

## Lyxor Euro Corporate Bond UCITS ETF - Acc

### 1. FUND INFORMATION

#### Description

##### Investment objective

The Lyxor Euro Corporate Bond UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index Bloomberg Barclays MSCI EUR Corporate Liquid SRI Sustainable Index.

The index is representative of the performance of EUR denominated, investment grade corporate bonds issued by European and non-European corporates, with maturities of at least 1 year. The index only includes issuers with an MSCI ESG Rating of BBB or higher, and negatively screens issuers involved in certain values-based business involvement criteria, including activities related to controversial military weapons, and those with a "red" MSCI ESG Controversy Score. Further index details and methodology may be found at [www.bloomberg.com](http://www.bloomberg.com)

##### 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](http://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.

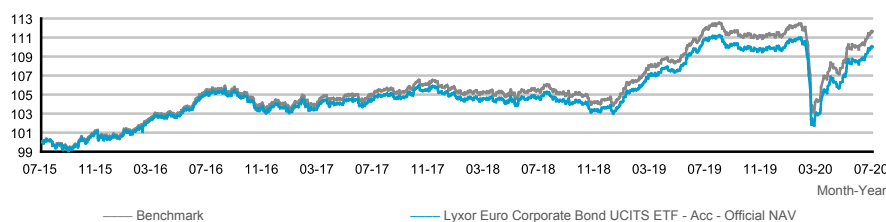
**CURRENCY RISK:** ETFs may be exposed to currency risk if the ETF is denominated in a currency different to that of the Underlying Index they are tracking. This means that exchange rate fluctuations could have a negative or positive effect on returns.

**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.

### 2. Index information

Base 100 performance

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

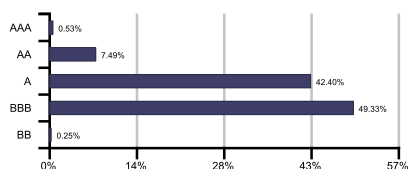


Data is re-based to 100 to enable comparison between the ETF and the Index.

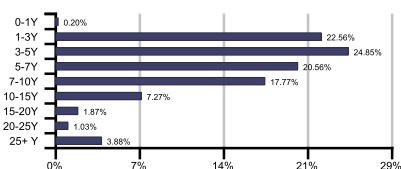
PAST PERFORMANCE IS NOT A RELIABLE INDICATOR OF FUTURE RETURNS

Source: Bloomberg, Lyxor AM, to Jul 31, 2020

#### Rating breakdown



#### Maturity breakdown



### 3. ETF Performances

|   | 1 Month | 3 Months | 6 Months | 3 Years | 5 Years |
|---|---------|----------|----------|---------|---------|
| Lyxor Euro Corporate Bond UCITS ETF - Acc | 1.45%   | 2.94%    | -0.71%   | 5.31%   | 10.01%  |
| Benchmark                                 | 1.48%   | 3.01%    | -0.57%   | 6.31%   | 11.62%  |
| Tracking Difference                       | -0.02%  | -0.07%   | -0.14%   | -0.99%  | -1.61%  |

|   | YTD    | 2019   | 2018   | 2017   | 2016   |
|---|--------|--------|--------|--------|--------|
| Lyxor Euro Corporate Bond UCITS ETF - Acc | 0.34%  | 5.76%  | -1.39% | 1.12%  | 3.59%  |
| Benchmark                                 | 0.51%  | 6.25%  | -1.17% | 1.34%  | 3.81%  |
| Tracking Difference                       | -0.17% | -0.49% | -0.22% | -0.22% | -0.22% |
| Tracking Error                            | -      | 0.16%  | 0.00%  | 0.00%  | 0.00%  |

|   | 31/07/2020 | 31/07/2019 | 31/07/2018 | 31/07/2017 | 29/07/2016 |
|---|------------|------------|------------|------------|------------|
| Lyxor Euro Corporate Bond UCITS ETF - Acc | -0.79%     | 5.99%      | 0.16%      | -0.74%     | 5.24%      |
| Benchmark                                 | -0.36%     | 6.29%      | 0.38%      | -0.52%     | 5.55%      |
| Tracking Difference                       | -0.43%     | -0.31%     | -0.22%     | -0.22%     | -0.31%     |

