

Lyxor ESG Euro Corporate Bond (DR) UCITS ETF - Monthly Hedged to SEK - Acc

Ticker: LYXCRPEU SS

1. FUND INFORMATION

Investment objective

The Lyxor ESG Euro Corporate Bond (DR) UCITS ETF - Monthly Hedged to SEK - 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

The SEK-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.

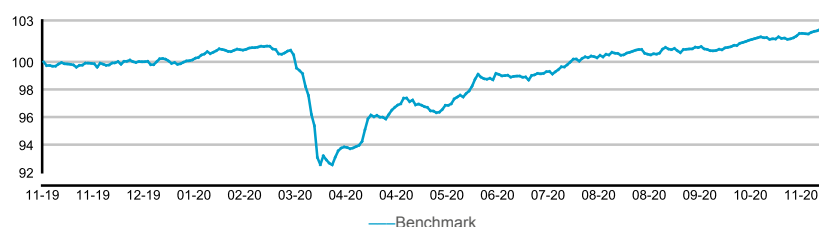
Trading Information

Place	Opening Hours (GMT)	Currency	Ticker Bloomberg	RIC Reuters	Distribution	Fx Hedge
OMXD FUTURES*	09:00 / 17:25	SEK	LYXCRPEU SS		No	Yes
NYSE Euronext Paris**	08:00 / 16:30	EUR	CRP FP	CRP.PA	No	No
Borsa Italiana (Milano)**	08:00 / 16:30	EUR	CRPE IM	CRPE.MI	No	No
LSE**	08:00 / 16:30	GBP	CRPX LN	CRPX.L	No	No
SIX Swiss Exchange**	08:00 / 16:20	EUR	LYCRP SW	LYCRP.S	No	No
Deutsche Boerse (Xetra)**	08:00 / 19:00	EUR	LYEB GY	LYEB.DE	No	No

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

2. Index information

Source: Bloomberg, Lyxor AM, to 17th November 2020

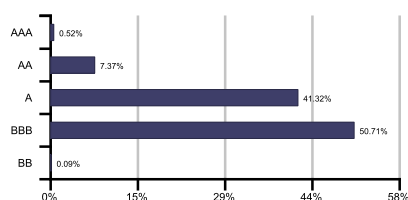


Top ten constituents

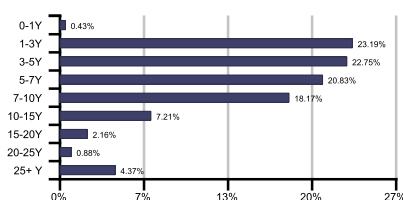
Rabobk 4 1/8 07/14/25	0.19%	Bnp 2 1/8 01/23/27	0.14%
Orafp 8 1/8 01/28/33	0.16%	Bpln 3 5/8 Perp	0.13%
Rabobk 4 3/4 06/06/22	0.16%	Cs 1 1/4 04/14/22	0.13%
Total 2 5/8 12/29/49	0.15%	Gs 3 3/8 03/27/25	0.13%
Bpln 3 1/4 Perp	0.15%	Sanfp 1 3/8 03/21/30	0.13%

Number of index constituents 2096

Rating breakdown



Maturity breakdown



3. ETF Performances

Lyxor ESG Euro Corporate Bond (DR) UCITS ETF - Monthly Hedged to SEK - Acc

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor ESG Euro Corporate Bond (DR) UCITS ETF - Monthly Hedged to SEK - Acc	0.65%	1.71%	6.06%	-	-
Benchmark	0.68%	1.79%	6.23%	-	-
Tracking Difference	-0.03%	-0.08%	-0.17%	-	-
YTD					

Lyxor ESG Euro Corporate Bond (DR) UCITS ETF - Monthly Hedged to SEK - Acc

Lyxor ESG Euro Corporate Bond (DR) UCITS ETF - Monthly Hedged to SEK - Acc	-	-	-	-	-
Benchmark	-	-	-	-	-
Tracking Difference	-	-	-	-	-
Tracking Error	-	-	-	-	-

Source: Bloomberg, Lyxor AM, to 17th November 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.

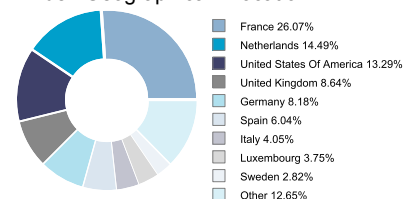
Main Fund Characteristics

Ticker	LYXCRPEU SS
Fund Type	SICAV
Domiciliation	Luxembourg
UCITS compliant	Yes
ISIN	LU2093240757
Replication method	Direct (physical)
Sampling	Yes
Securities Lending	No
Share Class Currency	SEK
Inception Date	21/01/2020
Nav per share at inception (SEK)	200
Total Expense Ratio p.a	0.20%
Currency risk	No
NAV per Share (SEK)	203.82
Share AUM (M SEK)	8.82
Total Fund Assets (M SEK)	7,688.57
Umbrella (M SEK)	394,806.91
Minimum Investment (Share)	1
Income treatment	Capitalisation

Source: Lyxor AM, 17th November 2020

Full name	Bloomberg Barclays MSCI EUR Corporate Liquid SRI Sustainable Index
Exposure	Eurozone
Asset Class	Fixed Income
Index type	Total Return
Currency	SEK
Index Reuters RIC	-
Index Bloomberg ticker	H34980SE
Further information	-
Coupon Rate (%)	1.53
Yield (%)	0.23
Duration (Years)	5.27
Modified Duration	5.34
Maturity (Years)	5.68
Convexity (%)	0.46

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 MSCI EUR Corporate Liquid SRI Sustainable Index	21/01/2020	

** 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.

	1Y	3Y	5Y
Fund volatility	-	-	-
Benchmark volatility	-	-	-
Sharpe ratio	-	-	-

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.

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This document is of a commercial nature and not of a regulatory nature.

It is each investor's responsibility to ascertain that it is authorised to subscribe, or invest into this product.

Prior to investing in the product, investors should seek independent financial, tax, accounting and legal advice.

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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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