Lyxor STOXX Europe 600 Oil & Gas UCITS ETF - Acc

1. FUND INFORMATION

Ticker: LYOIL SW

Description

Investment objective

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

The STOXX Europe 600 Oil & Gas (Net Return) EUR is constituted with the largest stocks of the oil & gas industry in Europe. The STOXX Europe 600 supersectors are derived from the STOXX Europe 600, which comprises 600 of the largest European stocks by free float market capitalisation. They represent the largest European companies in each of the 18 Supersectors as defined by the ICB classification (Industry Classification Benchmark). The complete construction methodology for the index is available on www.stoxx.com.

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.

COUNTERPARTY RISK: Investors are exposed to risks resulting from the use of an OTC Swap with Societe Generale. In-line with UCITS guidelines, the exposure to Societe Generale cannot exceed 10% of the total fund assets. Physically replicated ETFs may have counterparty risk resulting from the use of a Securities Lending Programme.

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	LYOIL SW
Fund Type	SICAV
UCITS compliant	Yes
ISIN	LU1834988278
Swiss Tax	Yes
Replication method	Indirect (Swap Based)
Full ownership of fund assets	Yes
Share Class Currency	EUR
Inception Date	24/10/2006
Nav per share at inception (EUR)	42.4839
Total Expense Ratio p.a	0.30%
Currency risk	Yes
NAV per Share (EUR)	41.72
Share AUM (M EUR)	456.73
Total Fund Assets (M EUR)	456.73
Umbrella (M EUR)	10,722.93
Minimum Investment (Share)	1
Income treatment	Capitalisation

Trading Information

Place	Opening Hours (GMT)	Currency	Ticker Bloomberg	RIC Reuters
XETRA*	08:00 / 16:30	EUR	LOGS GY	LOGS.DE
SIX Swiss Exchange	08:00 / 16:20	EUR	LYOIL SW	LYOIL.S
NYSE Euronext Paris	08:00 / 16:30	EUR	OIL FP	LYXOIL.PA
Borsa Italiana (Milano)	08:00 / 16:30	EUR	OIL IM	LYXOIL.MI

* First Listing Place of this share class

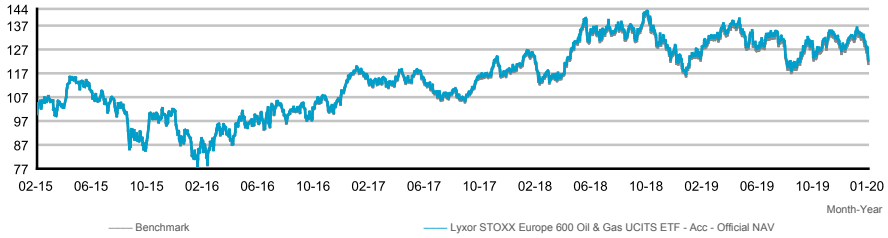
Full name	STOXX Europe 600 Oil & Gas (Net Return) EUR
Exposure	Europe
Asset Class	Equity
Index type	Net Total Return
Currency	EUR
Index Reuters RIC	.SXER
Index Bloomberg ticker	SXER
Further information	www.stoxx.com

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

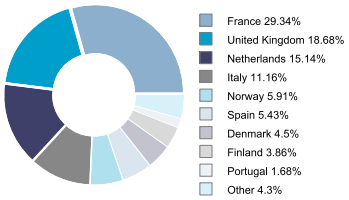
2. Index information

Base 100 performance

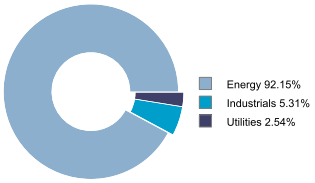
Source : Bloomberg, Lyxor AM, to 31st January 2020



Index Geographical Allocation



Index Sector Allocation



Top ten constituents

Total Sa	29.34%
Bp Plc	15.52%
Royal Dutch Shell Plc-A Shs	14.49%
Eni Spa	8.08%
Repsol Sa	4.62%
Statoil Asa	4.53%
Vestas Wind Systems A/S	4.50%
Neste Oil Oyj	3.86%
Snam Spa	2.54%
Galp Energia Sgps Sa	1.68%

3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor STOXX Europe 600 Oil & Gas UCITS ETF - Acc	**-7.03%**	**-4.66%**	**-6.20%**	**8.75%**	**25.92%**
Benchmark	-7.13%	-4.74%	-6.38%	7.98%	24.53%
Tracking Difference	0.10%	0.08%	0.17%	0.76%	1.38%

	YTD	2019	2018	2017	2016
Lyxor STOXX Europe 600 Oil & Gas UCITS ETF - Acc	**-7.03%**	**10.19%**	**-0.63%**	**1.96%**	**29.11%**
Benchmark	-7.13%	9.98%	-0.80%	1.76%	28.76%
Tracking Difference	0.10%	0.22%	0.17%	0.20%	0.34%
Tracking Error	-	0.18%	0.19%	0.20%	0.26%

	31/01/2020 31/01/2019	31/01/2019 31/01/2018	31/01/2018 31/01/2017	31/01/2017 29/01/2016	29/01/2016 30/01/2015
Lyxor STOXX Europe 600 Oil & Gas UCITS ETF - Acc	**-4.51%**	**5.36%**	**8.09%**	**25.36%**	**-7.63%**
Benchmark	-4.83%	5.17%	7.88%	25.03%	-7.76%
Tracking Difference	0.32%	0.19%	0.21%	0.33%	0.13%

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 Oil & Gas Price EUR	25/10/2006	01/03/2011
STOXX Europe 600 Oil & Gas (Net Return) EUR	01/03/2011	

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

** The fund's performance track record is that of LYXOR STOXX Europe 600 Oil & Gas UCITS ETF until 01/17/2019. This fund was absorbed by Lyxor STOXX Europe 600 Oil & Gas UCITS ETF on 01/17/2019.

	Since inception
Sharpe ratio	0.02

	1Y	3Y	5Y
Fund volatility	16.90%	16.30%	20.16%
Benchmark volatility	16.95%	16.34%	20.19%
Sharpe ratio	-0.14	0.14	0.25

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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By investing into these products, the investor certifies to Société Générale that he is duly authorized to do so, by consulting, if he finds it necessary, his own investment advisors or any other competent professionals with regard to the advisability of said investment.

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The country of domicile of the fund presented in this document is Luxembourg. The fund Lyxor STOXX Europe 600 Oil & Gas UCITS ETF is listed on the SIX Swiss Exchange and authorized for the offer and distribution in Switzerland or from Switzerland pursuant to the Swiss Federal Act on Collective Investment Schemes (CISA).

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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