Lyxor USD High Yield Sustainable Exposure UCITS ETF - Acc

Ticker: UHYS LN

1. FUND INFORMATION

Investment objective

The Lyxor USD High Yield Sustainable Exposure UCITS ETF is a UCITS compliant exchange traded fund that aims to track the Bloomberg Barclays MSCI US Corporate High Yield SRI Sustainable Index.
The index is representative of the performance of the USD denominated high yield debt market, 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.
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
LSE*	08:00 / 16:30	USD	UHYS LN	UHYS.L	No

* First Listing Place of this share class

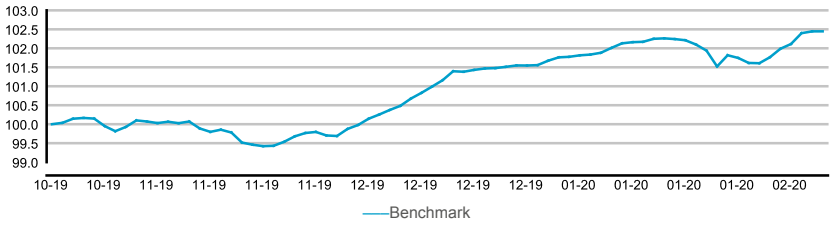
Main Fund Characteristics

Ticker	UHYS LN
Fund Type	SICAV
Domiciliation	Luxembourg
UCITS compliant	Yes
ISIN	LU2099294493
UKFRS	No
Replication method	Indirect (Swap Based)
Securities Lending	No
Full ownership of fund assets	Yes
Share Class Currency	USD
Inception Date	16/01/2020
Nav per share at inception (USD)	20
Total Expense Ratio p.a	0.25%
Currency risk	No
NAV per Share (USD)	20.03
Share AUM (M USD)	0.12
Total Fund Assets (M USD)	0.23
Umbrella (M USD)	11,991.33
Minimum Investment (Share)	1
Income treatment	Capitalisation

Source: Lyxor AM, 10th February 2020

2. Index information

Source: Bloomberg, Lyxor AM, to 10th February 2020

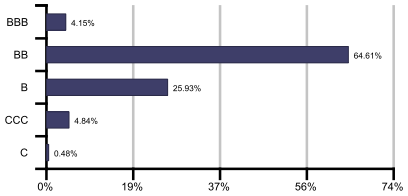


Full name	Bloomberg Barclays MSCI US Corporate High Yield SRI Sustainable
Exposure	Global
Asset Class	Fixed Income
Index type	Total Return
Currency	USD
Index Reuters RIC	-
Index Bloomberg ticker	I35279US
Further information	-
Coupon Rate (%)	5.79
Yield (%)	4.42
Duration (Years)	3.08
Modified Duration	3.03
Maturity (Years)	5.83
Convexity (%)	-0.44

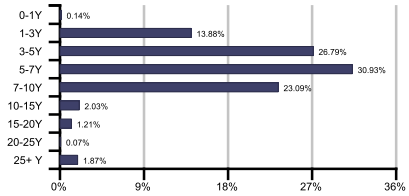
Top ten constituents

Cnc 4 5/8 12/15/29	0.77%	Isatln 6 3/4 10/01/26	0.61%
Intel 8 1/2 10/15/24	0.69%	Cco 9 1/4 02/15/24	0.58%
Vod 7 04/04/79	0.65%	Nwl 4.2 04/01/26	0.57%
Hca 5 3/8 02/01/25	0.65%	Ziggo 5 1/2 01/15/27	0.57%
Nlsn 5 04/15/22	0.63%	Cnc 4 1/4 12/15/27	0.53%
Number of index constituents	512		

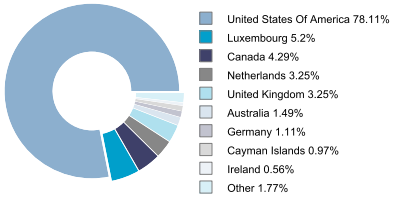
Rating breakdown



Maturity breakdown



Index Geographical Allocation



3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years	YTD
Lyxor USD High Yield Sustainable Exposure UCITS ETF - Acc	-	-	-	-	-	-
Benchmark	-	-	-	-	-	-
Tracking Difference	-	-	-	-	-	-
Tracking Error	-	-	-	-	-	-

Source: Bloomberg, Lyxor AM, to 10th February 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.

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 US Corporate High Yield SRI Sustainable	16/01/2020	

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

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LYXOR etf
SOCIETE GENERALE GROUP

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.

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The attention of investors is drawn to the fact that, the prospectus is only available in English.

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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.

There is no guarantee that the fund's objective will be met. The fund may not always be able to replicate exactly the performance of the index (or indices).

This product includes a risk of capital loss. The redemption value of this product may be less than the amount initially invested. In a worst case scenario, investors could sustain the loss of their entire investment.

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