Lyxor US Treasury 3-7Y (DR) UCITS ETF - Dist

1. FUND INFORMATION

Description

Lyxor Asset Management Group ("Lyxor") was founded in 1998 and comprises two subsidiaries (1) (2) of Société Générale group. Lyxor benefits from the expertise of 600 professionals across the wealth management world, advising EUR 117.6 billion* in assets. Lyxor offers bespoke asset management services, capitalising on its know-how in ETFs and indexing, Alternative and Multi Management, and Absolute Performance and Solutions. As one of the most experienced players on the market, Lyxor ETF is Europe's number three provider of ETFs (number two in terms of liquidity (3)), with AuM of more than EUR 49.8 billion*. With 220 ETFs listed on 13 financial marketplaces, Lyxor ETF provides investors with varied investment solutions enabling them to diversify their allocation across the entire spectrum of asset classes (equities, bonds, money market instruments and commodities via forward financial instruments). Demonstrating its commitment to high-quality ETFs, in 2011, Lyxor ETF implemented an ETF quality charter with the aim of ensuring that each ETF it offers complies with the strictest requirements in terms of replication quality, risk monitoring, liquidity and transparency. www.lyxoretf.com

Investment objective

The Lyxor US Treasury 3-7Y (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays US Treasury 3-7 yr Total Return Index Value Unhedged USD. The index is representative of the performance of US Treasury bonds with maturities of at least 3 years and no more than 7 years, with a minimum outstanding amount of USD 300m.

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.

EMERGING MARKET RISK: This ETF's exposure to emerging markets implies a greater risk of capital loss than that applicable to investments made on traditional developed markets. In particular, operational and supervisory rules on emerging markets may differ from the standards applied to developed markets.

Ticker: LYUS57 SW

Ticker	LYUS57 SW
Fund Type	SICAV
UCITS compliant	Yes
ISIN	LU1407888996
Replication method	Direct (physical)
Sampling	No
Securities Lending	No
Share Class Currency	USD
Inception Date	10/11/2010
Nav per share at inception (USD)	100
Total Expense Ratio p.a	0.07%
Currency risk	No
NAV per Share (USD)	117.44
Share AUM (M USD)	36.73
Total Fund Assets (M USD)	36.73
Umbrella (M USD)	63,398.71
Minimum Investment (Share)	1
Income treatment	Distribution
Last Amount (USD)	0.97
Date if distribution	July & December

Trading Information

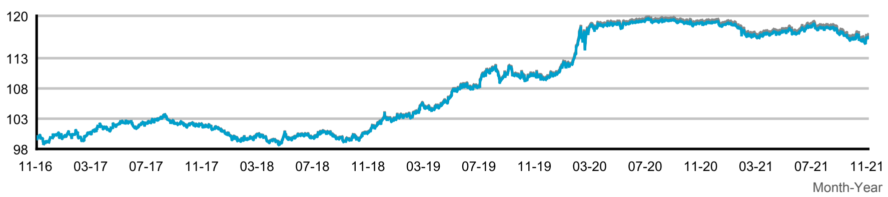
Place	Opening Hours (GMT)	Currency	Ticker Bloomberg	RIC Reuters
SIX Swiss Exchange*	08:00 / 16:20	USD	LYUS57 SW	LYUS57.S
NYSE Euronext Paris	08:00 / 16:30	EUR	US57 FP	US57.PA
Borsa Italiana (Milano)	08:00 / 16:30	EUR	US57 IM	US57.MI
LSE	08:00 / 16:30	USD	US57 LN	US57.L
LSE	08:00 / 16:30	GBP	U57G LN	U57G.L

* First Listing Place of this share class

2. Index information

Base 100 performance

Source: Bloomberg, Lyxor AM, to 30th November 2021

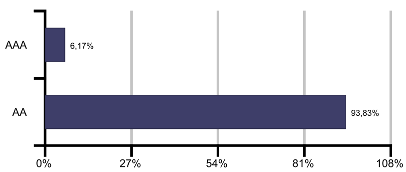


Full name	Bloomberg Barclays US Treasury 3-7 yr Total Return Index Value Unhedged USD
Exposure	USA
Asset Class	Fixed Income
Index type	Total Return
Currency	USD
Index Reuters RIC	-
Index Bloomberg ticker	LT13TRUU
Further information	-

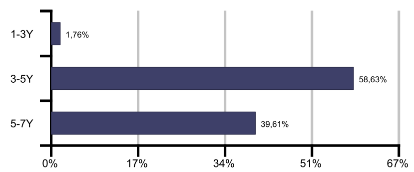
Coupon Rate (%)	1.43
Yield (%)	1.15
Duration (Years)	4.80
Modified Duration	4.81
Maturity (Years)	4.98
Convexity (%)	0.27

