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Lyxor Asset Management and Bridgewater Associates to Launch Sustainability-Focused Strategy

- New strategy will be grounded in Bridgewater's "All Weather" multi-asset framework and designed for investors to achieve financial and sustainability goals, by using assets aligned to the United Nations Sustainable Development Goals (SDGs).
- Lyxor extends its commitment to delivering sustainable products to its clients.

Lyxor Asset Management Group ("Lyxor") and Bridgewater Associates, LP ("Bridgewater") announce plans to launch a multi-asset sustainability strategy for investors who seek to achieve both financial and sustainability goals at scale.

The strategy will leverage Bridgewater's systematic research process to assess and select public market assets aligned to the SDGs and will utilize the portfolio engineering of its pioneering "All Weather" asset allocation framework. Expected to launch in March 2021, the strategy will be available in a UCITS format, and will be managed by Lyxor and sub-advised by Bridgewater.

As an asset manager, Lyxor has a proven track-record of partnering with the biggest names in the alternative investment industry and is strongly committed to sustainable investing, with a particular emphasis on climate. Lyxor currently manages EUR 15 bn in ESG assets.

Nathanael Benzaken, Lyxor's Chief Client Officer, said: "Our clients' appetite for sustainable investing has grown significantly in recent years, with investors setting goals that combine financial and sustainability outcomes. Lyxor's culture of innovation and recognized ability to design transparent investment frameworks has helped us achieve client goals in this area. We are thrilled to expand our over fifteen-year relationship with Bridgewater with this new venture."

Brian Kreiter, Bridgewater's Chief Operating Officer, said: "The journey of scalable sustainable investing is a strategic priority for Bridgewater and our clients. Using the same research process that we have developed over the last forty years, we have built a systematic process to engineer both the sustainability and financial characteristics of portfolios. We are excited to continue to collaborate with Lyxor in meeting the challenges of global investors."

PRESS RELATIONS

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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 147.8 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 17.2 billion assets under advisory. Equivalent of USD 172.9 billion in assets under management and advisory (including USD 20.1 billion assets under advisory) at the end of October 2020.