securities Act or any state securities laws in the United States.

The country of domicile of the fund presented in this document is France. The fund LYXOR UCITS ETF EUROMTS 1-3Y INVESTMENT GRADE (DR) is listed on the SIX Swiss Exchange and authorized for the offer and distribution in Switzerland or from Switzerland pursuant to the Swiss Federal Act on Collective Investment Schemes (CISA).

The Swiss Financial Market Supervisory Authority FINMA has authorized Société Générale, Zurich Branch, to act as Swiss Representative and Paying Agent of the Funds in Switzerland. The prospectus, simplified prospectus, key investor information document (KIID), articles of association, investment regulations, annual and semi-annual reports and other relevant documentation according to Art. 133 of the Swiss Federal Ordinance on Collective Investment Schemes of the Lyxor ETFs which are authorized for distribution in or from Switzerland, can be obtained free of charge at the Swiss representative office:

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