

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 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

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.lyxor.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)	154.51
Share AUM (M EUR)	787.99
Total Fund Assets (M EUR)	787.99
Umbrella (M EUR)	32,909.98
Minimum Investment (Share)	1
Income treatment	Capitalisation

Trading Information

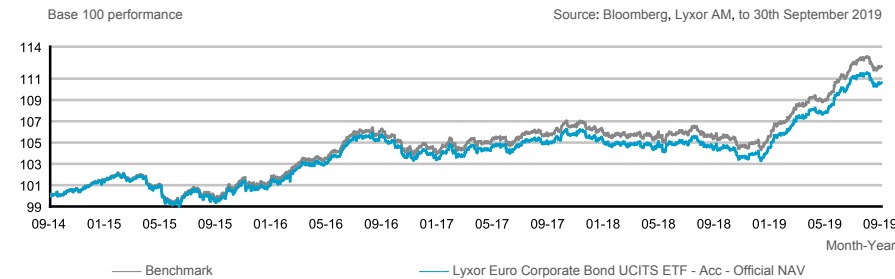
Place	Opening Hours (GMT)	Currency	Ticker Bloomberg	RIC Reuters
NYSE Euronext Paris*	08:00 / 16:30	EUR	CRP FP	CRP.PA
Borsa Italiana (Milano)	08:00 / 16:30	EUR	CRPE IM	CRPE.MI
LSE	08:00 / 16:30	GBP	CRPX LN	CRPX.L
SIX Swiss Exchange	08:00 / 16:20	EUR	LYCRP SW	LYCRP.S
Deutsche Boerse (Xetra)	08:00 / 19:00	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 (%)	1.77
Yield (%)	0.33
Duration (Years)	5.09
Modified Duration	5.15
Maturity (Years)	5.49
Convexity (%)	0.42

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

2. Index information

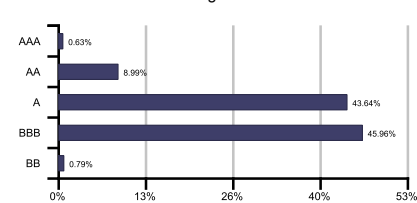


Data is re-based to 100 to enable comparison between the ETF and the Index.

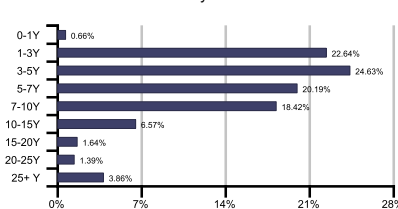
PAST PERFORMANCE IS NOT A RELIABLE INDICATOR OF FUTURE RETURNS

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

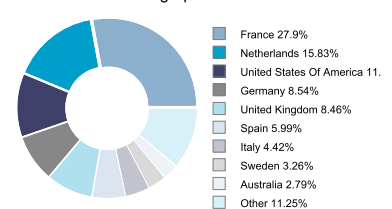
Rating breakdown



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	-0.82%	0.95%	3.02%	4.83%	10.62%
Benchmark	-0.80%	1.23%	3.36%	5.76%	12.16%
Tracking Difference	-0.02%	-0.28%	-0.35%	-0.93%	-1.53%

	YTD	2018	2017	2016	2015
Lyxor Euro Corporate Bond UCITS ETF - Acc	6.40%	-1.39%	1.12%	3.59%	-0.45%
Benchmark	6.82%	-1.17%	1.34%	3.81%	-0.16%
Tracking Difference	-0.41%	-0.22%	-0.22%	-0.22%	-0.29%
Tracking Error	-	0.00%	0.00%	0.00%	0.06%

	30/09/2019	28/09/2018	29/09/2017	30/09/2016	30/09/2015
Lyxor Euro Corporate Bond UCITS ETF - Acc	5.74%	-0.30%	-0.56%	6.12%	-0.56%
Benchmark	6.21%	-0.08%	-0.34%	6.34%	-0.28%
Tracking Difference	-0.47%	-0.22%	-0.22%	-0.22%	-0.29%

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

PAST PERFORMANCE IS NOT A RELIABLE INDICATOR OF FUTURE RETURNS

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.

	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	

	Since inception
Sharpe ratio	1.78
Fund volatility	2.14%
Benchmark volatility	2.15%
Sharpe ratio	2.85

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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