

# ALIGNMENT WITH THE PARIS AGREEMENT

Temperatures as of end of December 2020

Lyxor Sustainable & Responsible Investment



**LYXOR**  
Asset Management  
SOCIETE GENERALE GROUP

## Temperatures – As of end of December 2020

Fund name	Coverage	Temperature °C
Lyxor STOXX Europe 600 Utilities UCITS ETF	100%	<1.5°C
Lyxor S&P 500 Banks UCITS ETF	100%	<1.5°C
Lyxor DivDAX (DR) UCITS ETF	100%	<1.5°C
Lyxor 1 DivDAX® UCITS ETF	100%	<1.5°C
Lyxor DAX (DR) UCITS ETF	98%	<1.5°C
Lyxor Daily LevDAX UCITS ETF	98%	<1.5°C
Lyxor Core DAX (DR) UCITS ETF	98%	<1.5°C
Lyxor 1 DAX® UCITS ETF	98%	<1.5°C
Lyxor S&P 500 Paris-Aligned Climate (EU PAB) (DR) UCITS ETF	98%	<1.5°C
Lyxor S&P Eurozone Paris-Aligned Climate (EU PAB) (DR) UCITS ETF	97%	<1.5°C
Lyxor DJ Switzerland Titans 30 (DR) UCITS ETF	97%	<1.5°C
Lyxor MSCI Taiwan UCITS ETF	96%	<1.5°C
Lyxor S&P Global Developed Paris-Aligned Climate (EU PAB) (DR) UCITS ETF	96%	<1.5°C
Lyxor S&P Europe Paris-Aligned Climate (EU PAB) (DR) UCITS ETF	94%	<1.5°C
Lyxor PEA NASDAQ-100 UCITS ETF	94%	<1.5°C
Lyxor Nasdaq-100 UCITS ETF	94%	<1.5°C
Lyxor Nasdaq-100 Daily (2x) Leveraged UCITS ETF	94%	<1.5°C
Lyxor SPI® UCITS ETF	90%	<1.5°C
Lyxor STOXX Europe 600 Financial Services UCITS ETF	89%	<1.5°C
Lyxor BEL 20 TR (DR) UCITS ETF	88%	<1.5°C
Lyxor Privex UCITS ETF	84%	<1.5°C
Lyxor CAC MID 60 (DR) UCITS ETF	86%	1,5
Lyxor MSCI World Information Technology TR UCITS ETF	94%	1,6
Lyxor STOXX Europe 600 Retail UCITS ETF	96%	1,6
Lyxor STOXX Europe Select Dividend 30 UCITS ETF	97%	1,7
Lyxor PEA Turquie (MSCI Turkey) UCITS ETF	100%	1,7
Lyxor MSCI Turkey UCITS ETF	100%	1,7
Lyxor MSCI EMU Value (DR) UCITS ETF	99%	1,8
Lyxor MSCI World Utilities TR UCITS ETF	98%	1,8
Lyxor F.A.Z. 100 Index (DR) UCITS ETF	93%	1,8
Lyxor MSCI Europe Mid Cap UCITS ETF	97%	1,9



