

## Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF - Acc

Ticker: ELCR FP

### 1. FUND INFORMATION

#### Investment objective

The Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI ACWI IMI Future Mobility ESG Filtered Net Total Return Index. The index aims to represent the performance of companies expected to derive significant revenue from areas like electric vehicles and their components and materials, autonomous vehicles and related technologies, new passenger and freight transportation methods, electro-chemical energy storage technologies, shared mobility, and mining and metals companies involved in battery manufacture. The index methodology employs a set of key words of theme-related products, services and concepts built using natural language processing and data analysis techniques. These key words help identify relevant companies based on the proportion of revenue that can be linked to the Future Mobility theme. Annually, the expression of the high-level index objective and associated sub-themes are reviewed with the consultative input of a thematic industry expert retained by MSCI. The index is filtered based on MSCI ESG Ratings, controversy scores and certain business activities, with final stock weights based on a combined score of three fundamental metrics: 1-year sales growth, Return on Invested Capital, and % sales spent on R&D and Capex.

Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

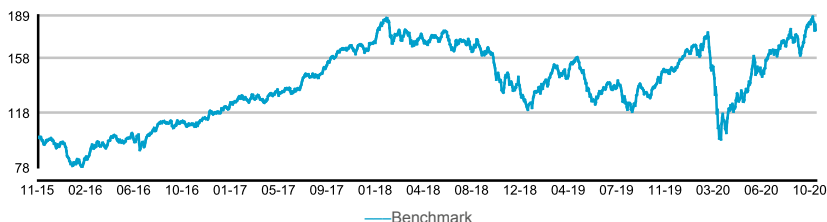
#### Trading Information

Place	Opening Hours (GMT)	Currency	Ticker Bloomberg	RIC Reuters	Distribution
NYSE Euronext Paris*	08:00 / 16:30	EUR	ELCR FP	ELCR.PA	No
SIX Swiss Exchange	08:00 / 16:20	CHF	ELCR SW	ELCR.S	No
XETRA	08:00 / 16:30	EUR	ELCR GY	ELCR.DE	No
Borsa Italiana (Milano)	08:00 / 16:30	EUR	ELCR IM	ELCR.MI	No
LSE	08:00 / 16:30	GBP	ELCR LN	ELCR.L	No
LSE	08:00 / 16:30	USD	MOBI LN	MOBI.L	No

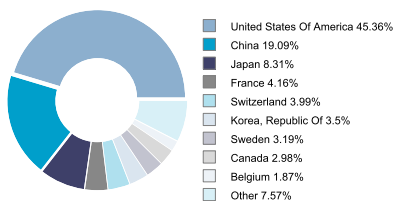
\* First Listing Place of this share class

### 2. Index information

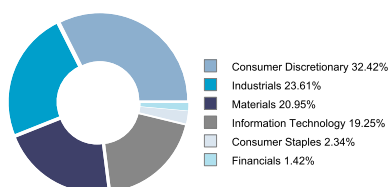
Source: Bloomberg, Lyxor AM, to 30th October 2020



#### Index Geographical Allocation



#### Index Sector Allocation



### 3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF - Acc	7.06%	11.89%	36.20%	-	-
Benchmark	7.05%	11.93%	36.13%	-	-
Tracking Difference	0.02%	-0.04%	0.07%	-	-

YTD

	1	3	6	3	5
Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF - Acc	-	-	-	-	-
Benchmark	-	-	-	-	-
Tracking Difference	-	-	-	-	-
Tracking Error	-	-	-	-	-

\* Since inception, 10/03/2020

Source: Bloomberg, Lyxor AM, to 30th October 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.

### Main Fund Characteristics

Ticker	ELCR FP
Fund Type	SICAV
Domiciliation	Luxembourg
UCITS compliant	Yes
ISIN	LU2023679090
Replication method	Direct (physical)
Sampling	Yes
Securities Lending	No
Share Class Currency	USD
Inception Date	10/03/2020
Nav per share at inception (USD)	10
Total Expense Ratio p.a	0.15%
Currency risk	Yes
NAV per Share (USD)	13.30
Share AUM (M USD)	19.12
Total Fund Assets (M USD)	19.12
Umbrella (M USD)	12,137.58
Minimum Investment (Share)	1
Income treatment	Capitalisation

Source: Lyxor AM, 30th October 2020

Full name	MSCI ACWI IMI Future Mobility ESG Filtered Net Total Return Index
Exposure	Global
Asset Class	Equity
Index type	Net Total Return
Currency	USD
Index Reuters RIC	-
Index Bloomberg ticker	MXACFTRM
Further information	-

#### Top ten constituents

Nio Inc - Adr	6.09%
Avis Budget Group Inc	5.30%
Tronox Ltd-CI A	3.50%
Ryder System Inc	3.17%
Tesla Inc	3.08%
Livent Corp	3.01%
Eve Energy Co Ltd-A	2.98%
Garmin Ltd	2.96%
Nvidia Corp	2.95%
Advanced Micro Devices	2.89%

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
MSCI ACWI IMI Future Mobility ESG Filtered Net Total Return Index	10/03/2020	

	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 MSCI Future Mobility ESG Filtered (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 MSCI Future Mobility ESG Filtered (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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