

Lyxor Core STOXX Europe 600 (DR) - UCITS ETF Acc

1. FUND INFORMATION

Description

Lyxor Asset Management Group ("Lyxor") was founded in 1998 and comprises two subsidiaries (1) (2) of Société Générale group. Lyxor benefits from the expertise of 600 professionals across the wealth management world, advising EUR 117.6 billion* in assets. Lyxor offers bespoke asset management services, capitalising on its know-how in ETFs and indexing, Alternative and Multi Management, and Absolute Performance and Solutions. As one of the most experienced players on the market, Lyxor ETF is Europe's number three provider of ETFs (number two in terms of liquidity (3)), with AUM of more than EUR 49.8 billion*. With 220 ETFs listed on 13 financial marketplaces, Lyxor ETF provides investors with varied investment solutions enabling them to diversify their allocation across the entire spectrum of asset classes (equities, bonds, money market instruments and commodities via forward financial instruments). Demonstrating its commitment to high-quality ETFs, in 2011, Lyxor ETF implemented an ETF quality charter with the aim of ensuring that each ETF it offers complies with the strictest requirements in terms of replication quality, risk monitoring, liquidity and transparency. www.lyxoretf.com

Investment objective

The Lyxor Core STOXX Europe 600 (DR) - UCITS ETF Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index STOXX Europe 600 (Net Return) EUR.

The index represents large, mid and small cap capitalisation across the European region.

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

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.

Ticker: MEUD LN

Ticker	MEUD LN
Fund Type	SICAV
UCITS compliant	Yes
ISIN	LU0908500753
UKFRS	Yes
Replication method	Direct (physical)
Sampling	No
Securities Lending	No
Share Class Currency	EUR
Inception Date	03/04/2013
Nav per share at inception (EUR)	100
Total Expense Ratio p.a**	0.07%
Currency risk	Yes
NAV per Share (EUR)	149.57
Share AUM (M EUR)	1,809.18
Total Fund Assets (M EUR)	1,869.37
Umbrella (M EUR)	9,816.52
Minimum Investment (Share)	1
Income treatment	Capitalisation

Trading Information

Place	Opening Hours (GMT)	Currency	Ticker Bloomberg	RIC Reuters
NYSE Euronext Paris*	08:00 / 16:30	EUR	MEUD FP	MEUD.PA
LSE	08:00 / 16:30	GBP	MEUD LN	MEUD.L
Borsa Italiana (Milano)	08:00 / 16:30	EUR	MEUD IM	MEUD.MI
Deutsche Boerse (Xetra)	08:00 / 19:00	EUR	LYP6 GY	LYP6.DE
BERNE STOCK EXCHANGE	08:00 / 16:30	CHF	MEUD BW	MEUD.BN
Bolsa Mexicana de Valores	14:00 / 21:00	MXN	MEUDN MM	MEUDN.MX

Full name	STOXX Europe 600 (Net Return) EUR
Exposure	Europe
Asset Class	Equity
Index type	Net Total Return
Currency	EUR
Index Reuters RIC	.STOXXR
Index Bloomberg ticker	SXXX
Further information	www.stoxx.com

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

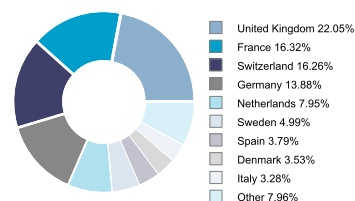
2. Index information



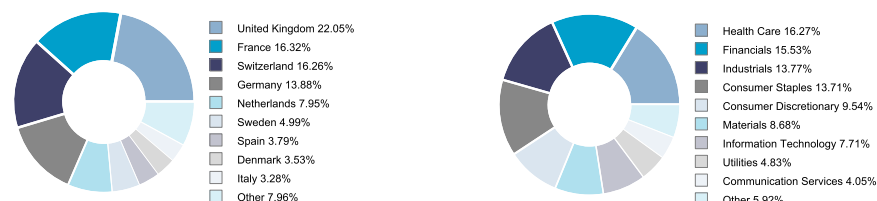
PAST PERFORMANCE IS NOT A RELIABLE INDICATOR OF FUTURE RETURNS

Source: Bloomberg, Lyxor AM, to Jun 30, 2020

Index Geographical Allocation



Index Sector Allocation



3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor Core STOXX Europe 600 (DR) - UCITS ETF Acc	3.09%	13.61%	-11.98%	3.49%	9.17%
Benchmark	3.06%	13.49%	-12.12%	2.74%	8.12%
Tracking Difference	0.04%	0.12%	0.14%	0.75%	1.05%

	YTD	2019	2018	2017	2016
Lyxor Core STOXX Europe 600 (DR) - UCITS ETF Acc	-11.98%	27.22%	-10.54%	10.73%	1.96%
Benchmark	-12.12%	26.82%	-10.77%	10.58%	1.73%
Tracking Difference	0.14%	0.40%	0.22%	0.15%	0.23%
Tracking Error	-	0.08%	0.08%	0.06%	0.23%

	30/06/2020	28/06/2019	29/06/2018	30/06/2017	30/06/2016
Lyxor Core STOXX Europe 600 (DR) - UCITS ETF Acc	-4.09%	4.59%	3.17%	18.25%	-10.79%
Benchmark	-4.30%	4.28%	2.94%	18.17%	-10.94%
Tracking Difference	0.21%	0.31%	0.23%	0.07%	0.15%

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

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Top ten constituents

Nestle Sa-Reg	3.74%
Roche Hold	2.77%
Novartis Ag-Reg	2.44%
Asml Holding Nv	1.78%
Sap Ag	1.74%
Astrazeneca Plc	1.55%
Linde Plc	1.33%
Lvmh Moet Hennessy Louis Vuit	1.32%
Sanofi	1.32%
Novo Nordisk A/S-B	1.24%

Performance gap represents the performance differences between the ETF and the Index
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 Europe Net Return EUR Index	26/04/2011	14/01/2015
STOXX Europe 600 (Net Return) EUR	14/01/2015	

Performance gap = Simulated perf - [(1+Index perf)/(1+Interest rate perf)-1]

	Since inception
Sharpe ratio	0.35
Fund volatility	24.63%
Benchmark volatility	24.63%
Sharpe ratio	-0.13

INVESTOR'S NOTICE

**The Total Expense Ratio (TER) covers all costs incurred by the Management Company to manage the underlying assets. It comprises a Management Fee and Structural Costs described as follows. The Management Fee represents the compensation for the Management Company services. The Structural Costs represent the custodian fee, the administrative fee, the audit fee and all other operating costs that will be paid by the Management Company to operate the funds.

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