

# Investing in Gender Equality

## Take a stand for women in the workforce

Achieving gender equality is a path to better well-being for families and communities, while at the same time encouraging productivity and economic growth. Directing capital towards those companies that manage their gender balance effectively is not only a means to promote equality, but should also be a source of incremental returns over time.

### About the index

- ▶ The Solactive Equileap Global Gender Equality index is designed by Equileap, a leading research organisation set up to accelerate progress towards gender equality in the workplace
- ▶ Using the Equileap Gender Equality Scorecard, the index selects 150 companies from a global database of over 3000.
- ▶ The aim is to find the companies that lead the way according to four key criteria:



Gender balance in leadership and workforce



Equal compensation & work life balance



Policies promoting gender equality



Commitment to transparency and accountability

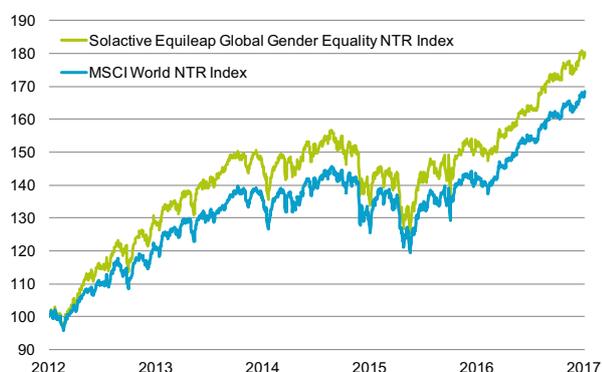
### A diversified strategy

- ▶ Companies are equal weighted, ensuring no premium is given for size.
- ▶ There is also a limit on the weighting to US companies, and a cap of 10% for other countries.
- ▶ No one industry represents more than 25% of index composition.
- ▶ Size and liquidity filters are also applied, with a US\$2bn market capitalization and a minimum US\$5m average daily traded volume

### An ethical screen

- ▶ An ethical screen is applied, excluding companies involved in weapons, gambling and tobacco
- ▶ Companies on the Norwegian Ethics Council list are excluded
- ▶ Companies involved in gender-related legal cases are also removed

### 5 year index performance<sup>1</sup>



<sup>1</sup>Source: Lyxor, Bloomberg. Data as at 29/09/2017. Past performance is not a reliable indicator of future results.

### What you need to know about the index

Index details <sup>1</sup>	
Index name	Solactive Equileap Global Gender Equality Net Total Return Index
Bloomberg ticker	EQUALN
Index currency	USD
# holdings	150
Index dividend yield	2.37%
Index rebalance	Annual

This document is for the exclusive use of investors acting on their own account and categorised either as “eligible counterparties” or “professional clients” within the meaning of markets in financial instruments directive 2004/39/ce.

## FOR PROFESSIONAL INVESTORS ONLY

## Five things to know



**Empowerment**  
Take a stand for gender equality



**Performance**  
Gender diverse companies have outperformed<sup>2</sup>



**First**  
The first gender equality ETF in Europe<sup>3</sup>



**Accomplished**  
Lyxor has a track record in sustainable ETFs



**Low cost**  
Total Expense Ratio of just 0.20%<sup>3</sup>

<sup>2</sup>Source: McKinsey analysis, January 2015.

<sup>3</sup>Source: Lyxor International Asset Management, as at 19/02/2018.

## About the ETF

## Fund details

ETF name	Lyxor Global Gender Equality (DR) UCITS ETF
ETF Bloomberg ticker	ELLE FP, ELLE LN, GEND LN'
ISIN	LU1691909508
Trading currency	USD
Inception date	12 October 2017
Domicile and legal structure	Luxembourg SICAV
Replication type	Physical
Underlying index name	Solactive Equileap Global Gender Equality Net Total Return Index
Income treatment	Capitalising
Total Expense Ratio	0.20% <sup>3</sup>

## Important information

This communication is exclusively directed and available to Institutional Investors as defined by the 2004/39/EC Directive on markets in financial instruments acting for their own account and categorised as eligible counterparties or professional clients. This communication is not directed at retail clients. This document is issued in the UK by Lyxor Asset Management UK LLP, which is authorized and regulated by the Financial Conduct Authority in the UK under Registration Number 435658. Some of the funds described in this brochure are sub-funds of either Multi Units Luxembourg or Lyxor Index Fund, being both investment companies with Variable Capital (SICAV) incorporated under Luxembourg Law, listed on the official list of Undertakings for Collective Investment, and have been approved and authorised by the CSSF 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).

