

Rise of the Robots

Investing in Robotics and Artificial Intelligence

Our ETF uses a bespoke industry classification to identify the next wave of robotics and AI champions. Tracking 150 companies – at least 50% more than other like-for-like products¹ – it allows access to more AI leaders, from more sectors, than anyone else.

How the index works¹

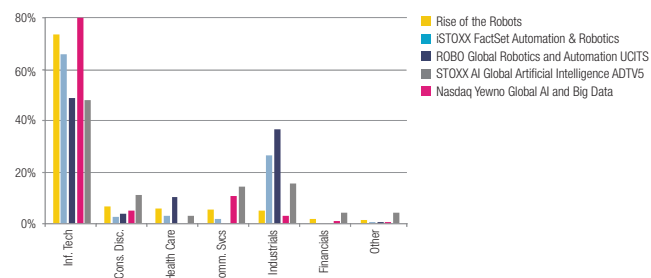
- ▶ Start with 228 global Robotics and AI companies, as defined by Societe Generale Thematic Research's proprietary industry classification
- ▶ Score stocks according to three criteria:
 - ▶ Research & Development expenditure on net sales
 - ▶ Return on invested capital
 - ▶ 3-year sales growth
- ▶ Select and weight the top 150 stocks based on their overall Z-scores, subject to a minimum liquidity threshold
- ▶ Index rebalanced quarterly, reviewed annually

5yr index performance²



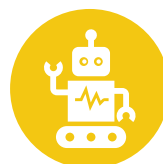
²Source: Lyxor International Asset Management, Bloomberg. Backtested data as at 10/02/2020. Lyxor Robotics & AI UCITS ETF launched 20/06/2018. The peer indices chosen are based on similar robotics, automation and AI ETFs available in Europe. Past performance is not a reliable indicator of future results.

Sector breakdown⁴



⁴Source: Lyxor International Asset Management. Data as at 10/02/2020. The peer indices chosen are based on similar robotics, automation and AI ETFs available in Europe.

3 reasons to consider our ETF



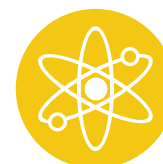
Balanced

The blend of robotics and AI helps future-proof your portfolio



Diversified

We look beyond Industrials & IT to capture change



Evolving

Industry expertise ensures our ETF won't get left behind

¹Source: Lyxor International Asset Management, as at 27/02/2020. Statements of Lyxor's credentials vs. peers refer to the European UCITS ETF market only. Peers chosen are based on similar robotics, automation and AI ETFs in Europe. By "like-for-like", we refer to indices that target companies in the fields of both AI and Robotics & Automation.

What you need to know³

Index and fund details

Index name	Rise of the Robots index
Index currency	USD
# index holdings	150
ETF Name	Lyxor Robotics & AI UCITS ETF
Total Expense Ratio	0.40%
AuM	€140.2
ETF Bloomberg ticker	ROAI

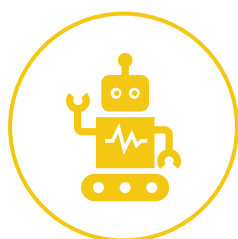
³Source: Lyxor International Asset Management, as at 27/02/2020. TER correct as at 27/02/2020.

Top 10 constituents⁴

Company name	Stock weight
Datadog Inc	1.01%
Atlassian Corp PLC	0.94%
Intuit Inc	0.93%
Twilio Inc	0.93%
Adyen NV	0.92%
Cadence Design Systems Inc	0.89%
Dropbox Inc	0.89%
Smartsheet Inc	0.89%
Workday Inc	0.89%
Dynatrace Inc	0.88%
Total top 10	9.17%

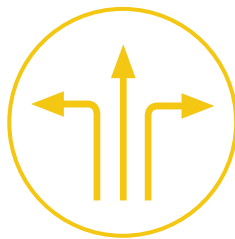
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Five things to know



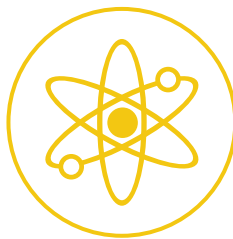
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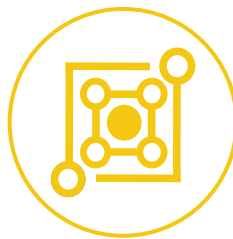
Diversified

We look beyond Industrials & IT to better capture change



Innovative

AI Industry expertise ensures our ETF won't get left behind



Future-proof

Align your portfolio with the technological megatrend



Low cost

Capture the Robotics and AI theme for just 0.40%⁵

⁵Source: Lyxor International Asset Management, as at 27/02/2020. TER correct as at 27/02/2020.

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

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

With synthetic ETFs, 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 if they use a securities lending programme.

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Underlying risk

The Underlying index of a Lyxor ETF may be complex and volatile. For example, 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 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.

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