

**Lyxor \$FItRNtUCETF MHD GBP**

**Fund Information**

**Sector**  
Fixed Int - USD Corporate Bond

**Manager's Name**  
N/A

**Date Manager Appointed**  
N/A

**Launch Date**  
Jul 2017

**Fund Size(£m)**  
£115.25

**Yield\*** (See page2)  
0.00 %

**XD Dates**  
Jul 08, Dec 11

**Last Distribution**  
08/07/20 (XD Date)  
10/07/20 (Pay Date)  
0.72(Distribution)

**TER**  
0.15 %

**Morningstar Analyst Rating**  
N/A

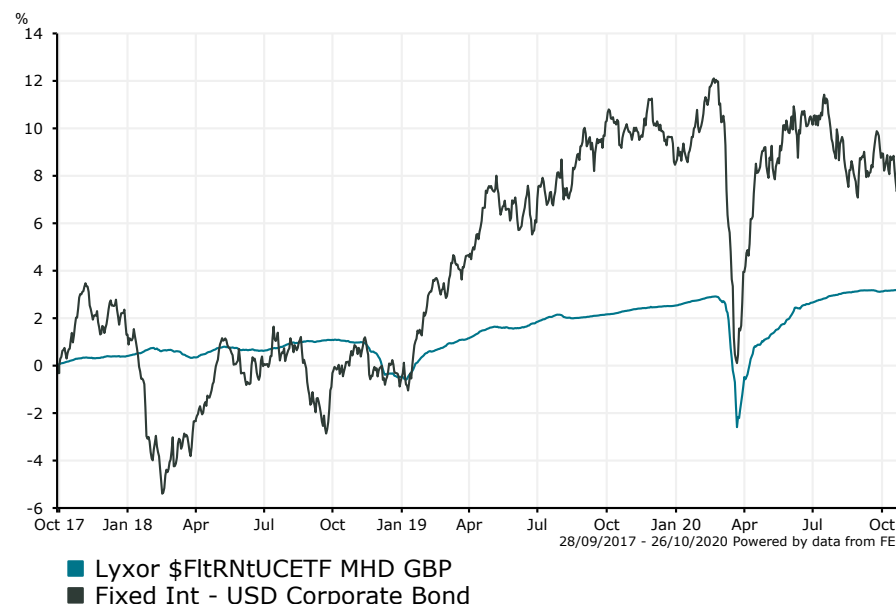
**FE Crown Rating**

**Fund Aim**

The Lyxor \$ Floating Rate Note UCITS ETF - 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 USD 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. Further index details and methodology may be found at [www.bloomberg.com](http://www.bloomberg.com)

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**Performance**



**Discrete Performance - 12 months to 31/12/19**

	2019	2018	2017	2016	2015
Fund	3.02	-0.87	-	-	-
Stock Sector Average	9.17	-1.93	1.15	7.45	-1.23

**Cumulative Performance to 30/09/20**

	1 Yr	2 Yrs	3 Yrs	4 Yrs	5 Yrs
Fund	0.95	2.02	3.08	-	-
Stock Sector Average	-1.37	9.74	9.10	11.34	18.56

**Performance Analysis - Annualised 3 years**

	Growth Rate %	Volatility	Alpha	Beta	Sharpe
Fund	1.02	2.67	0.31	0.23	0.00
Stock Sector Average	2.95	7.37	0.00	1.00	0.00

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### Fund Composition



	(%)
A	50.32
BBB	34.71
AA	14.97

\* Data supplied by fund managers regarding fixed interests funds may not specify yield type. As the provision of redemption yield is an FCA regulatory requirement Novia assumes these are used.

### Important Information

Performance details and yields are as at 30/09/2020. Performance figures are inclusive of net reinvested income. Source: FE. This document is designed only for professional investors and experienced advisers. The value of investments and the income gained may fluctuate. Investors may not get back the full amount invested. Past performance is not a guide to the future.