Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF - Acc

Ticker: EM57 IM

1. FUND INFORMATION

Investment objective

The Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays Euro Treasury 50bn 5-7 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 5 years and no more than 7 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	Distribution
Borsa Italiana (Milano)*	08:00 / 16:30	EUR	EM57 IM	EM57.MI	No
SIX Swiss Exchange	08:00 / 16:20	EUR	LYMTC SW	LYMTC.S	No
XETRA	08:00 / 16:30	EUR	LYXC GY	LYXC.DE	No
NYSE Euronext Paris	08:00 / 16:30	EUR	MTC FP	LMTC.PA	No
BERNE STOCK EXCHANGE	08:00 / 16:30	EUR	LYMTC BW	LYMTC.BN	No
Deutsche Boerse (Xetra)**	08:00 / 19:00	EUR	EGV7 GY	EGV7.DE	Yes

* First Listing Place of this share class ** Listing of other share classes

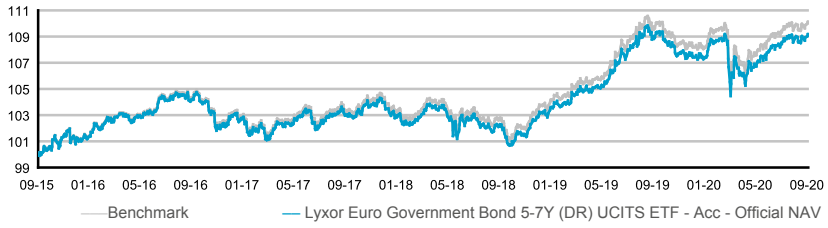
Main Fund Characteristics

Ticker	EM57 IM
Fund Type	SICAV
Domiciliation	Luxembourg
UCITS compliant	Yes
ISIN	LU1287023003
UKFRS	Yes
Replication method	Direct (physical)
Sampling	No
Securities Lending	No
Share Class Currency	EUR
Inception Date	18/01/2007
Nav per share at inception (EUR)	162.139
Total Expense Ratio p.a	0.165%
Currency risk	No
NAV per Share (EUR)	169.94
Share AUM (M EUR)	219.53
Total Fund Assets (M EUR)	228.75
Umbrella (M EUR)	36,285.91
Minimum Investment (Share)	1
Income treatment	Capitalisation

Source: Lyxor AM, 18th September 2020

2. Index information

Source: Bloomberg, Lyxor AM, to 18th September 2020

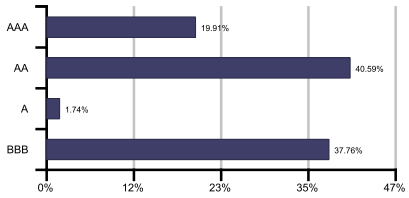


Top ten constituents

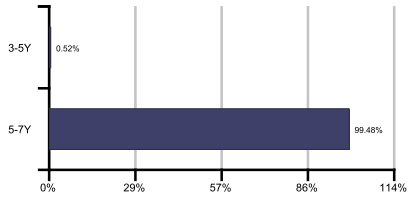
Frtr 3 1/2 04/25/26	5.40%	Frtr 0 1/2 05/25/26	3.70%
Frtr 6 10/25/25	4.21%	Dbr 0 1/2 02/15/26	3.21%
Frtr 1 05/25/27	3.92%	Dbr 0 1/4 02/15/27	3.18%
Frtr 0 1/4 11/25/26	3.79%	Spgb 5.9 07/30/26	3.14%
Frtr 1 11/25/25	3.78%	Dbr 0 1/2 08/15/27	3.13%
Number of index constituents	48		

Full name	Bloomberg Barclays Euro Treasury 50bn 5-7 Year Bond Index
Exposure	Eurozone
Asset Class	Fixed Income
Index type	Total Return
Currency	EUR
Index Reuters RIC	-
Index Bloomberg ticker	I35208EU
Further information	-
Coupon Rate (%)	1.85
Yield (%)	-0.27
Duration (Years)	5.66
Modified Duration	5.68
Maturity (Years)	5.94
Convexity (%)	0.39

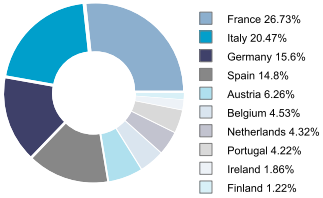
Rating breakdown



Maturity breakdown



Index Geographical Allocation



3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF - Acc	**0.19%**	**1.10%**	**4.45%**	**5.98%**	**9.12%**
Benchmark	0.20%	1.15%	4.56%	6.55%	10.06%
Tracking Difference	-0.01%	-0.05%	-0.10%	-0.58%	-0.94%

	YTD	2019	2018	2017	2016
Lyxor Euro Government Bond 5-7Y (DR) UCITS ETF - Acc	**1.72%**	**3.99%**	**-0.02%**	**0.17%**	**1.91%**
Benchmark	1.86%	4.18%	0.15%	0.31%	2.08%
Tracking Difference	-0.14%	-0.19%	-0.17%	-0.14%	-0.18%
Tracking Error	-	0.04%	0.02%	0.01%	0.01%

Source: Bloomberg, Lyxor AM, to 18th September 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 5-7Y	18/01/2007	06/06/2011
EuroMTS Ex CNO Etrix Index 1730 CET 5-7 year	06/06/2011	15/02/2012
EuroMTS Inv Grade Eurozone Government Bond 5-7yr 1730	15/02/2012	13/11/2014
MTS Mid Price InvG Ex-CNO Etrix 5-7 (EUR)	13/11/2014	12/12/2019
Bloomberg Barclays Euro Treasury 50bn 5-7 Year Bond Index	12/12/2019	

** The fund's performance track record is that of LYXOR UCITS ETF EUROMTS 5-7Y INVESTMENT GRADE (DR) until 21/07/2016. This fund was absorbed by Lyxor EUROMTS 5-7Y Investment Grade (DR) UCITS ETF on 21/07/2016.

	1Y	3Y	5Y
Fund volatility	-	-	-
Benchmark volatility	-	-	-
Sharpe ratio	-	-	-

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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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The attention of investors is drawn to the fact that, the prospectus is only available in English.

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