

Lyxor \$ Floating Rate Note UCITS ETF - Monthly Hedged to CHF - Dist

1. FUND INFORMATION

Investment objective

The Lyxor \$ Floating Rate Note UCITS ETF - Monthly Hedged to CHF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index Bloomberg Barclays MSCI USD Corporate Liquid FRN 0-5 Year SRI Sustainable Index. The index is representative of the performance of USD denominated, investment grade floating rate notes issued by US and non-US corporates, with maturities ranging from 1 month up to, but not including, 5 years. The bonds in the index have a variable coupon which is adjusted according to changes in the 3m LIBOR. Additionally, 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. The CHF-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. Further index details and methodology may be found at www.bloomberg.com

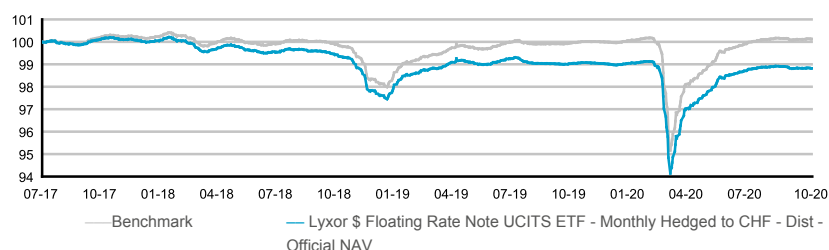
Trading Information

Place	Opening Hours (GMT)	Currency	Ticker Bloomberg	RIC Reuters	Distribution	Fx Hedge
SIX Swiss Exchange*	08:00 / 16:20	CHF	FLOTH SW	FLOTH.S	Yes	Yes
LSE**	08:00 / 16:30	USD	BUOY LN	BUOY.L	Yes	No
LSE**	08:00 / 16:30	GBP	SWIM LN	SWIM.L	Yes	No
SIX Swiss Exchange**	08:00 / 16:20	CHF	BUOY SW	BUOY.S	Yes	No
Borsa Italiana (Milano)**	08:00 / 16:30	EUR	FLOTH IM	FLOTH.MI	Yes	Yes
LSE**	08:00 / 16:30	GBP	SWIH LN	SWIH.L	Yes	Yes

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

2. Index information

Source: Bloomberg, Lyxor AM, to 30th October 2020



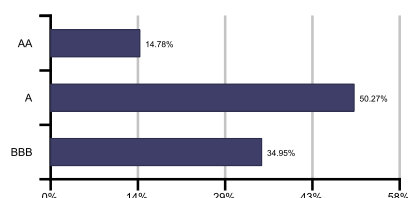
Top ten constituents

Ms 0 01/20/22	1.46%	Mufg 0 07/26/23	1.09%
Hsbc 0 05/18/24	1.31%	Rbs 0 05/15/23	0.99%
Ms 0 10/24/23	1.23%	Bacr 0 05/16/24	0.99%
Vz 0 05/15/25	1.20%	Daigr Float 02/15/22	0.99%
Gs 0 02/23/23	1.11%	StanIn Float 09/10/22	0.99%

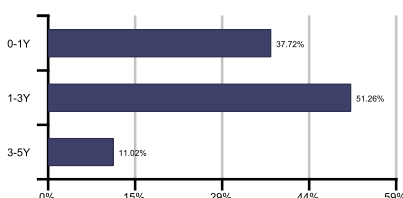
Number of index constituents

199

Rating breakdown



Maturity breakdown



3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor \$ Floating Rate Note UCITS ETF - Monthly Hedged to CHF - Dist	0.01%	0.00%	1.59%	-1.36%	-
Benchmark	0.04%	0.10%	1.78%	-0.15%	-
Tracking Difference	-0.03%	-0.09%	-0.19%	-1.20%	-

	YTD	2019	2018	2017 *
Lyxor \$ Floating Rate Note UCITS ETF - Monthly Hedged to CHF - Dist	-0.15%	1.40%	-2.39%	-0.01%
Benchmark	0.16%	1.87%	-2.03%	0.16%
Tracking Difference	-0.32%	-0.47%	-0.36%	-0.17%
Tracking Error	-	0.07%	0.02%	-

Source: Bloomberg, Lyxor AM, to 30th October 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.

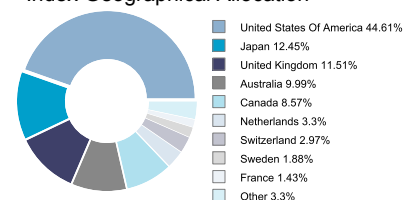
Main Fund Characteristics

Ticker	FLOTH SW
Fund Type	SICAV
Domiciliation	Luxembourg
UCITS compliant	Yes
ISIN	LU1571052569
UKFRS	Yes
Replication method	Indirect (Swap Based)
Securities Lending	No
Full ownership of fund assets	Yes
Share Class Currency	CHF
Inception Date	19/07/2017
Nav per share at inception (CHF)	100
Total Expense Ratio p.a	0.15%
Currency risk	No
NAV per Share (CHF)	92.13
Share AUM (M CHF)	2.63
Total Fund Assets (M CHF)	100.35
Umbrella (M CHF)	11,124.77
Minimum Investment (Share)	1
Income treatment	Distribution
Last Amount (CHF)	0.69
Date of distribution	July & December

Source: Lyxor AM, 30th October 2020

Full name	Bloomberg Barclays MSCI USD Corporate Liquid FRN 0-5 Year SRI Sustainable Index
Exposure	Global
Asset Class	Fixed Income
Index type	Total Return
Currency	CHF
Index Reuters RIC	-
Index Bloomberg ticker	H34979CH
Further information	-
Coupon Rate (%)	1.06
Yield (%)	0.57
Duration (Years)	0.12
Modified Duration	0.13
Maturity (Years)	1.59
Convexity (%)	0.00

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
Bloomberg Barclays US Corporate FRN 2-7 Year Total Return Index Hedged CHF	19/07/2017	09/08/2019
Bloomberg Barclays MSCI USD Corporate Liquid FRN 0-5 Year SRI Sustainable Index	09/08/2019	

	1Y	3Y	5Y
Fund volatility	3.22%	1.97%	-
Benchmark volatility	3.22%	1.96%	-
Sharpe ratio	0.17	0.18	-

Client services

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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.

COUNTERPARTY RISK: Investors are exposed to risks resulting from the use of an OTC Swap with J.P. Morgan Securities plc. In-line with UCITS guidelines, the exposure to JP Morgan cannot exceed 10% of the total fund assets.

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.

Units of a specific UCITS ETF managed by an asset manager and purchased on the secondary market cannot usually be sold directly back to the asset manager itself. Investors must buy and sell units on a secondary market with the assistance of an intermediary (e.g. a stockbroker) and may incur fees for doing so. In addition, investors may pay more than the current net asset value when buying units and may receive less than the current net asset value when selling them.

Updated composition of the product's investment portfolio is available on www.lyxoretf.com. In addition, the indicative net asset value is published on the Reuters and Bloomberg pages of the product, and might also be mentioned on the websites of the stock exchanges where the product is listed.

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