

Lyxor Core iBoxx \$ Treasuries 5-7Y (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 Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index Markit iBoxx USD Treasuries 5-7 Mid Price TCA TRI.

The Markit iBoxx USD Treasuries 5-7 Mid Price TCA TRI provides exposure to US Treasury bonds that have a maturity between 5 and 7 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. It is compiled, administered and managed by Markit, an index provider. The full methodology and additional details are available on the Indices section of the www.markit.com website.

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. Physically replicated ETFs may have counterparty risk resulting from the use of a Securities Lending Programme.

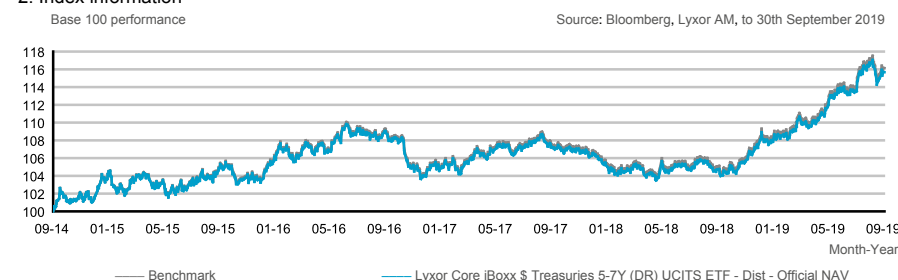
UNDERLYING RISK: The Underlying Index of a Lyxor ETF may be complex and volatile. When investing in commodities, the Underlying Index is calculated with reference to commodity futures contracts exposing the investor to a liquidity risk linked to costs such as cost of carry and transportation. ETFs exposed 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.

2. Index information

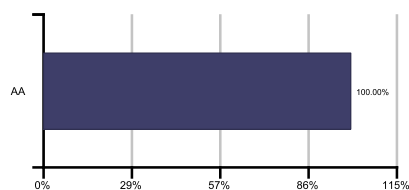


Data is re-based to 100 to enable comparison between the ETF and the Index.

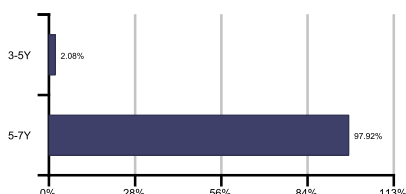
PAST PERFORMANCE IS NOT A RELIABLE INDICATOR OF FUTURE RETURNS

Source: Bloomberg, Lyxor AM, to Sep 30, 2019

Rating breakdown



Maturity breakdown



3. ETF Performances

Lyxor Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF - Dist

	1 Month	3 Months	6 Months	3 Years	5 Years
Benchmark	-0.77%	1.59%	4.85%	6.28%	15.68%
Tracking Difference	-0.02%	-0.03%	-0.05%	-0.19%	-0.47%

	YTD	2018	2017	2016	2015
Lyxor Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF - Dist	7.09%	1.36%	1.75%	1.19%	1.77%
Benchmark	7.15%	1.44%	1.83%	1.24%	1.90%
Tracking Difference	-0.06%	-0.07%	-0.07%	-0.05%	-0.13%
Tracking Error	-	0.03%	0.03%	0.00%	0.05%

Lyxor Core iBoxx \$ Treasuries 5-7Y (DR) UCITS ETF - Dist

	30/09/2019	28/09/2018	29/09/2017	30/09/2016	30/09/2015
Benchmark	10.46%	-2.30%	-1.51%	3.80%	4.85%
Tracking Difference	10.55%	-2.24%	-1.47%	3.90%	4.99%
Tracking Error	-0.09%	-0.06%	-0.04%	-0.10%	-0.13%

Source: Bloomberg, Lyxor AM, to 30th September 2019

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Ticker: U57G LN

Ticker	U57G LN
Fund Type	SICAV
UCITS compliant	Yes
ISIN	LU1407888996
UKFRS	Yes
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	Yes
NAV per Share (USD)	115.19
Share AUM (M USD)	26.03
Total Fund Assets (M USD)	26.03
Umbrella (M USD)	36,283.35
Minimum Investment (Share)	1
Income treatment	Distribution
Date if distribution	July & December
Last Amount (USD)	1.54

Trading Information

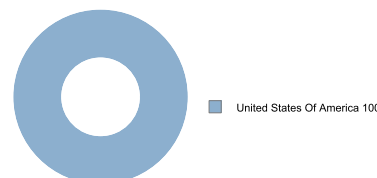
Place	Opening Hours (GMT)	Currency	Ticker Bloomberg	RIC Reuters
SIX Swiss Exchange*	08:00 / 16:20	USD	LYUS57 SW	LYUS57.S
LSE	08:00 / 16:30	GBP	U57G LN	U57.G.L
NYSE Euronext Paris	08:00 / 16:30	EUR	US57 FP	US57.PA
Borsa Italiana (Milano)	08:00 / 16:30	EUR	US57 IM	US57.MI
LSE	08:00 / 16:30	USD	US57 LN	US57.L

* First Listing Place of this share class

Full name	Markit iBoxx USD Treasuries 5-7 Mid Price TCA TRI
Exposure	USA
Asset Class	Fixed Income
Index type	Gross Total Return
Currency	USD
Index Reuters RIC	-
Index Bloomberg ticker	IBXXABXN
Further information	-
Coupon Rate (%)	2.45
Yield (%)	1.61
Duration (Years)	5.55
Modified Duration	5.46
Maturity (Years)	5.94
Convexity (%)	36.79

Source: Bloomberg, Lyxor AM, to 30th September 2019

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
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	

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	0.46
	1Y 3Y 5Y
Fund volatility	3.65% 3.27% 3.54%
Benchmark volatility	3.67% 3.27% 3.54%
Sharpe ratio	2.22 0.11 0.52

Client Services

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 Telephone calls may be recorded and/or monitored for training and quality purposes.

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 INTENDED FOR RETAIL CLIENTS IN THE UK ONLY

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