



- Press Release -

London, 13 May 2020

Lyxor looks to the future with five unique Thematic ETFs

Lyxor ETF announces the launch of five new Thematic ETFs offering unique access to the investment themes and megatrends reshaping industries across the globe: the growth of the **Digital Economy and Disruptive Technology**, urban change with **Future Mobility** and **Smart Cities**, and the consumption habits of **Millennials**. These emerging themes may allow investors to capture investment opportunities that go beyond traditional sector and market-cap-weighted funds.

Using indices calculated by MSCI, the leading provider of critical decision support tools and services for institutional investors, and with customisations developed in conjunction with Lyxor, each of these ETFs is a true step forward for today's fund management industry.

The thematic indices employ a set of keywords comprised of theme-related products, services and concepts - created using natural language processing and the latest data science technologies - to identify companies for inclusion in a rules-based way, based on the proportion of their business revenue linked to a particular theme.

A group of experts retained by MSCI are consulted to help ensure each index's objectives and any associated sub-themes remain the optimal, most up-to-date way of capturing a particular trend.

Each index is filtered based on MSCI ESG Ratings, controversy scores and the exclusion of certain business activities, with final stock weights based on a combined score of three fundamental metrics.

By combining the three pillars of **transparent indexing**, **cutting edge data science** and **human insight** on trend development these Lyxor ETFs are unique in the field of thematic investing. **They blend the best of passive and active approaches together** to give investors liquid, low-cost access to the investment themes powering change.

Arnaud Llinas, Head of Lyxor ETF & Indexing, comments: "The world is changing rapidly, as evidenced by the current Covid-19 crisis, and humans are innovating faster than ever. Mass working from home for example has introduced millions more people to the digital economy. Meanwhile, health concerns have prompted discussions on the future of mobility and how smart cities could help combat

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LYXOR INTERNATIONAL ASSET
MANAGEMENT
Société par actions simplifiée with share
capital of € 72,059,696

Registered in the Nanterre Trade and
Companies Register (RCS) under no. 419
223 375
APE no.: 652E

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the spread of infectious diseases. The future of sector investing looks very different. That's why these ETFs mark a new frontier for passive investment. ETFs may have started life as simple market access instruments, but they have today become a way for investors to gain precise exposure to the emerging themes of our age and stay one step ahead of change. With these launches, Lyxor is proudly continuing its long tradition as Europe's most innovative ETF provider."

Stephane Mattatia, Global Head of Thematic Indexes at MSCI, added: "It's widely acknowledged that there are a number of megatrends which will impact the global economy and societies. These MSCI thematic indices provide investors with the tools to assess and measure these structural trends using our scalable and flexible methodology."

The five physically-replicated ETFs are listed on Euronext, the London Stock Exchange, Xetra and Borsa Italiana with a discounted **Total Expense Ratio of 0.15% (reverting to 0.45% in September 2021)**.

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ETF name	Index name	Replication method	Bloomberg Ticker	ISIN code	Total Expense Ratio (TER)*
Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF	MSCI ACWI IMI Smart Cities ESG Filtered Net Total Return Index	Physical	IQCY; IQCT	LU2023679256	0.45%
Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF	MSCI ACWI IMI Future Mobility ESG Filtered Net Total Return Index	Physical	ELCR; MOBI	LU2023679090	0.45%
Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF	MSCI ACWI IMI Digital Economy ESG Filtered Net Total Return Index	Physical	EBUY; DIGE	LU2023678878	0.45%
Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF	MSCI ACWI IMI Disruptive Technology ESG Filtered Net Total Return Index	Physical	UNIC; DTEC	LU2023678282	0.45%
Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF	MSCI ACWI IMI Millennials ESG Filtered Net Total Return Index	Physical	MILL; GENY	LU2023678449	0.45%

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*Source: Lyxor International Asset Management. TERs correct as at 24/04/2020. Total Expense Ratio reduced to 0.15% until September 2021.

Notes to editors:

Lyxor Asset Management Group ("the Lyxor group"), wholly-owned directly or indirectly by Societe Generale and composed notably of two subsidiaries (1) (2), is a European asset management specialist, an expert in all investment styles, active, passive and alternative. From ETFs to multi-management, with EUR 148.3 billion* under management and advisory, Lyxor group creates innovative investment solutions to meet the long-term challenges of managing savings. Thanks to its experts and its engineering tradition and research, Lyxor group combines search for performance and risk management.

