Lyxor Core US TIPS (DR) UCITS ETF - Monthly Hedged to EUR - Dist

Ticker: -

1. FUND INFORMATION

Investment objective

The Lyxor Core US TIPS (DR) UCITS ETF - Monthly Hedged to EUR - Dist is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays US Inflation Linked Bonds TR, offsetting the impact of monthly variations of the index local currency vs. the EUR. The index aims to offer exposure to the US Treasury Inflation Protected Securities (TIPS) market. The EUR-hedged share class offers the simplicity of a monthly currency hedge mechanism embedded in the investment product, representing an efficient solution to manage the foreign-exchange risk.
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	Fx Hedge
LSE**	08:00 / 16:30	USD	TIPA LN	TIPA.L	No	No
Bolsa Mexicana de Valores**	14:00 / 21:00	MXN	TIPAN MM	TIPAN.MX	No	No
LSE**	08:00 / 16:30	GBP	TIPG LN	TIPG.L	Yes	No
LSE**	08:00 / 16:30	USD	TIPU LN	TIPU.L	Yes	No
XETRA**	08:00 / 16:30	EUR	TIUP GY	TIUP.DE	Yes	No
Borsa Italiana (Milano)**	08:00 / 16:30	EUR	TIPU IM	TIPU.MI	Yes	No
BERNE STOCK EXCHANGE**	08:00 / 16:30	CHF	TIPU BW	TIPU.BN	Yes	No
LSE**	08:00 / 16:30	GBP	TIPH LN	TIPH.L	Yes	Yes
SIX Swiss Exchange**	08:00 / 16:20	GBP	LYUSG SW	LYUSG.S	Yes	Yes

** Listing of other share classes

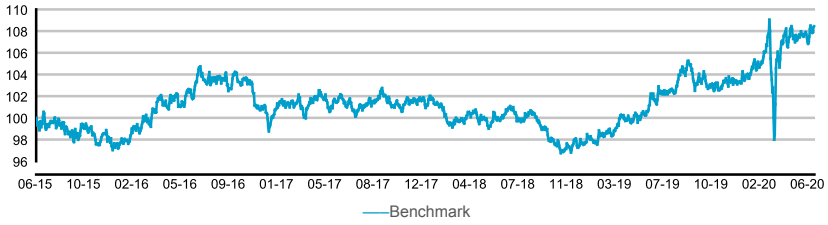
Main Fund Characteristics

Ticker	-
Fund Type	SICAV
Domiciliation	Luxembourg
UCITS compliant	Yes
ISIN	LU1452600437
UKFRS	No
Replication method	Direct (physical)
Sampling	No
Securities Lending	No
Share Class Currency	EUR
Inception Date	10/06/2020
Nav per share at inception (EUR)	20
Total Expense Ratio p.a	0.20%
Currency risk	No
NAV per Share (EUR)	20.04
Share AUM (M EUR)	1.00
Total Fund Assets (M EUR)	2,242.79
Umbrella (M EUR)	34,093.97
Minimum Investment (Share)	1
Income treatment	Distribution
Last Amount (EUR)	-
Date if distribution	July & December

Source: Lyxor AM, 19th June 2020

2. Index information

Source: Bloomberg, Lyxor AM, to 19th June 2020

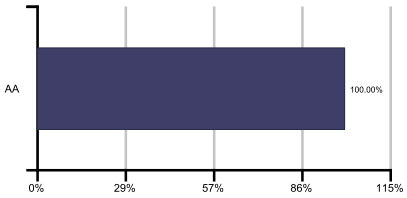


Full name	Bloomberg Barclays US Inflation Linked Bonds TR Hedged EUR
Exposure	USA
Asset Class	Fixed Income
Index type	Total Return
Currency	EUR
Index Reuters RIC	-
Index Bloomberg ticker	BCIT1E
Further information	-
Coupon Rate (%)	0.74
Yield (%)	-0.40
Duration (Years)	8.37
Modified Duration	8.40
Maturity (Years)	8.41
Convexity (%)	1.30

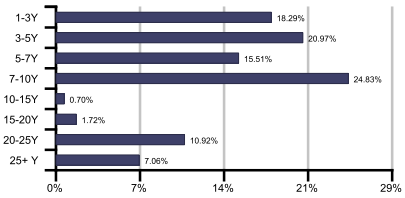
Top ten constituents

Tii 0 5/8 04/15/23	3.29%	Tii 0 3/8 07/15/25	3.08%
Tii 0 5/8 01/15/26	3.22%	Tii 0 3/8 07/15/23	3.07%
Tii 0 1/8 04/15/22	3.10%	Tii 0 1/8 07/15/22	3.05%
Tii 0 5/8 01/15/24	3.09%	Tii 0 1/8 01/15/23	3.04%
Tii 0 1/8 01/15/22	3.09%	Tii 0 1/4 01/15/25	3.04%
Number of index constituents	42		

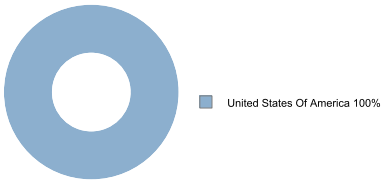
Rating breakdown



Maturity breakdown



Index Geographical Allocation



3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years	YTD
Lyxor Core US TIPS (DR) UCITS ETF - Monthly Hedged to EUR - Dist	-	-	-	-	-	-
Benchmark	-	-	-	-	-	-
Tracking Difference	-	-	-	-	-	-
Tracking Error	-	-	-	-	-	-

Source: Bloomberg, Lyxor AM, to 19th June 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
Bloomberg Barclays US Inflation Linked Bonds TR Hedged EUR	10/06/2020	

	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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