

Lyxor Euro Corporate Bond UCITS ETF - Acc

Ticker: CRPX LN

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 Markit iBoxx EUR Liquid Corporates 125 Mid Price TCA TRI.

Markit iBoxx indices are designed to replicate investible investment grade and high yield fixed income markets, enabling investors to analyse and select benchmarks that reflect their specific investment profiles. The Markit iBoxx EUR Liquid Corporates 125 Mid Price TCA TRI contains 125 corporate bonds and is designed to provide a basis for financial products, such as exchange-traded funds. To increase the liquidity of the index, the eligibility rules select larger, more recently issued bonds. The index benefits from the same high quality pricing used in the rest of the bond universe. Only bonds with an average rating of investment grade are eligible.

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.

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.

Ticker	CRPX LN
Fund Type	SICAV
UCITS compliant	Yes
ISIN	LU1829219127
UKFRS	No
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)	150.95
Share AUM (M EUR)	749.93
Total Fund Assets (M EUR)	749.93
Umbrella (M EUR)	29,982.55
Minimum Investment (Share)	1
Income treatment	Capitalisation

Trading Information

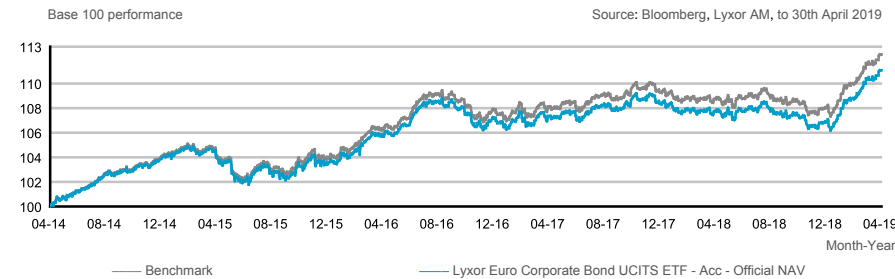
Place	Opening Hours (GMT)	Currency	Ticker Bloomberg	RIC Reuters
NYSE Euronext Paris*	08:00 / 16:30	EUR	CRP FP	CRP.PA
Borsa Italiana (Milano)	08:00 / 16:30	EUR	CRPE IM	CRPE.MI
LSE	08:00 / 16:30	GBP	CRPX LN	CRPX.L
SIX Swiss Exchange	08:00 / 16:20	EUR	LYCRP SW	LYCRP.S
Deutsche Boerse (Xetra)	08:00 / 19:00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

* First Listing Place of this share class

Full name	Markit iBoxx EUR Liquid Corporates 125 Mid Price TCA TRI
Exposure	Europe
Asset Class	Fixed Income
Index type	Gross Total Return
Currency	EUR
Index Reuters RIC	-
Index Bloomberg ticker	IBXXLMD1
Further information	-
Coupon Rate (%)	2.14
Yield (%)	0.80
Duration (Years)	5.61
Modified Duration	5.56
Maturity (Years)	5.99
Convexity (%)	45.03

Source: Bloomberg, Lyxor AM, to 30th April 2019

2. Index information

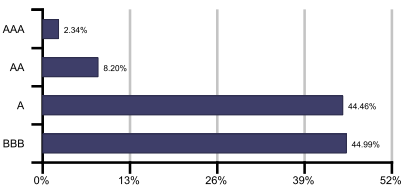


Data is re-based to 100 to enable comparison between the ETF and the Index.

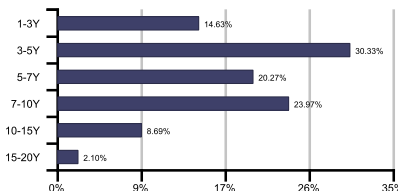
PAST PERFORMANCE IS NOT A RELIABLE INDICATOR OF FUTURE RETURNS

Source: Bloomberg, Lyxor AM, to Apr 30, 2019

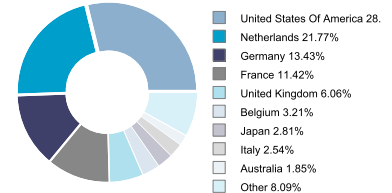
Rating breakdown



Maturity breakdown



Index Geographical Allocation



3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor Euro Corporate Bond UCITS ETF - Acc	0.64%	2.92%	3.51%	5.10%	11.09%
Benchmark	0.66%	2.98%	3.62%	5.80%	12.37%
Tracking Difference	-0.02%	-0.06%	-0.11%	-0.69%	-1.28%

	YTD	2018	2017	2016	2015
Lyxor Euro Corporate Bond UCITS ETF - Acc	3.96%	-1.39%	1.12%	3.59%	-0.45%
Benchmark	4.03%	-1.17%	1.34%	3.81%	-0.16%
Tracking Difference	-0.08%	-0.22%	-0.22%	-0.22%	-0.29%
Tracking Error	-	0.00%	0.00%	0.00%	0.06%

	30/04/2019	30/04/2018	28/04/2017	29/04/2016	30/04/2015
Lyxor Euro Corporate Bond UCITS ETF - Acc	3.08%	0.39%	1.56%	1.66%	3.97%
Benchmark	3.30%	0.62%	1.79%	1.95%	4.18%
Tracking Difference	-0.23%	-0.22%	-0.22%	-0.29%	-0.21%

Source: Bloomberg, Lyxor AM, to 30th April 2019

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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	

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	1.73		
	1Y	3Y	5Y
Fund volatility	2.26%	2.13%	2.06%
Benchmark volatility	2.26%	2.13%	2.06%
Sharpe ratio	1.53	0.95	1.16

Client Services

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 Telephone calls may be recorded and/or monitored for training and quality purposes.

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***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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