Source: Bloomberg, Lyxor AM, to 30th November 2021

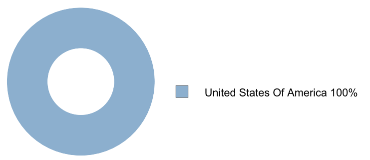
Rating breakdown



Maturity breakdown



Index Geographical Allocation



3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor US Treasury 3-7Y (DR) UCITS ETF - Dist	**0.30%**	**-1.34%**	**-0.84%**	**15.48%**	**16.48%**
Benchmark	0.31%	-1.32%	-0.80%	15.81%	16.94%
Tracking Difference	-0.01%	-0.02%	-0.04%	-0.32%	-0.46%

	YTD	2020	2019	2018	2017
Lyxor US Treasury 3-7Y (DR) UCITS ETF - Dist	**-2.13%**	**8.38%**	**6.60%**	**1.36%**	**1.75%**
Benchmark	-2.05%	8.50%	6.67%	1.44%	1.83%
Tracking Difference	-0.08%	-0.13%	-0.07%	-0.07%	-0.07%
Tracking Error	-	0.07%	0.03%	0.03%	0.03%

	30/11/2021 30/11/2020	30/11/2020 29/11/2019	29/11/2019 30/11/2018	30/11/2018 30/11/2017	30/11/2017 30/11/2016
Lyxor US Treasury 3-7Y (DR) UCITS ETF - Dist	**-2.04%**	**8.01%**	**9.15%**	**-0.73%**	**1.61%**
Benchmark	-1.97%	8.15%	9.22%	-0.68%	1.67%
Tracking Difference	-0.08%	-0.14%	-0.07%	-0.05%	-0.06%

Source: Bloomberg, Lyxor AM, to 30th November 2021

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
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
iBoxx USD Treasuries 5-7Y Total Return Index	10/11/2010	07/09/2015
Markit iBoxx USD Treasuries 5-7 Mid Price TCA TRI	07/09/2015	17/04/2020
Bloomberg Barclays US Treasury 3-7 yr Total Return Index Value Unhedged USD	17/04/2020	

Performance gap = Simulated perf – [(1+Index perf)/(1+Interest rate perf)-1]

** The fund's performance track record is that of LYXOR UCITS ETF IBOXX $ TREASURIES 5-7Y (DR) until 13/10/2016. This fund was absorbed by Lyxor iBoxx $ Treasuries 5-7Y (DR) UCITS ETF on 13/10/2016.

	Since inception
Sharpe ratio	0.48

	1Y	3Y	5Y
Fund volatility	2.57%	3.71%	3.47%
Benchmark volatility	2.57%	3.71%	3.47%
Sharpe ratio	-0.84	1.07	0.56

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IMPORTANT INFORMATION FOR INVESTORS

Parties entering into transactions (such as a derivative or financing transaction) or investing in financial instruments that use an index or a variable interest rate (benchmark) are exposed to the risk that:
(1) such benchmark may be subject to methodological or other changes which could affect the value of the relevant transaction; or
(2) (i) may become not compliant with applicable laws and regulations (such as the European Benchmark Regulation), (ii) may cease to be published (possible cessation of LIBOR publication or planned cessation of EONIA both after December 2021), or (iii) the supervisor or administrator of any such benchmark may make a statement that the relevant benchmark is no longer representative, and as a consequence the relevant benchmark may be replaced by another benchmark which may have an adverse and material impact on the economics of the relevant transactions.

You should conduct your own independent investigation and analysis of the potential consequences of any relevant risks such as those mentioned above, particularly in light of the ongoing industry initiatives related to the development of alternative reference rates and the update of the relevant market standard documentation.

INVESTOR'S NOTICE

**The Total Expense Ratio (TER) covers all costs incurred by the Management Company to manage the underlying assets. It comprises a Management Fee and Structural Costs described as follows. The Management Fee represents the compensation for the Management Company services. The Structural Costs represent the custodian fee, the administrative fee, the audit fee and all other operating costs that will be paid by the Management Company to operate the funds.

This document is of a commercial nature and not of a regulatory nature.
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.
Lyxor US Treasury 3-7Y (DR) UCITS ETF is an investment company with Variable Capital (SICAV) incorporated under Luxembourg Law, listed on the official list of Undertakings for Collective Investment, authorised under Part I of the Luxembourg Law of 17th December 2010 (the "2010 Law") on Undertakings for Collective Investment in accordance with provisions of the Directive 2009/65/EC (the "2009 Directive") and subject to the supervision of the Commission de Surveillance du Secteur Financier (CSSF).
The product is a sub-fund of Lyxor US Treasury 3-7Y (DR) UCITS ETF and has been approved by the CSSF and has been notified to the AMF to be marketed in France.
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The attention of investors is drawn to the fact that, the prospectus is only available in English.

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.

Updated composition of the product's investment portfolio is available on www.lyxoretf.com. In addition, the indicative net asset value is published on the Reuters and Bloomberg pages of the product, and might also be mentioned on the websites of the stock exchanges where the product is listed.

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).

This product includes a risk of capital loss. The redemption value of this product may be less than the amount initially invested. In a worst case scenario, investors could sustain the loss of their entire investment.

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