## Temperatures – As of end of December 2020

Fund name	Coverage	Temperature °C
Lyxor MSCI World Health Care TR UCITS ETF	91%	1,9
Lyxor MSCI World Communication Services TR UCITS ETF	88%	1,9
Lyxor STOXX Europe 600 Construction & Materials UCITS ETF	96%	1,9
Lyxor S&P SMIT 40 Index UCITS ETF	98%	1,9
Lyxor Core MSCI EMU (DR) UCITS ETF	94%	1,9
Lyxor Core EURO STOXX 300 (DR)	94%	2,0
Lyxor MSCI World Catholic Principles ESG (DR) UCITS ETF	93%	2,0
Lyxor ESG USD Corporate Bond (DR) UCITS ETF	82%	2,1
Lyxor MSCI Italy UCITS ETF	95%	2,1
Lyxor STOXX Europe 600 Healthcare UCITS ETF	94%	2,1
Lyxor STOXX Europe 600 Technology UCITS ETF	83%	2,2
Lyxor STOXX Europe 600 Banks UCITS ETF	96%	2,2
Lyxor MSCI Europe UCITS ETF	93%	2,3
Lyxor PEA MSCI Europe UCITS ETF	93%	2,3
Lyxor MSCI Europe (DR) UCITS ETF	93%	2,3
Lyxor PEA Coree (MSCI Korea) UCITS ETF	92%	2,3
Lyxor MSCI Korea UCITS ETF	92%	2,3
Lyxor STOXX Europe 600 Media UCITS ETF	98%	2,3
Lyxor PSI 20 Daily (2x) Leverage UCITS ETF	98%	2,4
Lyxor PSI 20 (DR) UCITS ETF	98%	2,4
Lyxor MSCI Spain UCITS ETF	98%	2,4
Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF	96%	2,4
Lyxor STOXX® Europe 600 UCITS ETF	92%	2,4
Lyxor Core STOXX Europe 600 (DR)	92%	2,4
Lyxor 1 STOXX® Europe 600 UCITS ETF	92%	2,4
Lyxor MSCI Greece UCITS ETF	80%	2,4
Lyxor Russell 1000 Growth UCITS ETF	89%	2,4
Lyxor MSCI EM ESG Trend Leaders UCITS ETF	93%	2,5
Lyxor MSCI Europe ESG Leaders (DR) UCITS ETF	94%	2,6
Lyxor MSCI World Consumer Discretionary TR UCITS ETF	93%	2,8
Lyxor FTSE USA Minimum Variance UCITS ETF	85%	2,8

## Temperatures – As of end of December 2020

Fund name	Coverage	Temperature °C
Lyxor PEA Dow Jones Industrial Average UCITS ETF	99%	2,8
Lyxor Dow Jones Industrial Average UCITS ETF	99%	2,8
Lyxor Dow Jones Industrial Average (LUX) UCITS ETF	99%	2,8
Lyxor EURO STOXX Select Dividend 30 (DR) UCITS ETF	95%	2,9
Lyxor PEA Afrique du Sud (MSCI South Africa) UCITS ETF	93%	2,9
Lyxor MSCI South Africa UCITS ETF	93%	2,9
Lyxor 1 TecDAX® UCITS ETF	80%	2,9
Lyxor ATX (DR) UCITS ETF	97%	3,0
Lyxor EURO STOXX Banks (DR) UCITS ETF	99%	3,0
Lyxor CAC 40 Daily (2x) Leveraged UCITS ETF	100%	>3°C
Lyxor CAC 40 (DR) UCITS ETF	100%	>3°C
Lyxor MSCI World Energy TR UCITS ETF	99%	>3°C
Lyxor STOXX Europe 600 Telecommunications UCITS ETF	99%	>3°C
Lyxor DJ Global Titans 50 UCITS ETF	99%	>3°C
Lyxor STOXX Europe 600 Chemicals UCITS ETF	98%	>3°C
Lyxor PEA Russie (MSCI Russia IMI Select GDR) UCITS ETF	98%	>3°C
Lyxor MSCI Russia UCITS ETF	98%	>3°C
Lyxor 1 DAX® 50 ESG UCITS ETF	98%	>3°C
Lyxor STOXX Europe 600 Insurance UCITS ETF	98%	>3°C
Lyxor S&P 500 UCITS ETF	97%	>3°C
Lyxor PEA S&P 500 UCITS ETF	97%	>3°C
Lyxor STOXX Europe 600 Food & Beverage UCITS ETF	97%	>3°C
Lyxor EURO STOXX 50 Daily (2x) Leveraged UCITS ETF	96%	>3°C
Lyxor EURO STOXX 50 Daily (2x) Leverage (LUX) UCITS ETF	96%	>3°C
Lyxor EURO STOXX 50 (DR) UCITS ETF	96%	>3°C
Lyxor Core EURO STOXX 50 (DR)	96%	>3°C
Lyxor 1 EURO STOXX 50® UCITS ETF	96%	>3°C
Lyxor MSCI Indonesia UCITS ETF	96%	>3°C
Lyxor IBEX 35 Doble Apalancado Diario UCITS ETF	96%	>3°C
Lyxor IBEX 35 (DR) UCITS ETF	96%	>3°C
Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF	96%	>3°C