Alternatively, some of the funds described in this document are either (i) French FCPs (fonds commun de placement) or (ii) sub-funds of Multi Units France a French SICAV, both the French FCPs and sub-funds of Multi Units France are incorporated under the French Law and approved by the French Autorité des marchés financiers. Each fund complies with the UCITS Directive (2009/65/CE), and has been approved by the French Autorité des marchés financiers. Société Générale and Lyxor AM recommend that investors read carefully the "risk factors" section of the product's prospectus and Key Investor Information Document (KIID). The prospectus and the KIID are available in French on the website of the AMF ([www.amf-france.org](http://www.amf-france.org)). The prospectus in English and the KIID in the relevant local language (for all the countries referred to, in this document as a country in which a public offer of the product is authorised) are available free of charge on [lyxoretf.com](http://lyxoretf.com) or upon request to [client-services-etf@lyxor.com](mailto:client-services-etf@lyxor.com). The products are the object of market-making contracts, the purpose of which is to ensure the liquidity of the products on NYSE Euronext Paris, Deutsche Boerse (Xetra) and the London Stock Exchange, assuming normal market conditions and normally functioning computer systems. 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. Prior to investing in the product, investors should seek independent financial, tax, accounting and legal advice. It is each investor's responsibility to ascertain that it is authorised to subscribe,

## Knowing your risk

It is important for potential investors to evaluate the risks described below and in the fund prospectus on our website [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.

**Counterparty risk**

Investors are exposed to risks resulting from the use of an OTC swap with Société Générale. In-line with UCITS guidelines, the exposure to Société Générale cannot exceed 10% of the total fund assets. Physically replicated ETFs may have counterparty risk resulting from the use of a securities lending programme.

**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.

**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 Société Générale. 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, or other market-maker systems; or an abnormal trading situation or event.

or invest into this product. This document together with the prospectus and/or more generally any information or documents with respect to or in connection with the Fund does not constitute an offer for sale or solicitation of an offer for sale in any jurisdiction (i) in which such offer or solicitation is not authorized, (ii) in which the person making such offer or solicitation is not qualified to do so, or (iii) to any person to whom it is unlawful to make such offer or solicitation. In addition, the shares are not registered under the U.S. Securities Act of 1933 and may not be directly or indirectly offered or sold in the United States (including its territories or possessions) or to or for the benefit of a U.S. Person (being a "United States Person" within the meaning of Regulation S under the Securities Act of 1933 of the United States, as amended, and/or any person not included in the definition of "Non-United States Person" within the meaning of Section 4.7 (a) (1) (iv) of the rules of the U.S. Commodity Futures Trading Commission.). No U.S. federal or state securities commission has reviewed or approved this document and more generally any documents with respect to or in connection with the fund. Any representation to the contrary is a criminal offence. This document is of a commercial nature and not of a regulatory nature. This document does not constitute an offer, or an invitation to make an offer, from Société Générale, Lyxor Asset Management (together with its affiliates, Lyxor AM) or any of their respective subsidiaries to purchase or sell the product referred to herein. These funds include a risk of capital loss. The redemption value of this fund may be less than the amount initially invested. The value of this fund can go down as well as up and the return upon the investment will therefore necessarily be variable. In a worst case scenario, investors could sustain the loss of their entire investment. This document is confidential and may be neither communicated to any third party (with the exception of external advisors on the condition that they themselves respect this confidentiality undertaking) nor copied in whole or in part, without the prior written consent of Lyxor AM or Société Générale. The obtaining of the tax advantages or treatments defined in this document (as the case may be) depends on each investor's particular tax status, the jurisdiction from which it invests as well as applicable laws. This tax treatment can be modified at any time. We recommend to investors who wish to obtain further information on their tax status that they seek assistance from their tax advisor. The attention of the investor is drawn to the fact that the net asset value stated in this document (as the case may be) cannot be used as a basis for subscriptions and/or redemptions. The market information displayed in this document is based on data at a given moment and may change from time to time. Authorizations: Lyxor International Asset Management (Lyxor AM) is a French management company authorized by the Autorité des marchés financiers and placed under the regulations of the UCITS (2009/65/EC) and AIFM (2011/61/EU) Directives. Société Générale is a French credit institution (bank) authorised by the Autorité de contrôle prudentiel et de résolution (the French Prudential Control Authority) This document is for the exclusive use of investors acting on their own account and categorised either as "eligible counterparties" or "professional clients" within the meaning of markets in financial instruments directive 2004/39/ce .

This document is for the exclusive use of investors acting on their own account and categorised either as "eligible counterparties" or "professional clients" within the meaning of markets in financial instruments directive 2004/39/ce.