

Lyxor ETF ESG range

Driving change since 2007



SRI Label
Europe & EMU
MSCI ESG Leaders ETFs



Greenfin Label
Green Bond ETF

GREENFIN LABEL
FRANCE FINANCE VERTE



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November 2020

LYXOR etf
SOCIETE GENERALE GROUP

ETF Name	ISIN	Trading in €	Trading in \$	TER (bp)	Distr.	AUM (€mn)	ETF Ccy	Bloomberg Ccy	Bloomberg Bench.	Replication Type	IT
Broad											
Corporate (Global)											
ESG Euro Corporate Bond (DR) - Acc	LU2099295466	GHYE IM	GHYU LN	25	C	9	USD	USD	I3533US	Indirect	✓
Global High Yield Sustainable Exposure - Monthly Hedged to EUR - Acc	LU2099296274	GHYEH IM	-	30	C	9	EUR	EUR	H3533EU	Indirect	✓
Corporate (Eurozone)											
ESG Euro Corporate Bond (DR) - Acc	LU1829219127	CRPE IM	-	14	C	750	EUR	EUR	I3498EU	Direct	✓
ESG Euro Corporate Bond (DR) - Monthly Hedged to SEK - Acc	LU2093240757	-	-	20	C	750	SEK	SEK	I3498EU	Direct	✓
ESG Euro Corporate Bond Ex Financials (DR) - Acc	LU1829218822	CBEF IM	-	14	C	57	EUR	EUR	I3499EU	Direct	✓
Euro High Yield Sustainable Exposure - Acc	LU2099293339	EHYS IM	-	25	C	6	EUR	EUR	I3525EU	Indirect	✓

ETF Name	ISIN	Trading in €	Trading in \$	TER (bp)	Distr.	AUM (€mn)	ETF Ccy	Bloomberg Ccy	Bloomberg Bench.	Replication Type	IT
Climate											
Green Bond (DR) - Acc	LU1563454310	CLIM IM	CLMU LN	25	C	497	EUR	EUR	SGREENIG	Direct	✓
Green Bond (DR) - Dist	LU1563454401	CLMD IM	-	25	D (Jul/Dec)	497	EUR	EUR	SGREENIG	Direct	✓
Green Bond (DR) - Monthly Hedged to EUR - Acc	LU1563454823	KLMH GY	-	30	C	497	EUR	EUR	SGREENIH	Direct	✓
Green Bond (DR) - Monthly Hedged to GBP - Dist	LU1563455630	-	-	30	D (Jul/Dec)	497	GBP	GBP	SGREENGH	Direct	✓
Green Bond ESG Screened (DR) - Acc	LU1981859819	XCO2 GY	-	25	C	19	EUR	EUR	SGRESGIG	Direct	✓
MSCIEM Climate Change - Acc	LU2056738144	CLEM IM	CLEM LN	25	C	52	EUR	USD	MXEMCLNU	Indirect	✓
MSCI Europe Climate Change (DR) - Acc	LU2056738490	CLEU IM	CLEU LN	15	C	1	EUR	EUR	MXEUCLNE	Direct	✓
MSCI USA Climate Change - Acc	LU2055175025	CLUS IM	CLUS LN	15	C	15	EUR	USD	MXUSCLNU	Indirect	✓
MSCI World Climate Change (DR) - Acc	LU2056739464	CLWD IM	CLWD LN	20	C	12	EUR	USD	MXWOCLNU	Direct	✓
S&P 500 Paris-Aligned Climate (EU PAB) (DR) - Acc	LU2198883410	PABUS IM	PABU LN	20	C	31	EUR	USD	SP50PAUN	Direct	✓
S&P Europe Paris-Aligned Climate (EU PAB) (DR) - Acc	LU2198884491	PABEU IM	-	20	C	4	EUR	EUR	SPEUPAEN	Direct	✓
S&P Eurozone Paris-Aligned Climate (EU PAB) (DR) - Acc	LU2195226068	PABEZ IM	-	20	C	274	EUR	EUR	SPEPABEN	Direct	✓
S&P Global Developed Paris-Aligned Climate (EU PAB) (DR) - Acc	LU2198882362	PABWD IM	GPAB LN	20	C	44	EUR	USD	SPDPACUN	Direct	✓
Thematic											
Global Gender Equality (DR) - Acc	LU1691909508	ELLE FP	ELLE LN	20	C	22	EUR	USD	EQUALN	Direct	✓
New Energy (DR) - Dist	FR0010524777	ENER IM	NRJU LN	60	D (Jul/Dec)	667	EUR	EUR	WAEXC	Direct	✓
World Water (DR) - Dist	FR0010527275	WAT IM	WATU LN	60	D (Jul/Dec)	723	EUR	EUR	WOWAXC	Direct	✓
Broad											
MSCIEM ESG Trend Leaders - Acc	LU1769088581	MESG IM	MESG LN	25	C	93	EUR	USD	NU716719	Indirect	✓
MSCIEMU ESG Trend Leaders (DR) - Acc	LU1792117340	EESG IM	-	20	C	36	EUR	EUR	NE718011	Direct	✓
MSCI Europe ESG Leaders (DR) - Acc	LU1940199711	ESGE IM	-	20	C	1023	EUR	EUR	NE700717	Direct	✓
MSCI USA ESG Trend Leaders (DR) - Acc	LU1792117696	UESG IM	UESG LN	20	C	63	EUR	USD	NU718008	Direct	✓
MSCI World ESG Trend Leaders (DR) - Acc	LU1792117779	WESG IM	WESG LN	20	C	183	EUR	USD	NU718066	Direct	✓