## Temperatures – As of end of December 2020

Fund name	Coverage	Temperature °C
Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF	96%	>3°C
Lyxor STOXX Europe 600 Automobiles & Parts UCITS ETF	96%	>3°C
Lyxor MSCI Malaysia UCITS ETF	96%	>3°C
Lyxor MSCI World Financials TR UCITS ETF	95%	>3°C
Lyxor Global Gender Equality (DR) UCITS ETF	95%	>3°C
Lyxor MSCI World Consumer Staples TR UCITS ETF	95%	>3°C
Lyxor MSCI Canada UCITS ETF	95%	>3°C
Lyxor SG Global Quality Income NTR UCITS ETF	95%	>3°C
Lyxor Nikkei 225 UCITS ETF	95%	>3°C
Lyxor MSCI EM Latin America UCITS ETF	94%	>3°C
Lyxor Core MSCI Japan (DR) UCITS ETF	94%	>3°C
Lyxor SG Global Value Beta UCITS ETF	94%	>3°C
Lyxor MSCI Pacific UCITS ETF	94%	>3°C
Lyxor FTSE MIB UCITS ETF	94%	>3°C
Lyxor FTSE MIB Daily (2x) Leveraged UCITS ETF	94%	>3°C
Lyxor MSCI World Industrials TR UCITS ETF	93%	>3°C
Lyxor MSCI Pacific Ex Japan UCITS ETF	93%	>3°C
Lyxor PEA Monde (MSCI World) UCITS ETF	93%	>3°C
Lyxor MSCI World UCITS ETF	93%	>3°C
Lyxor MSCI World (LUX) UCITS ETF	93%	>3°C
Lyxor Core MSCI World (DR) UCITS ETF	93%	>3°C
Lyxor MSCI Emerging Markets Ex China UCITS ETF	93%	>3°C
Lyxor MSCI World Ex EMU UCITS ETF	93%	>3°C
Lyxor MSCI North America UCITS ETF	93%	>3°C
Lyxor PEA Amerique (MSCI USA) UCITS ETF	93%	>3°C
Lyxor MSCI USA UCITS ETF	93%	>3°C
Lyxor MSCI USA (LUX) UCITS ETF	93%	>3°C
Lyxor JPX-Nikkei 400 (DR) UCITS ETF	92%	>3°C
Lyxor STOXX Europe 600 Oil & Gas UCITS ETF	92%	>3°C
Lyxor MSCI All Country World UCITS ETF	92%	>3°C
Lyxor PEA Brésil (MSCI Brazil) UCITS ETF	92%	>3°C

