Lyxor ETF consolidates its leadership in the green bonds segment with more than EUR 300 million in assets under management

Lyxor is delighted to announce that its Lyxor Green Bond (DR) UCITS ETF – Acc now has more than EUR 300 million in assets under management, making it the world’s biggest green bond ETF in terms of AUM. This underscores the resilience of the ESG ETF market during the volatility resulting from the COVID-19 crisis.

Launched in February 2017 and tracking the Solactive Green Bond EUR USD IG index, this ETF invests in investment-grade green bonds denominated in euros and US dollars. These bonds are issued by supranationals, local authorities, corporations, banks and development banks to finance projects or assets which benefit the environment in a variety of ways, such as clean energy, energy-efficient buildings, transport and water. Green bonds eligible for the index are approved independently by Climate Bonds Initiative. They must finance activities covered by Climate Bond Taxonomy and meet Climate Bond Standards criteria.

The ETF has earned the Greenfin label, created by the French Ministry of Ecological Transition and Solidarity in late 2015 to certify investment funds’ green credentials. This ETF symbolises Lyxor’s ongoing commitment to fighting climate change, which was most recently reinforced by its launch of the first equity ETF Climate ecosystem designed to meet European Commission standards and reflect the ambitions of the 2015 Paris Agreement. Overall, Lyxor ETF now manages assets of over EUR 2 billion in its ESG range.

The COVID-19 crisis and the resulting market volatility could have prompted investors to question their investment approach and, ultimately, their commitment to ESG. They have, however, only become more

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1 Source: Lyxor International Asset Management, Bloomberg, as at 29/05/2020.
2 EUR 2.08 billion at 22/05/2020. Source: Lyxor International Asset Management, Bloomberg.
deeply committed. ESG ETFs raised EUR 1 billion in Europe when the markets bottomed in March and had attracted more than EUR 10 billion by the end of May. These investments do not follow short-term tactical allocation patterns, but instead tend to sit within the more stable parts of portfolios and reflect the structural changes affecting all types of investors.

Green bonds in particular are attracting growing interest from investors looking to accelerate their portfolio’s ecological transition. According to Climate Bonds Initiative, issues of green bonds could reach USD 350 billion by the end of 2020, up sharply from USD 257.5 billion in 2019.

François Millet, Head of ESG, Strategy and Innovation for Lyxor ETF: “At Lyxor, we made the decision more than ten years ago to put socially responsible investment at the heart of our investment strategy. We are convinced ETFs can help investors to achieve their environmental goals. ETFs are, by their very nature, transparent, simple and fact-based – characteristics that align with ESG priorities. We are proud that a product as innovative as our Green Bond ETF has reached EUR 300 million in assets under management within three years.”

The Lyxor Green Bond UCITS ETF is listed on the main European stock exchanges and charges fees of 0.25% on assets under management.

<table>
<thead>
<tr>
<th>UCITS ETF</th>
<th>Index name</th>
<th>Replication type</th>
<th>Bloomberg ticker</th>
<th>ISIN</th>
<th>Total charges on AUM*</th>
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</thead>
<tbody>
<tr>
<td>Lyxor Green Bond (DR) UCITS ETF – Acc</td>
<td>Solactive Green Bond EUR USD IG Index</td>
<td>Direct (Physical)</td>
<td>CLMU LN</td>
<td>LU1563454310</td>
<td>0.25%</td>
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Notes to editors:
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3 Source: Lyxor ETF Research.
4 Source: Climate Bonds Initiative at 30/04/2020: https://www.climatebonds.net/
5 The Lyxor Green Bond (DR) UCITS ETF is listed on Euronext, London Stock Exchange, Borsa Italiana, Xetra, OMX and BX Swiss.

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Lyxor has been running ETFs since 2001, longer than any other European provider. Our pioneering spirit helped shape the market you know today.

We’ve become one of Europe’s largest¹, most liquid ETF managers. And our far-reaching range spans all asset classes, and includes some of the largest and best performing ETFs in Europe².

We now offer 200+ ways to explore markets. So, whether you’re seeking essential core index exposure or reaching out for more tactical opportunities in specific sectors or markets, we have the product to match. We also offer unique ESG and thematic exposures to help you prepare for a changing world. Wherever you roam, rest assured our quality charter means every fund meets the same meticulous standards.

¹ Lyxor International Asset Management, as at 31/12/2019.
² Bloomberg. Data over the period 31/12/2018-31/12/2019.

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Updated composition of the Lyxor UCITS ETFs investment portfolio is available on www.lyxoretf.com. Indicative net asset value is published on the Reuters and Bloomberg pages of the products, and might also be mentioned on the websites of the stock exchanges where the product is listed. The products are the object of market-making contracts, the purpose of which is to ensure the liquidity of the products on the exchange, assuming normal market conditions and normally functioning computer systems. Units of a specific Lyxor 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.

The Lyxor UCITS ETF including the one detailed in this press release include a risk of capital loss. The redemption value of these Lyxor UCITS ETF may be less than the amount initially invested. In a worst case scenario, investors could sustain the loss of their entire investment. There is no guarantee that the objective of any Lyxor UCITS ETF will be met. A Lyxor UCITS ETF may not always be able to replicate exactly the performance of the index.

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