Data as at 20th November 2020. Past performance is not a reliable indicator of future results.

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Knowing your risk

It is important for potential investors to evaluate the risks described below and in the fund prospectus on our website 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

With synthetic ETFs, investors are exposed to risks resulting from the use of an OTC swap with Société Générale. In-line with UCITS guidelines, the exposure to Société Générale cannot exceed 10% of the total fund assets. Physically replicated ETFs may have counterparty risk if they use a securities lending programme.

Underlying risk

The Underlying index of a Lyxor ETF may be complex and volatile. For example, 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 Société Générale. 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, or other market-maker systems; or an abnormal trading situation or event.

Concentration risk

Smart Beta ETFs select stocks or bonds for their portfolio from the original benchmark index. Where selection rules are extensive it can lead to a more concentrated portfolio where risk is spread over fewer stocks than the original benchmark.

Compounding risk

The performance of single short, double short and leveraged ETFs is calculated on a daily basis. This means there is a compounding effect as the daily return will always be based on the previous day's closing price. Compounding can thus lead to slippage over time between the index and the ETF, meaning single short, double short and leveraged ETFs may not be suitable as long-term holdings.

Leverage risk

Leveraged products amplify both gains and losses by a given leverage factor. Losses can therefore potentially be substantial.

Important information

This document is for the exclusive use of investors acting on their own account and categorised either as "eligible counterparties" or "professional clients" within the meaning of markets in financial instruments directive 2014/65/EU. This communication is not directed at retail clients. Except in the UK, where the document is issued by Lyxor Asset Management UK LLP, which is authorized and regulated by the Financial Conduct Authority in the UK under Registration Number 435658, this document is issued by Lyxor International Asset Management (LIAM), a French management company authorized by the Autorité des marchés financiers and placed under the regulations of the UCITS (2014/91/EU) and AIFM (2011/61/EU) Directives. Société Générale is a French credit institution (bank) authorised by the Autorité de contrôle prudentiel et de résolution (the French Prudential Control Authority). Some of the funds described in this brochure are sub-funds of either Multi Units Luxembourg or Lyxor Index Fund, being both investment companies with Variable Capital (SICAV) incorporated under Luxembourg Law, listed on the official list of Undertakings for Collective Investment, and have been approved and authorised by the CSSF under Part I of the Luxembourg Law of 17th December 2010 (the "2010 Law") on Undertakings for Collective Investment in accordance with provisions of the Directive 2009/65/EC (the "2009 Directive") and subject to the supervision of the Commission de Surveillance du Secteur Financier (CSSF).

Alternatively, some of the funds described in this document are either (i) French FCPs (fonds commun de placement) or (ii) sub-funds of Multi Units France a French SICAV, both the French FCPs and sub-funds of Multi Units France are incorporated under the French Law and approved by the French Autorité des marchés financiers. Each fund complies with the UCITS Directive (2009/65/CE), and has been approved by the French Autorité des marchés financiers. Société Générale and Lyxor AM recommend that investors read carefully the "risk factors" section of the product's prospectus and Key Investor Information Document (KIID). The prospectus and the KIID are available in French on the website of the AMF (www.amf-france.org). The prospectus in English and the KIID in the relevant local language (for all the countries referred to, in this document as a country in which a public offer of the product is authorised) are available free of charge on lyxoretf.com or upon request to client-services-etf@lyxor.com. The products are the object of market-making contracts, the purpose of which is to ensure the liquidity of the products on NYSE Euronext Paris, Deutsche Boerse (Xetra) and the London Stock Exchange, assuming normal market conditions and normally functioning computer systems. 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. Prior to investing in the product, investors should seek independent financial, tax, accounting and legal advice. It is each investor's responsibility to ascertain that it is authorised to subscribe, or invest into this product. 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