Lyxor Core STOXX Europe 600 (DR) - UCITS ETF Monthly Hedged to EUR - Dist

Ticker: STXH BW

1. FUND INFORMATION

Investment objective

The Lyxor Core STOXX Europe 600 (DR) - UCITS ETF Monthly Hedged to EUR - Dist aims to track the STOXX Europe 600 (Net Return) EUR.
The index is representative of the performance of large, mid and small cap stocks across the European region, and offsets the impact of variations of local currencies vs. the Euro. The EUR-hedged share class offers the simplicity of a monthly currency hedge mechanism that is embedded in the investment product.
Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

Trading Information

Place	Opening Hours (GMT)	Currency	Ticker Bloomberg	RIC Reuters	Distri-bution	Fx Hedge
BERNE STOCK EXCHANGE	08:00 / 16:30	EUR	STXH BW	STXH.BN	Yes	Yes
Deutsche Boerse (Xetra)*	08:00 / 19:00	EUR	STXH GY	STXH.DE	Yes	Yes
NYSE Euronext Paris**	08:00 / 16:30	EUR	MEUD FP	MEUD.PA	No	No
LSE**	08:00 / 16:30	GBP	MEUD LN	MEUD.L	No	No
Borsa Italiana (Milano)**	08:00 / 16:30	EUR	MEUD IM	MEUD.MI	No	No
Deutsche Boerse (Xetra)**	08:00 / 19:00	EUR	LYP6 GY	LYP6.DE	No	No
BERNE STOCK EXCHANGE**	08:00 / 16:30	CHF	MEUD BW	MEUD.BN	No	No

* First Listing Place of this share class ** Listing of other share classes

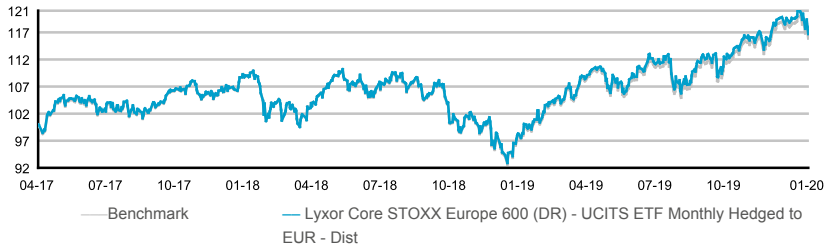
Main Fund Characteristics

Ticker	STXH BW
Fund Type	SICAV
Domiciliation	Luxembourg
UCITS compliant	Yes
ISIN	LU1574142243
Swiss Tax	No
Replication method	Direct (physical)
Sampling	No
Securities Lending	No
Share Class Currency	EUR
Inception Date	12/04/2017
Nav per share at inception (EUR)	100
Total Expense Ratio p.a	0.15%
Currency risk	No
NAV per Share (EUR)	106.40
Share AUM (M EUR)	9.63
Total Fund Assets (M EUR)	2,066.90
Umbrella (M EUR)	10,722.93
Minimum Investment (Share)	1
Income treatment	Distribution
Date if distribution	July & December
Last Amount (EUR)	0.72

Source: Lyxor AM, 31st January 2020

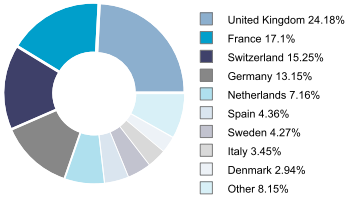
2. Index information

Source: Bloomberg, Lyxor AM, to 31st January 2020

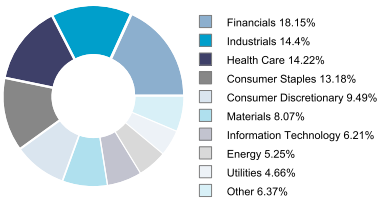


Full name	STOXX Europe 600 Hedged EUR
Exposure	Europe
Asset Class	Equity
Index type	Net Total Return
Currency	EUR
Index Reuters RIC	-
Index Bloomberg ticker	SXXRHE
Further information	-

Index Geographical Allocation



Index Sector Allocation



Top ten constituents

Nestle Sa-Reg	3.34%
Roche Hold	2.40%
Novartis Ag-Reg	2.31%
Hsbc Holdings Plc	1.52%
Sap Ag	1.45%
Total Sa	1.33%
Astrazeneca Plc	1.31%
Bp Plc	1.24%
Asml Holding Nv	1.22%
Glaxosmithkline Plc	1.19%

3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor Core STOXX Europe 600 (DR) - UCITS ETF Monthly Hedged to EUR - Dist	**-1.54%**	**2.61%**	**4.67%**	**-**	**-**
Benchmark	-1.52%	2.63%	4.71%	-	-
Tracking Difference	-0.02%	-0.01%	-0.04%	-	-

	YTD	2019	2018	2017 *	
Lyxor Core STOXX Europe 600 (DR) - UCITS ETF Monthly Hedged to EUR - Dist	**-1.54%**	**24.90%**	**-10.89%**	**6.49%**	**-**
Benchmark	-1.52%	24.28%	-11.03%	6.41%	-
Tracking Difference	-0.02%	0.61%	0.14%	0.08%	-
Tracking Error	-	0.16%	0.17%	0.00%	-

* Since inception, 12/04/2017

Source: Bloomberg, Lyxor AM, to 31st January 2020

The figures relating to [past performances / simulated past performances / past performances and simulated past performances] refer or relate to past periods and are not a reliable indicator of future results. This also applies to historical market data.

Performances related to distributing ETF are calculated reinvesting dividends into the ETF performance
Performance gap represents the performance differences between the ETF and the Index
The 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
STOXX Europe 600 Hedged EUR	12/04/2017	

	1Y	3Y	5Y
Fund volatility	10.36%	-	-
Benchmark volatility	10.38%	-	-
Sharpe ratio	1.63	-	-

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.

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In respect to the units/shares of the fund distributed in and from Switzerland, place of performance and jurisdiction is at the registered office of the Representative in Switzerland.

The Swiss Financial Market Supervisory Authority FINMA has authorized Société Générale, Zurich Branch, to act as Swiss Representative and Paying Agent of the funds in Switzerland. The prospectus, simplified prospectus, key investor information document (KIID), articles of association, investment regulations, annual and semi-annual reports and other relevant documentation according to Art. 133 of the Swiss Federal Ordinance on Collective Investment Schemes of the Lyxor ETFs which are authorized for distribution in or from Switzerland, can be obtained free of charge at the Swiss representative office:

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