

Lyxor ETF Euro Cash

Factsheet February 29, 2012

Exchange Traded Fund

Lyxor ETF Euro Cash

Lyxor ETF Euro Cash is a coordinated French Mutual fund, listed on the Swiss Stock Exchange. It tracks the evolution of the EUROMTS EONIA® Investable™ index, which reflects the evolution of a deposit remunerated daily with EONIA, the overnight rate offered by the interbank market. EONIA ("Euro Overt Night Index Average") is computed as a weighted average of all overnight unsecured lending transactions undertaken in the interbank market, initiated within the euro area by the contributing banks.

Exchange Traded Funds (ETFs)

ETFs are index-linked funds tradable in real time during European market hours as easily as ordinary shares. Market Makers are obliged to offer bid and ask prices during trading hours and are thus creating a high liquidity. Their objective is simple: to replicate as perfectly as possible the performance of an index. These products are easily accessible and flexible. Their numerous strategic applications make them the perfect tool for all types of investors.

Lyxor Asset Management

Lyxor Asset Management, a wholly-owned subsidiary of Société Générale since 1998, belongs to the Corporate Investment Banking arm of the group. Lyxor is specialized in 3 businesses: Index Tracking, Structured Funds and Alternative Investment. The company is one of the top players of the European ETF industry with more than EUR 29.8 billion under management. Lyxor ETFs reflect the most important international Equity-, Bond-, Money- and Commodity-markets.*

* end of February 2012

Index

EUROMTS EONIA® Investable™

ETF Data

Source: Lyxor AM

Legal Form	French Mutual Fund (FCP)
	UCITS I & III
First Listing	December 10, 2008
Fund Currency	EUR
Minimum Investment	1 unit (1/130.8 of the index)
TER p.a.	0.150%
Coupon	None (Reinvested)
Net Asset Value	106.84 EUR
Asset Under Management	1169.85 Mio. EUR
ISIN	FR0010510800
Replication Method	synthetic

Trading Information

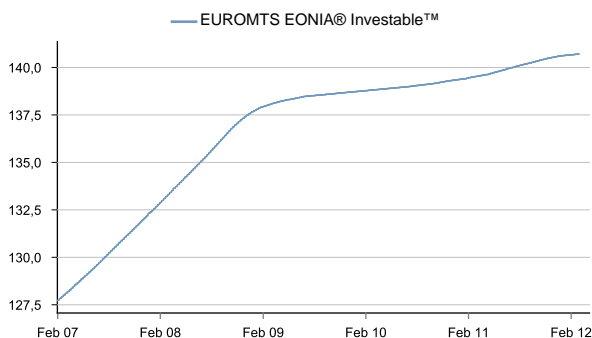
Reuters

Bloomberg

iNav	.INCSH	VLLYCSH
SIX Swiss Exchange	LYCSH.S	LYCSH SW
NYSE Euronext Paris	LYXEUC.PA	CSH FP
Borsa Italiana	LEONIA.MI	LEONIA IM

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Performance*



Yearly Performance

2012 YTD	0,06%
2011	0,90%
2010	0,46%
2009	0,74%
2008	4,02%

Rolling Performances

1 year	0,85%
3 years	1,91%
5 years	9,86%

This chart shows the past performance of the underlying index and not the Lyxor ETF. The Lyxor ETF tracks the performance of the above index subject to management fees and tracking error. Past performance is not a reliable indicator of future performance.

Index Data

Index Type	Total Return Index
Geographical Exposure	Eurozone
Asset class	Money Market
Currency	EUR
Bloomberg	EMTSDEOI
Reuters	.FEZTC
Index Provider	EuroMTS
Website of the provider	www.euromtsindex.com



Advantages compared to traditional money market investments

Simplicity & Transparency

The Lyxor ETF Euro Cash replicates the performance of the money market index EUROMTS EONIA® Investable™ which is calculated based on the inter banking interest rate.

A High Performance Product

The possibility to participate almost on the whole performance of the EONIA rate due to low management fees.

100 % Availability

Constantly available prices during the opening hours of the SIX Swiss Exchange. ETF-Shares can be traded like a stock at any time between 9h15 - 17h15.

Flexibility

There is no limit regarding the investment horizon or the investment volume.

Cost Efficiency

There are neither issue surcharges nor redemption fees. Management fees will be deducted daily from the net asset value.

* Source: Bloomberg, as of 02/29/2012

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The fund Lyxor ETF Euro Cash is authorized for the offer and distribution in Switzerland or from Switzerland pursuant to article 120 of the Swiss Federal Act on Collective Investment Schemes dated June 23, 2006. 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 prospectuses, annual and semi-annual reports as well as the articles of association of the Funds and the list of sales and purchases undertaken for the funds can be obtained for free from the Swiss Representative (Société Générale, Zurich Branch, Talacker 50, Zurich). The prospectus can be downloaded from the website www.lyxoretf.ch.

Lyxor ETF Euro Cash in no way benefits from the sponsorship, support or promotion, and is not sold by EuroMTS Limited. EuroMTS Limited grants no guarantee and undertakes no commitment, whether explicitly or implicitly, relative to the results to be obtained through the use of the EUROMTS EONIA® Investable TM index (hereinafter the "Index") and/or relative to the level at which the said Index may be at any given moment or day, or of any other type. The index is calculated by or in the name of EuroMTS Limited. EuroMTS Limited will not be liable (whether on the basis of negligence or any other basis) for any error affecting the Index with regard to any party, and it will have no obligation to inform anyone of any possible error affecting the index.

Risk factors:

Through the ETF, the bearer is primarily exposed to the following risks:

- Risk that the invested capital may be lost, since the underlying index may post a negative performance
- Risk that the fund's management objective might only be partially reached
- Counterparty risk resulting from the use of OTC financial instruments contracted with a lending institution
- Currency risk may exist if the value of a unit is calculated in a currency different from the base currency of the benchmark index. As a result, the value of a unit may fluctuate from one day to the next in line with fluctuations in the exchange rate of the two currencies, while the benchmark index remains unchanged over the same period.

Further details relative to the risks described above can be found in the prospectus.