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

PAST PERFORMANCE IS NOT A RELIABLE INDICATOR OF FUTURE RETURNS

Ticker: CRPX LN

|                                  |                       |
|----------------------------------|-----------------------|
| Ticker                           | CRPX LN               |
| Fund Type                        | SICAV                 |
| UCITS compliant                  | Yes                   |
| ISIN                             | LU1829219127          |
| UKFRS                            | Yes                   |
| Replication method               | Indirect (Swap Based) |
| Full ownership of fund assets    | Yes                   |
| Share Class Currency             | EUR                   |
| Inception Date                   | 02/04/2009            |
| Nav per share at inception (EUR) | 146.0052              |
| Total Expense Ratio p.a**        | 0.20%                 |
| Currency risk                    | Yes                   |
| NAV per Share (EUR)              | 154.10                |
| Share AUM (M EUR)                | 740.91                |
| Total Fund Assets (M EUR)        | 741.64                |
| Umbrella (M EUR)                 | 34,181.37             |
| Minimum Investment (Share)       | 1                     |
| Income treatment                 | Capitalisation        |

#### Trading Information

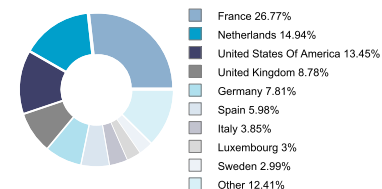
| Place                   | Opening Hours (GMT) | Currency | Ticker Bloomberg | RIC Reuters |
|-------------------------|---------------------|----------|------------------|-------------|
| NYSE Euronext Paris*    | 08:00 / 16:30       | EUR      | CRP FP           | CRP.PA      |
| Borsa Italiana (Milano) | 08:00 / 16:30       | EUR      | CRPE IM          | CRPE.MI     |
| LSE                     | 08:00 / 16:30       | GBP      | CRPX LN          | CRPX.L      |
| SIX Swiss Exchange      | 08:00 / 16:20       | EUR      | LYCRP SW         | LYCRP.S     |
| Deutsche Boerse (Xetra) | 08:00 / 19:00       | EUR      | LYEB GY          | LYEB.DE     |

\* First Listing Place of this share class

|                        |  |
|------------------------|--|
| Full name              | Bloomberg Barclays MSCI EUR Corporate Liquid SRI Sustainable Index |
| Exposure               | Global   |
| Asset Class            | Fixed Income   |
| Index type             | Total Return   |
| Currency               | EUR  |
| Index Reuters RIC      | -  |
| Index Bloomberg ticker | I34980EU   |
| Further information    | -  |
| Coupon Rate (%)        | 1.56   |
| Yield (%)              | 0.54   |
| Duration (Years)       | 5.24   |
| Modified Duration      | 5.29   |
| Maturity (Years)       | 5.65   |
| Convexity (%)          | 0.45   |

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

#### 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 € Liquid Corporates Total Return Index                       | 31/03/2009 | 31/08/2015 |
| Markit iBoxx EUR Liquid Corporates 125 Mid Price TCA TRI           | 31/08/2015 | 23/08/2019 |
| Bloomberg Barclays MSCI EUR Corporate Liquid SRI Sustainable Index | 23/08/2019 |            |

Performance gap = Simulated perf - [(1+Index perf)/(1+Interest rate perf)-1]

\*\* The fund's performance track record is that of Lyxor Euro Corporate Bond UCITS ETF until 10/25/2018. This fund was absorbed by Lyxor Euro Corporate Bond UCITS ETF on 10/25/2018.

|              | Since inception |
|--------------|-----------------|
| Sharpe ratio | 1.50            |

|                      | 1Y    | 3Y    | 5Y    |
|----------------------|-------|-------|-------|
| Fund volatility      | 6.01% | 3.82% | 3.23% |
| Benchmark volatility | 6.02% | 3.82% | 3.23% |
| Sharpe ratio         | -0.03 | 0.56  | 0.71  |

#### Client Services

0800 328 1199 | [listedproducts@sgcib.com](mailto:listedproducts@sgcib.com) | [www.sglisterproducts.co.uk](http://www.sglisterproducts.co.uk)  
 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.

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