Lyxor ESG Euro Corporate Bond (DR) UCITS ETF - Acc

Ticker: CRP FP

1. FUND INFORMATION

Investment objective

The Lyxor ESG Euro Corporate Bond (DR) 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
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	Distri-bution	Fx Hedge
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
OMXD FUTURES**	09:00 / 17:25	SEK	LYXCRPEU SS		No	Yes

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

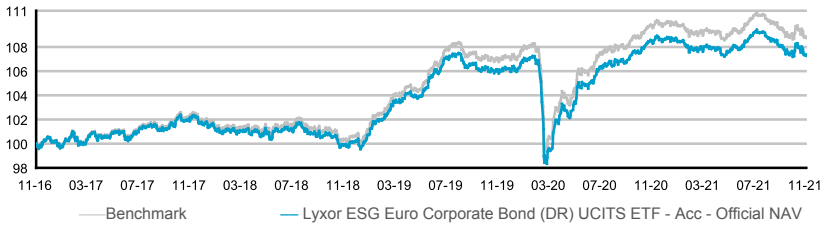
Main Fund Characteristics

Ticker	CRP FP
Fund Type	SICAV
Domiciliation	Luxembourg
UCITS compliant	Yes
ISIN	LU1829219127
Replication method	Direct (physical)
Sampling	Yes
Securities Lending	No
Share Class Currency	EUR
Inception Date	02/04/2009
Nav per share at inception (EUR)	146.0052
Total Expense Ratio p.a	0.14%
Currency risk	No
NAV per Share (EUR)	155.64
Share AUM (M EUR)	804.42
Total Fund Assets (M EUR)	805.28
Umbrella (M EUR)	56,324.37
Minimum Investment (Share)	1
Income treatment	Capitalisation

Source: Lyxor AM, 30th November 2021

2. Index information

Source: Bloomberg, Lyxor AM, to 30th November 2021

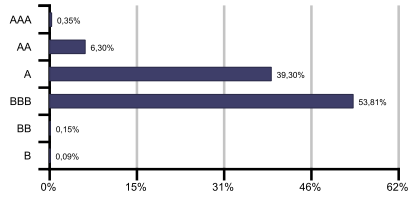


Full name	Bloomberg Barclays MSCI EUR Corporate Liquid SRI Sustainable Index
Exposure	Global
Asset Class	Fixed Income
Index type	Total Return
Currency	EUR
Index Reuters RIC	-
Index Bloomberg ticker	I34980EU
Further information	-
Coupon Rate (%)	1.30
Yield (%)	0.44
Duration (Years)	5.20
Modified Duration	5.24
Maturity (Years)	5.55
Convexity (%)	0.45

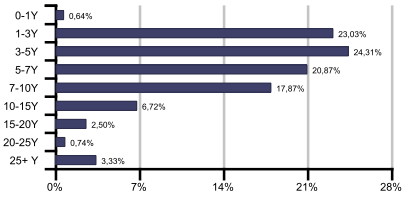
Top ten constituents

Rabobk 4 1/8 07/14/25	0.18%	Cs 3 1/4 04/02/26	0.13%
Orafp 8 1/8 01/28/33	0.16%	Acafp 2 5/8 03/17/27	0.13%
Bnp 2 1/8 01/23/27	0.14%	Bacr 3 3/8 04/02/25	0.13%
Axasa 3 1/4 05/28/49	0.13%	Ms 1 7/8 04/27/27	0.12%
Gs 3 3/8 03/27/25	0.13%	Msft 3 1/8 12/06/28	0.12%
Number of index constituents	2125		

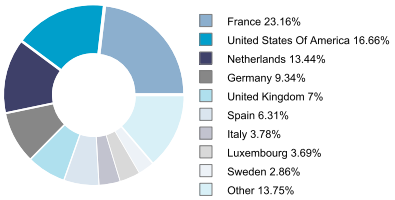
Rating breakdown



Maturity breakdown



Index Geographical Allocation



3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor ESG Euro Corporate Bond (DR) UCITS ETF - Acc	**0.18%**	**-1.26%**	**-0.19%**	**7.48%**	**7.39%**
Benchmark	0.20%	-1.21%	-0.09%	8.48%	8.86%
Tracking Difference	-0.02%	-0.05%	-0.10%	-1.00%	-1.48%

	YTD	2020	2019	2018	2017
Lyxor ESG Euro Corporate Bond (DR) UCITS ETF - Acc	**-1.14%**	**2.52%**	**5.76%**	**-1.39%**	**1.12%**
Benchmark	-0.96%	2.79%	6.25%	-1.17%	1.34%
Tracking Difference	-0.18%	-0.27%	-0.49%	-0.22%	-0.22%
Tracking Error	-	0.01%	0.16%	0.00%	0.00%

Source: Bloomberg, Lyxor AM, to 30th November 2021

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
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	

** 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	1.78%	2.82%	2.47%
Benchmark volatility	1.78%	2.82%	2.47%
Sharpe ratio	-0.26	1.02	0.75

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Important information for Investors

Parties entering into transactions (such as a derivative or financing transaction) or investing in financial instruments that use an index or a variable interest rate (benchmark) are exposed to the risk that:
(1) such benchmark may be subject to methodological or other changes which could affect the value of the relevant transaction; or
(2) (i) may become not compliant with applicable laws and regulations (such as the European Benchmark Regulation), (ii) may cease to be published (possible cessation of LIBOR publication or planned cessation of EONIA both after December 2021), or (iii) the supervisor or administrator of any such benchmark may make a statement that the relevant benchmark is no longer representative, and as a consequence the relevant benchmark may be replaced by another benchmark which may have an adverse and material impact on the economics of the relevant transactions.

You should conduct your own independent investigation and analysis of the potential consequences of any relevant risks such as those mentioned above, particularly in light of the ongoing industry initiatives related to the development of alternative reference rates and the update of the relevant market standard documentation.

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.

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.

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 product is a sub-fund of Lyxor ESG Euro Corporate Bond (DR) UCITS ETF and has been approved by the CSSF and has been notified to the AMF to be marketed in France.
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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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