

Lyxor Green Bond (DR) UCITS ETF - Acc

Ticker: CLIM LN

1. FUND INFORMATION

Investment objective

The Lyxor Green Bond (DR) UCITS ETF - Acc aims to track the Solactive Green Bond EUR USD IG Index, a benchmark of EUR and USD denominated investment-grade green bonds issued by sovereigns, supranationals, development banks and corporates.

Green bonds are fixed income securities whose proceeds are solely dedicated to the financing of eligible green projects focused on climate mitigation or adaptation efforts. The index constituents are labelled green bonds defined as eligible for index inclusion by the Climate Bonds Initiative, an independent not-for-profit organisation dedicated to the promotion of investments for a low carbon and climate-resilient economy. Details of the index methodology may be found on www.solactive.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	Distribution	Fx Hedge
LSE	08:00 / 16:30	GBP	CLIM LN	CLIM.L	No	No
NYSE Euronext Paris*	08:00 / 16:30	EUR	CLIM FP	CLIM.PA	No	No
LSE	08:00 / 16:30	USD	CLMU LN	CLMU.L	No	No
OMXD FUTURES	09:00 / 17:25	SEK	LYXGREEN SS	LYXGREEN.ST	No	No
Borsa Italiana (Milano)	08:00 / 16:30	EUR	CLIM IM	CLIM.MI	No	No
BERNE STOCK EXCHANGE	08:00 / 16:30	CHF	CLIM BW	CLIM.BN	No	No
XETRA	08:00 / 16:30	EUR	KLMT GY	KLMT.DE	No	No
Bolsa Mexicana de Valores	14:00 / 21:00	MXN	CLIMN MM	CLIMN.MX	No	No
Deutsche Boerse (Xetra)**	08:00 / 19:00	EUR	KLMH GY	KLMH.DE	No	Yes
BERNE STOCK EXCHANGE**	08:00 / 16:30	EUR	KLMH BW	KLMH.BN	No	Yes

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

2. Index information

Source: Bloomberg, Lyxor AM, to 24th June 2020

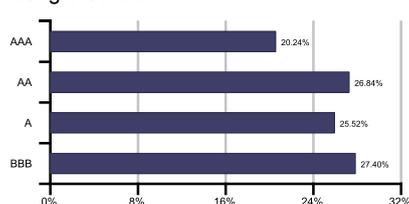


Top ten constituents

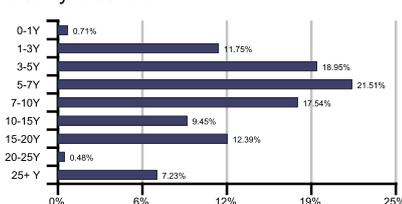
Frtf 1 3/4 06/25/39	10.01%	Chile 3 1/2 01/25/50	0.74%
Bgb 1 1/4 04/22/33	2.72%	Eib 0 1/2 11/15/23	0.67%
Irish 1.35 03/18/31	1.79%	Kfw 0 1/4 06/30/25	0.65%
Kfw 0.01 05/05/27	1.29%	Bac 3.499 05/17/22	0.64%
Sogpr 1 02/18/70	0.80%	Eib 1 1/4 11/13/26	0.63%

Number of index constituents: 382

Rating breakdown



Maturity breakdown



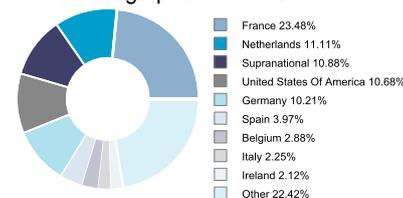
Main Fund Characteristics

Ticker	CLIM LN
Fund Type	SICAV
Domiciliation	Luxembourg
UCITS compliant	Yes
ISIN	LU1563454310
UKFRS	Yes
Replication method	Direct (physical)
Sampling	Yes
Securities Lending	No
Share Class Currency	EUR
Inception Date	21/02/2017
Nav per share at inception (EUR)	50
Total Expense Ratio p.a	0.25%
Currency risk	Yes
NAV per Share (EUR)	54.60
Share AUM (M EUR)	253.59
Total Fund Assets (M EUR)	320.60
Umbrella (M EUR)	33,868.52
Minimum Investment (Share)	1
Income treatment	Capitalisation

Source: Lyxor AM, 24th June 2020

Full name	Solactive Green Bond EUR USD IG Index
Exposure	Global
Asset Class	Fixed Income
Index type	Total Return
Currency	EUR
Index Reuters RIC	-
Index Bloomberg ticker	SGREENIG
Further information	-
Coupon Rate (%)	1.58
Yield (%)	0.62
Duration (Years)	8.29
Modified Duration	8.25
Maturity (Years)	9.29
Convexity (%)	1.21

Index Geographical Allocation



3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor Green Bond (DR) UCITS ETF - Acc	0.85%	4.71%	1.35%	9.52%	-
Benchmark	0.85%	4.56%	1.72%	10.28%	-
Tracking Difference	0.00%	0.15%	-0.37%	-0.76%	-

	YTD	2019	2018	2017
Lyxor Green Bond (DR) UCITS ETF - Acc	1.92%	8.42%	1.57%	-2.71%
Benchmark	2.28%	8.34%	1.75%	-2.35%
Tracking Difference	-0.36%	0.08%	-0.18%	-0.36%
Tracking Error	-	0.21%	0.15%	0.00%

Source: Bloomberg, Lyxor AM, to 24th June 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 difference 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
Solactive Green Bond EUR USD IG Index	21/02/2017	

	1Y	3Y	5Y
Fund volatility	6.73%	4.99%	-
Benchmark volatility	6.52%	4.82%	-
Sharpe ratio	0.55	0.68	-

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.

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Lyxor Green Bond (DR) UCITS ETF is an investment company with Variable Capital (SICAV) incorporated under Luxembourg Law, listed on the official list of Undertakings for Collective Investment, authorised 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).

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

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.

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