Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF - Acc

Ticker: LYMTA SW

1. FUND INFORMATION

Investment objective

The Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays Euro Treasury 50bn 1-3 Year Bond Index. The index is representative of the performance of EUR denominated government bonds issued by countries of the European Monetary Union with at least €50bn of government bonds in issuance. Eligible securities must have maturities of at least 1 year and no more than 3 years, with a minimum outstanding amount of €300m.

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	Distri-bution
SIX Swiss Exchange	08:00 / 16:20	EUR	LYMTA SW	LYMTA.S	No
Borsa Italiana (Milano)*	08:00 / 16:30	EUR	EM13 IM	EM13.MI	No
Deutsche Boerse (Xetra)	08:00 / 19:00	EUR	LYQ2 GY	LYQ2.DE	No
NYSE Euronext Paris	08:00 / 16:30	EUR	MTA FP	LYQ2.PA	No
BERNE STOCK EXCHANGE	08:00 / 16:30	EUR	LYMTA BW	LYMTA.BN	No

* First Listing Place of this share class

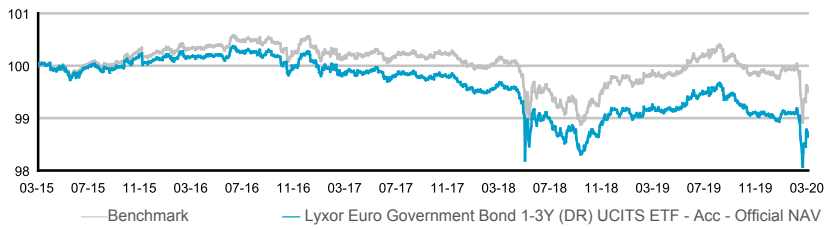
Main Fund Characteristics

Ticker	LYMTA SW
Fund Type	SICAV
Domiciliation	Luxembourg
UCITS compliant	Yes
ISIN	LU1650487413
Swiss Tax	Yes
Replication method	Direct (physical)
Sampling	No
Securities Lending	No
Share Class Currency	EUR
Inception Date	22/09/2005
Nav per share at inception (EUR)	125.9345
Total Expense Ratio p.a	0.165%
Currency risk	No
NAV per Share (EUR)	124.47
Share AUM (M EUR)	746.61
Total Fund Assets (M EUR)	746.61
Umbrella (M EUR)	30,062.25
Minimum Investment (Share)	1
Income treatment	Capitalisation

Source: Lyxor AM, 31st March 2020

2. Index information

Source: Bloomberg, Lyxor AM, to 31st March 2020

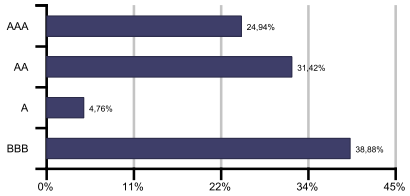


Full name	Bloomberg Barclays Euro Treasury 50bn 1-3 Year Bond Index
Exposure	Eurozone
Asset Class	Fixed Income
Index type	Total Return
Currency	EUR
Index Reuters RIC	-
Index Bloomberg ticker	I35206EU
Further information	-
Coupon Rate (%)	2.05
Yield (%)	-0.25
Duration (Years)	1.86
Modified Duration	1.87
Maturity (Years)	1.90
Convexity (%)	0.06

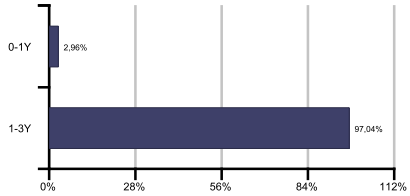
Top ten constituents

Frtr 3 04/25/22	3.97%	Btps 3 3/4 08/01/21	2.30%
Frtr 3 1/4 10/25/21	3.32%	Frtr 0 05/25/21	2.30%
Frtr 3 3/4 04/25/21	3.29%	Frtr 0 02/25/22	2.29%
Frtr 2 1/4 10/25/22	3.24%	Btps 4 3/4 09/01/21	2.07%
Frtr 0 05/25/22	2.49%	Spgb 5 1/2 04/30/21	2.07%
Number of index constituents	70		

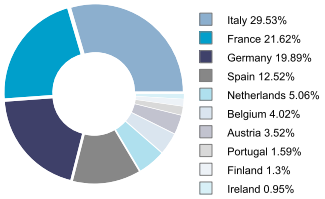
Rating breakdown



Maturity breakdown



Index Geographical Allocation



3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF - Acc	**-0.44%**	**-0.40%**	**-0.83%**	**-1.19%**	**-1.36%**
Benchmark	-0.42%	-0.34%	-0.70%	-0.64%	-0.49%
Tracking Difference	-0.03%	-0.06%	-0.12%	-0.55%	-0.86%

	YTD	2019	2018	2017	2016
Lyxor Euro Government Bond 1-3Y (DR) UCITS ETF - Acc	**-0.40%**	**-0.13%**	**-0.47%**	**-0.60%**	**0.12%**
Benchmark	-0.34%	0.08%	-0.30%	-0.46%	0.29%
Tracking Difference	-0.06%	-0.20%	-0.17%	-0.14%	-0.18%
Tracking Error	-	0.02%	0.00%	0.02%	0.00%

Source: Bloomberg, Lyxor AM, to 31st March 2020

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
EuroMTS 1-3Y	22/09/2005	06/06/2011
EuroMTS 1-3 Y	06/06/2011	15/02/2012
EuroMTS Inv Grade Eurozone Government Bond 1-3yr 1730	15/02/2012	13/11/2014
MTS Mid Price InvG Ex-CNO Etrix 1-3 (EUR)	13/11/2014	05/12/2019
Bloomberg Barclays Euro Treasury 50bn 1-3 Year Bond Index	05/12/2019	

** The fund's performance track record is that of LYXOR EUROMTS 1-3Y INVESTMENT GRADE (DR) UCITS ETF until 23/11/2017. This fund was absorbed by Lyxor EuroMTS 1-3Y Investment Grade (DR) UCITS ETF on 23/11/2017.

	1Y	3Y	5Y
Fund volatility	1.05%	1.12%	0.92%
Benchmark volatility	1.05%	1.12%	0.93%
Sharpe ratio	-0.10	-0.02	0.06

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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In respect to the units/shares of the fund distributed in and from Switzerland, place of performance and jurisdiction is at the registered office of the Representative in Switzerland.

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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