⁽¹⁾ Lyxor Asset Management S.A.S. is approved by the «Autorité des marchés financiers» (French regulator) under the agreement # GP98019.

⁽²⁾ Lyxor International Asset Management S.A.S. is approved by the «Autorité des Marchés Financiers» (French regulator) under the agreement # GP04024.

* Including EUR 22.1 billion assets under advisory. Equivalent of USD 162.5 billion in assets under management and advisory (including USD 24.3 billion assets under advisory) at the end of March 2020.

Lyxor International Asset Management : the original pioneers

Lyxor has been running ETFs since 2001, longer than any other European provider. Our pioneering spirit helped shape the market you know today.

We've become one of Europe's largest¹, most liquid ETF managers. And our far-reaching range spans all asset classes, and includes some of the largest and best performing ETFs in Europe².

We now offer 200+ ways to explore markets. So, whether you're seeking essential core index exposure or reaching out for more tactical opportunities in specific sectors or markets, we have the product to match. We also offer unique ESG and thematic exposures to help you prepare for a changing world. Wherever you roam, rest assured our quality charter means every fund meets the same meticulous standards.

1 Lyxor International Asset Management, as at 31/12/2019.

2 Bloomberg. Data over the period 31/12/2018-31/12/2019.

Disclaimer

It is each investor's responsibility to ascertain that it is authorised to subscribe, or invest into the product detailed in this press release. Prior to investing in the product, investors should seek independent financial, tax, accounting and legal advice. Lyxor UCITS ETFs are French or Luxembourg open ended mutual investment funds respectively approved by the French Autorité des Marchés Financiers or by the Luxembourg Commission de Surveillance du Secteur Financier, and authorized for marketing of their units or shares in various European countries (the **Marketing Countries**) pursuant to **the article 93 of the 2009/65/EC Directive**. Lyxor International Asset Management SAS recommends that investors read carefully the "risk factors" section of the Lyxor UCITS ETFs prospectus and the "Risk and reward" section of the Key Investor Information Document (KIID). The prospectus in French for French Lyxor UCITS ETFs and in English for Luxembourg Lyxor UCITS ETFs and the KIID in the local languages of the Marketing Countries are available free of charge on www.lyxoretf.com or upon request to client-services-etf@lyxor.com.

Updated composition of the Lyxor UCITS ETFs investment portfolio is available on www.lyxoretf.com. Indicative net asset value is published on the Reuters and Bloomberg pages of the products, and might also be mentioned on the websites of the stock exchanges where the product is listed. The products are the object of market-making contracts, the purpose of which is to ensure the liquidity of the products on the exchange, assuming normal market conditions and normally

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functioning computer systems. Units of a specific Lyxor 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.

The Lyxor UCITS ETF including the one detailed in this press release include a risk of capital loss. The redemption value of these Lyxor UCITS ETF may be less than the amount initially invested. In a worst case scenario, investors could sustain the loss of their entire investment. There is no guarantee that the objective of any Lyxor UCITS ETF will be met. A Lyxor UCITS ETF may not always be able to replicate exactly the performance of the index.

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This press release together with the prospectus and/or more generally any information or documents with respect to or in connection with the Lyxor UCITS ETF detailed herein does not constitute an offer for sale or solicitation of an offer for sale in any jurisdiction (i) in which such offer or solicitation is not authorized, (ii) in which the person making such offer or solicitation is not qualified to do so, or (iii) to any person to whom it is unlawful to make such offer or solicitation. In addition, the shares are not registered under the U.S Securities Act of 1933 and may not be directly or indirectly offered or sold in the United States (including its territories or possessions) or to or for the benefit of a U.S Person (being a "United State Person" within the meaning of Regulation S under the Securities Act of 1933 of the United States, as amended, and/or any person not included in the definition of "Non-United States Person" within the meaning of Section 4.7 (a) (1) (iv) of the rules of the U.S. Commodity Futures Trading Commission.).

No U.S federal or state securities commission has reviewed or approved this document and more generally any documents with respect to or in connection with the fund. Any representation to the contrary is a criminal offence.

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