

Lyxor US Treasury 1-3Y (DR) UCITS ETF - Monthly Hedged to EUR - Dist

Ticker: U13H IM

1. FUND INFORMATION**Investment objective**

The Lyxor US Treasury 1-3Y (DR) UCITS ETF - Monthly Hedged to EUR - Dist is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays U.S. Treasury: 1-3 Year Total Return Index. The index is representative of the performance of US Treasury bonds with maturities of at least 1 year and no more than 3 years, with a minimum outstanding amount of USD 300m. The EUR-hedged share class offers the simplicity of a monthly currency hedge mechanism that is 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.

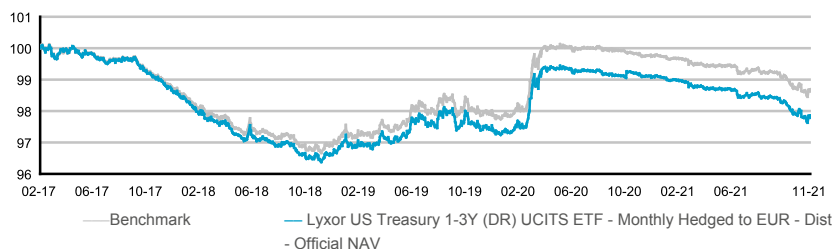
Trading Information

Place	Opening Hours (GMT)	Currency	Ticker Bloomberg	RIC Reuters	Distribution	Fx Hedge
Borsa Italiana (Milano)*	08:00 / 16:30	EUR	U13H IM	U13H.MI	Yes	Yes
BATS EUROPE**	08:00 / 16:40	USD	U13C IX		No	No
Bolsa Mexicana de Valores**	14:00 / 21:00	MXN	U13CN MM	U13CN.MX	No	No
SIX Swiss Exchange**	08:00 / 16:20	USD	LYUS13 SW	LYUS13.S	Yes	No
NYSE Euronext Paris**	08:00 / 16:30	EUR	US13 FP	US13.PA	Yes	No
Borsa Italiana (Milano)**	08:00 / 16:30	EUR	US13 IM	US13.MI	Yes	No
LSE**	08:00 / 16:30	USD	US13 LN	US13.L	Yes	No
LSE**	08:00 / 16:30	GBP	U13G LN	U13G.L	Yes	No
NYSE Euronext Paris**	08:00 / 16:30	HKD	U13HK FP	U13HK.PA	No	Yes
BATS EUROPE**	08:00 / 16:40	USD	U13CH IX		No	Yes
Bolsa Mexicana de Valores**	14:00 / 21:00	MXN	U13CHN MM	U13CHN.MX	No	Yes

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

2. Index information

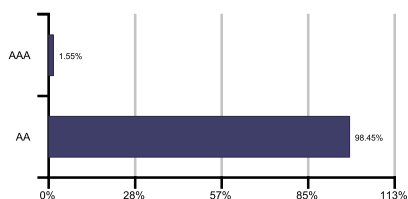
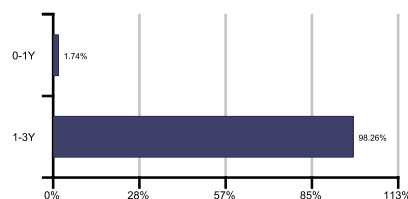
Source: Bloomberg, Lyxor AM, to 30th November 2021

**Top ten constituents**

T 2 3/8 08/15/24	1.97%	T 0 1/8 07/31/23	1.81%
T 2 1/2 05/15/24	1.90%	T 0 1/8 08/31/23	1.80%
T 0 3/8 10/31/23	1.81%	T 2 3/4 11/15/23	1.76%
T 0 1/4 09/30/23	1.81%	T 0 5/8 10/15/24	1.75%
Wit 0 1/8 06/30/23	1.81%	T 0 3/8 09/15/24	1.74%

Number of index constituents

90

Rating breakdown**Maturity breakdown****3. ETF Performances****Lyxor US Treasury 1-3Y (DR) UCITS ETF - Monthly Hedged to EUR - Dist**

	1 Month	3 Months	6 Months	3 Years	5 Years
Benchmark	-0.12%	-0.69%	-0.94%	1.22%	-
Tracking Difference	-0.10%	-0.65%	-0.85%	1.78%	-
	-0.02%	-0.04%	-0.09%	-0.56%	-

Lyxor US Treasury 1-3Y (DR) UCITS ETF - Monthly Hedged to EUR - Dist

	YTD	2020	2019	2018	2017 *
Benchmark	-1.28%	1.73%	0.32%	-1.41%	-1.55%
Tracking Difference	-1.11%	1.89%	0.52%	-1.19%	-1.46%
Tracking Error	-0.17%	-0.16%	-0.20%	-0.22%	-0.10%
	-	0.22%	0.05%	0.05%	0.00%

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

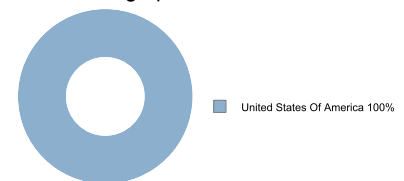
The figures relating to [past performances / simulated past performances / past performances and simulated past performances] refer or relate to past periods and are not a reliable indicator of future results. This also applies to historical market data.

Main Fund Characteristics

Ticker	U13H IM
Fund Type	SICAV
Domiciliation	Luxembourg
UCITS compliant	Yes
ISIN	LU1407887329
UKFRS	Yes
Replication method	Direct (physical)
Sampling	No
Securities Lending	No
Share Class Currency	EUR
Inception Date	03/02/2017
Nav per share at inception (EUR)	100
Total Expense Ratio p.a	0.10%
Currency risk	No
NAV per Share (EUR)	90.70
Share AUM (M EUR)	20.15
Total Fund Assets (M EUR)	145.87
Umbrella (M EUR)	56,324.37
Minimum Investment (Share)	1
Income treatment	Distribution
Last Amount (EUR)	0.63
Date of distribution	July & December

Source: Lyxor AM, 30th November 2021

Full name	Bloomberg Barclays U.S. Treasury: 1-3 Year Total Return Index Hedged EUR
Exposure	USA
Asset Class	Fixed Income
Index type	Total Return
Currency	EUR
Index Reuters RIC	-
Index Bloomberg ticker	H00055EU
Further information	-
Coupon Rate (%)	1.23
Yield (%)	0.56
Duration (Years)	1.98
Modified Duration	1.98
Maturity (Years)	2.00
Convexity (%)	0.05

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
Market iBoxx USD Treasuries 1-3 Mid Price TCA (EUR Hedged)	30/11/2016	17/12/2019
Bloomberg Barclays U.S. Treasury: 1-3 Year Total Return Index Hedged EUR	17/12/2019	

** The fund's performance track record is that of LYXOR UCITS ETF iBoxx \$ TREASURIES 1-3Y (DR) until 13/10/2016. This fund was absorbed by Lyxor iBoxx USD Treasuries 1-3Y (DR) UCITS ETF on 13/10/2016.

	1Y	3Y	5Y
Fund volatility	0.56%	0.96%	-
Benchmark volatility	0.56%	0.96%	-
Sharpe ratio	-1.46	0.92	-

Client services

+33 (0)1 42 13 31 31 | client-services-etf@lyxor.com | www.lyxor.com

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.

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.

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.

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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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