## Temperatures – As of end of December 2020

Fund name	Coverage	Temperature °C
Lyxor MSCI Brazil UCITS ETF	92%	>3°C
Lyxor FTSE China A50 UCITS ETF	92%	>3°C
Lyxor MSCI Thailand UCITS ETF	91%	>3°C
Lyxor Core Morningstar US (DR) UCITS ETF	91%	>3°C
Lyxor MSCI World Materials TR UCITS ETF	90%	>3°C
Lyxor STOXX Europe 600 Industrial Goods & Services UCITS ETF	90%	>3°C
Lyxor SG European Quality Income NTR (DR) UCITS ETF	90%	>3°C
Lyxor Russell 1000 Value UCITS ETF	90%	>3°C
Lyxor FTSE Europe Minimum Variance (DR) UCITS ETF	89%	>3°C
Lyxor MSCI EMU Growth (DR) UCITS ETF	88%	>3°C
Lyxor FTSE 100 UCITS ETF	88%	>3°C
Lyxor PEA Inde (MSCI India) UCITS ETF	86%	>3°C
Lyxor MSCI India UCITS ETF	86%	>3°C
Lyxor PEA Asie Pacifique (MSCI AC Asia Pacific Ex Japan) UCITS ETF	86%	>3°C
Lyxor MSCI AC Asia Pacific Ex Japan UCITS ETF	86%	>3°C
Lyxor PEA Emergents (MSCI Emerging Markets) UCITS ETF	86%	>3°C
Lyxor MSCI Emerging Markets UCITS ETF	86%	>3°C
Lyxor MSCI Emerging Markets Daily (2x) Leverage UCITS ETF	86%	>3°C
Lyxor MSCI Emerging Markets (LUX) UCITS ETF	86%	>3°C
Lyxor STOXX Europe 600 Real Estate UCITS ETF	85%	>3°C
Lyxor STOXX Europe 600 Basic Resources UCITS ETF	85%	>3°C
Lyxor MSCI AC Asia Ex Japan UCITS ETF	85%	>3°C
Lyxor MSCI Eastern Europe Ex Russia UCITS ETF	85%	>3°C
Lyxor HSI UCITS ETF	84%	>3°C
Lyxor Hong Kong (HSI) UCITS ETF	84%	>3°C
Lyxor MSCI EM Asia UCITS ETF	84%	>3°C
Lyxor FTSE Italia All Cap PIR 2020 (DR) UCITS ETF	84%	>3°C
Lyxor Australia (S&P/ASX 200) UCITS ETF	83%	>3°C
Lyxor Core Morningstar UK NT (DR) UCITS ETF	83%	>3°C
Lyxor World Water (DR) UCITS ETF	83%	>3°C
Lyxor PEA Eau (World Water) UCITS ETF	83%	>3°C

## Temperatures – As of end of December 2020

Fund name	Coverage	Temperature °C
Lyxor PEA Japon (TOPIX) UCITS ETF	83%	>3°C
Lyxor Japan (TOPIX) (DR) UCITS ETF	83%	>3°C
Lyxor PEA Chine (HSCEI) UCITS ETF	82%	>3°C
Lyxor HSCEI UCITS ETF	82%	>3°C
Lyxor China Enterprise (HSCEI) UCITS ETF	82%	>3°C
Lyxor STOXX Europe 600 Personal & Household Goods UCITS ETF	81%	>3°C
Lyxor MSCI EMU Small Cap (DR) UCITS ETF	81%	>3°C

## NOTICE

This document is for informational purposes only and does not constitute, on the portfolio management company, an offer to buy or sell or a solicitation or investment advice, and must not be used as a basis or be taken in account for any contract or commitment. The information contained in this document is established on extra financial data basis available from various reputable sources. However, validity, accuracy, exhaustiveness and relevance of this information are not guaranteed by Lyxor. In addition, the information was issued at a given time, and is therefore likely to vary at any time. This information is subject to change without any prior notice and Lyxor shall not be obligated to update or revise the document. Lyxor disclaims any and all liability relating to information contained in this document and to a decision based or on reliance on this document. Persons receiving this document undertake to use the information contained therein in the limit of the sole assessment of their own interest.

Any partial or total reproduction of the information of the document is subject to the prior express authorisation of Lyxor.

Lyxor Asset Management (LAM) is a portfolio management company regulated by the Autorité des marchés financiers to conduct investment business in compliance with provisions of the UCITS (2009/65/CE) and AIFM (2011/61/EU) Directives.

Lyxor International Asset Management (LIAM) is a portfolio management company regulated by the Autorité des marchés financiers to conduct investment business in compliance with provisions of the UCITS (2009/65/CE) and AIFM (2011/61/EU) Directives. Société Générale is a French credit institution approved by the Autorité de contrôle prudentiel et de résolution.



# LYXOR

Asset Management  
SOCIETE GENERALE GROUP

Lyxor International Asset Management – Tours Société Générale

17 Cours Valmy – 92987 La Défense Cedex – France

[www.lyxor.com](http://www.lyxor.com) - [solutions@lyxor.com](mailto:solutions@lyxor.com)

Lyxor International Asset Management – SAS au capital de 72 059 696 euros – RCS Nanterre No 419 223 375  
Copyright Mars 2020 – Lyxor AM. Tous droits réservés.