

London, 3rd April 2019

LYXOR PURSUES ITS OPEN INNOVATION APPROACH LAUNCHING A 'POSITIVE FINANCE' DATATHON

The Lyxor Datathon launches on 3, 4 and 5 April as part of our partnership with Liberté Living-Lab (1). The Datathon sets out to understand the links between the financial performance of assets and companies's environmental, social and governance (ESG) criteria, in investment decisions. It will also pinpoint factors likely to tilt savings decisions towards sustainable finance.

Ten or so multidisciplinary teams from Lyxor and Société Générale Group (managers, sales representatives, SRI experts, data scientists and marketing specialists) will be working on the Datathon. In an Open Innovation approach, Liberté Living-Lab will draw on complementary expertise (UX designers, mentors, consultants and data experts) from the Louis Bachelier Institute's DatLab (2) and start-ups such as Jalgos (3) and Alphien (4).

For three days, the teams will work on this data innovation challenge processing and cross-referencing financial data sets made available by Lyxor together with extra-financial data provided by MSCI. In addition to the data processing, a review of the scientific literature, produced in partnership with the Institut Louis Bachelier, will pinpoint quantitative and qualitative academic analyses covering ESG themes favoured by investors and savers.

This 'Positive Finance' Datathon is part of Lyxor's commitment to meeting the challenges of climate change and the growing demand for responsible investment. This pledge is at the heart of Lyxor's active and passive management, its capacity to assess ESG and climate risks and its voting policy which is in line with Lyxor's role as an engaged and responsible shareholder.

According to **Marc Duval** (Head of Private Wealth Investments at Lyxor and sponsor of the Positive Finance Project): « *This "Positive Finance" Datathon reflects our commitment to innovation to address future challenges by helping to identify potential financial and non-financial drivers that could increase investors' and savers' interest in sustainable investments* ».

According to **Marylène Vicarini** (Co-founder of the Liberté Living-Lab) : « *As Liberté Living-Lab's first partner, Lyxor has made LLL its laboratory for experimentation and acceleration of projects. Our desire to correlate economic performance and impact research for society brings together our two companies around the same vision* ».

PRESS RELATIONS

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capital of € 161 106 300

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Lyxor has worked with and at LLL since 2015, staying faithful to the culture of innovation that it has embraced since it was founded 20 years ago. The partnership with this innovative 'civic tech' player has helped us not only to successfully accomplish many projects, but also to step up the pace of our dynamic product innovation policy.

(1) Liberté Living-Lab plays a key role in Tech for Good. Its network includes a collective of start-ups, large company teams, researchers, designers and public service bodies. Its activities include start-up incubation, expediting projects, open innovation and data experimentation.

(2) The Institut Louis Bachelier works to finance, disseminate and promote outstanding research in economics and finance. The ILB is a talent pool of over 400 researchers, 85 private companies and several public partners.

(3) Start-up Jalgos, a member of the LLL ecosystem, specialises in big data analysis, R&D and AI-powered algorithm design

(4) Start-up Alphien, an interactive data science platform applied to finance, provides a secure infrastructure for data access and a complete data science working environment for quantitative developers to create investment strategies. Alphien provides the secure online search interface for the Datathon.

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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 or alternative. From ETFs to multi-management, with EUR 138.8 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 16.7 bn assets under advisory. Equivalent of USD 158.5 bn in assets under management and advisory (including USD 19.1bn assets under advisory) at the end of February 2019.