

## Lyxor Green Bond (DR) UCITS ETF - Dist

### 1. FUND INFORMATION

#### Investment objective

The Lyxor Green Bond (DR) UCITS ETF - Dist 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](http://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.

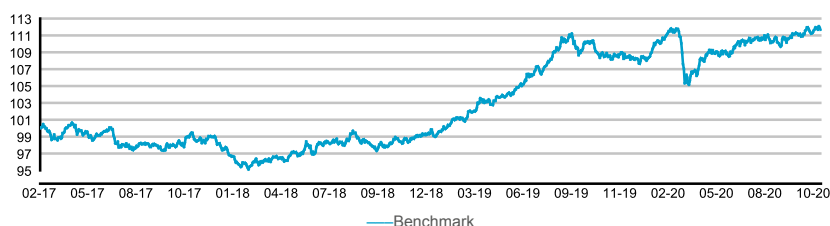
#### Trading Information

Place	Opening Hours (GMT)	Currency	Ticker Bloomberg	RIC Reuters	Distribution	Fx Hedge
Borsa Italiana (Milano)*	08:00 / 16:30	EUR	CLMD IM	CLMD.MI	Yes	No
NYSE Euronext Paris**	08:00 / 16:30	EUR	CLIM FP	CLIM.PA	No	No
LSE**	08:00 / 16:30	GBP	CLIM LN	CLIM.L	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
SIX Swiss Exchange**	08:00 / 16:20	CHF	CLIM SW	CLIM.S	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
LSE**	08:00 / 16:30	GBP	KLMG LN	KLMG.L	Yes	Yes

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

### 2. Index information

Source: Bloomberg, Lyxor AM, to 6th November 2020

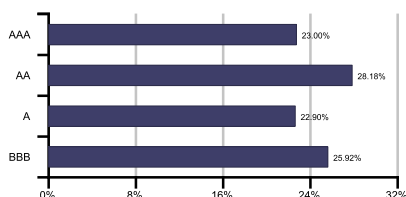


#### Top ten constituents

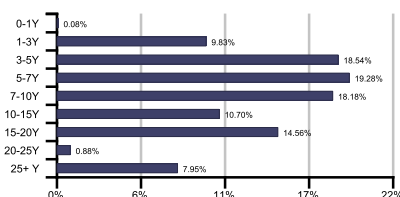
Ftr 1 3/4 06/25/39	9.35%	Kfw 0.01 05/05/27	1.06%
Nether 0 1/2 01/15/40	2.65%	Sogrpr 1 02/18/70	0.96%
Bgb 1 1/4 04/22/33	2.52%	Sogrpr 1.7 05/25/50	0.86%
Irish 1.35 03/18/31	1.84%	Sogrpr 0.7 10/15/60	0.79%
Kfw 0 09/15/28	1.06%	Sogrpr 0 11/25/30	0.78%

Number of index constituents 437

#### Rating breakdown



#### Maturity breakdown



### 3. ETF Performances

1 Month	3 Months	6 Months	3 Years	5 Years
YTD				

Lyxor Green Bond (DR) UCITS ETF - Dist	-	-	-	-	-
Benchmark	-	-	-	-	-
Tracking Difference	-	-	-	-	-
Tracking Error	-	-	-	-	-

Source: Bloomberg, Lyxor AM, au 6 Novembre 2020

Les statistiques de [performance/simulations de performances/performance et de simulations de performances] correspondent à des périodes passées et ne constituent pas des indicateurs fiables des résultats futurs. Ceci vaut également pour les données de marché historiques.

Ticker: CLMD IM

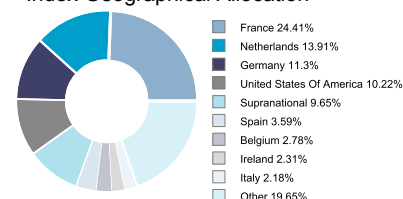
#### Main Fund Characteristics

Ticker	CLMD IM
Fund Type	SICAV
Domiciliation	Luxembourg
UCITS compliant	Yes
ISIN	LU1563454401
Replication method	Direct (physical)
Sampling	Yes
Securities Lending	No
Share Class Currency	EUR
Inception Date	06/11/2020
Nav per share at inception (EUR)	10
Total Expense Ratio p.a	0.25%
Currency risk	Yes
NAV per Share (EUR)	10.00
Share AUM (M EUR)	1.00
Total Fund Assets (M EUR)	479.10
Umbrella (M EUR)	36,771.90
Minimum Investment (Share)	1
Income treatment	Distribution
Last Amount (EUR)	-
Date if distribution	July & December

Source: Lyxor AM, 6th November 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 (%)	1.41
Yield (%)	0.31
Duration (Years)	9.11
Modified Duration	9.09
Maturity (Years)	10.09
Convexity (%)	1.46

#### Index Geographical Allocation



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
Solactive Green Bond EUR USD IG Index		21/02/2017	
	1Y	3Y	5Y
Fund volatility	-	-	-
Benchmark volatility	-	-	-
Sharpe ratio	-	-	-

## 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](http://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

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.

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).

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

Societe Generale and Lyxor International Asset Management S.A.S. recommend that investors read carefully the "risk factors" section of the product's prospectus and the "Risk and reward" section of the Key Investor Information Document (KIID). The prospectus in English and the KIID in French are available free of charge on [www.lyxoretf.com](http://www.lyxoretf.com) or upon request to [client-services-etf@lyxor.com](mailto:client-services-etf@lyxor.com).

**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](http://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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