ASSET MANAGEMENT BY LYXOR
SOCIETE GENERALE GROUP

- Press release -

London, June 17th 2015

Lyxor and J.P.Morgan team up to launch an innovative range of risk factor ETFs

Lyxor ETF, the second largest issuer of ETFs in Europe in terms of inflows year to date, with almost EUR 50 billion in assets under management, is partnering with J.P. Morgan to launch a new range of risk factor ETFs. This approach reflects Lyxor's commitment to developing Smart Beta ETFs in order to offer investors risk diversification solutions and targeted tools designed to improve a portfolio's long-term performance.

Arnaud Llinas, Head of Lyxor ETFs and Indexing, says: "Constantly in search for innovative and well-performing investment solutions, we are excited to launch these risk factor ETFs with J.P. Morgan. The growing interest for risk factor investing stems from investors' need for portfolio allocation tools focusing on the core drivers of equity markets performance. Lyxor's approach focuses on five factors (low size, value, momentum, low beta and quality) backed by in-depth research and empirically proven to be very effective".

The indices were developed by global financial services provider J.P.Morgan, as part of its leading Investible Indices business with approximately $25bn of client notional invested. Driven by client demand, equity smart beta has been a key area of focus for the group over the last few years, supported by research from J.P.Morgan's Quantitative and Derivatives Strategy team.

Rui Fernandes, Head of EMEA Equities Structuring and Fund linked Products at J.P. Morgan, comments: "We are delighted with this partnership with Lyxor. Investors are seeking more cost efficient and risk adjusted alternatives as they continue to invest into equities, and ETFs present a convenient format in which to do that. These products will be based on J.P. Morgan's smart beta indices, which are designed to allow investors to isolate specific sources of risk and return within their portfolios in an effort to maximize performance."

The new ETFs are expected to be listed in the course of the coming month.

PRESS RELATIONS
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LYXOR INTERNATIONAL ASSET MANAGEMENT
SAS with share capital of EUR 1,059,696

Registered in the Nanterre Trade and Companies Register (RCS) under no. 419 223 375
APE no.: 652E

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Notes to editors:

Lyxor Asset Management Group ("Lyxor Group") was founded in 1998 and is composed of two fully-owned subsidiaries (1)(2) of Societe Generale Group. It counts 600 professionals worldwide managing and advising $127.5bn* of assets.
Lyxor Group offers customized investment management services in ETFs & Indexing, Alternatives & Multi-Management and Absolute Return & Solutions. Driven by acknowledged research, advanced risk-management and a passion for client satisfaction, Lyxor's investment specialists strive to deliver sustainable performance across all asset classes. www.lyxor.com

***Equivalent to €113.7bn - Assets under management and advisory as of April 30th, 2015*
(1) *Lyxor Asset Management is approved by the «Autorité des Marchés Financiers» (French regulator) under the agreement # GP98019.*

Lyxor International Asset Management ("**Lyxor ETF**"): The ETF experts of Lyxor Group
Standing among the most experienced ETF providers, Lyxor ETF ranks 3rd in Europe with more than $53.7bn* of ETF assets under management and 2nd in terms of liquidity (3). With 220 ETFs listed on 13 regulated exchanges across the world, Lyxor provides investors with a highly flexible opportunity to diversify their allocation across all asset classes (equities, bonds, money markets, commodities). With the Lyxor ETF quality charter adopted in 2011, Lyxor ETF also commits to deliver the highest standards in terms of index tracking quality, risk control, liquidity and transparency.

** Equivalent to €47.9bn - Assets under management as of April 30th, 2015*
(2) *Lyxor International Asset Management is approved by the «Autorité des Marchés Financiers» (French regulator) under the agreement # GP04024.*
(3) *Source: Bloomberg – Data reported from May 2015 to April 2015*

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