

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

Ticker: **STXH GY**

### 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	Distribution	Fx Hedge
Deutsche Boerse (Xetra)*	08:00 / 19:00	EUR	STXH GY	STXH.DE	Yes	Yes
BERNE STOCK EXCHANGE	08:00 / 16:30	EUR	STXH BW	STXH.BN	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
Bolsa Mexicana de Valores**	14:00 / 21:00	MXN	MEUDN MM	MEUDN.MX	No	No
LSE**	08:00 / 16:30	USD	MEUS LN	MEUS.L	No	No

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

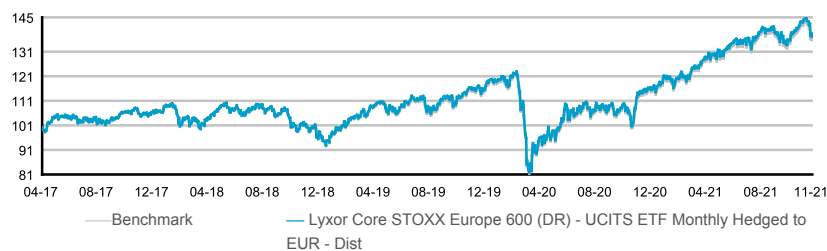
#### Main Fund Characteristics

Ticker	STXH GY
Fund Type	SICAV
Domiciliation	Luxembourg
UCITS compliant	Yes
ISIN	LU1574142243
UKFRS	Yes
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)	119.86
Share AUM (M EUR)	82.55
Total Fund Assets (M EUR)	3,212.23
Umbrella (M EUR)	16,390.56
Minimum Investment (Share)	1
Income treatment	Distribution
Last Amount (EUR)	2.25
Date of distribution	July & December

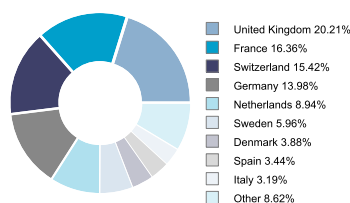
Source: Lyxor AM, 30th November 2021

### 2. Index information

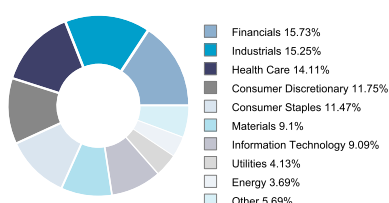
Source: Bloomberg, Lyxor AM, to 30th November 2021



#### Index Geographical Allocation



#### Index Sector Allocation



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	-

#### Top ten constituents

Nestle Sa-Reg	3.11%
Asml Holding Nv	2.86%
Roche Hold	2.37%
Lvmh Moet Hennessy Louis Vui	1.77%
Novartis Ag-Reg	1.67%
Novo Nordisk A/S-B	1.53%
Astrazeneca Plc	1.47%
Linde Plc	1.41%
Sap Ag	1.21%
Unilever Plc	1.16%

### 3. ETF Performances

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

	1 Month	3 Months	6 Months	3 Years	5 Years
Benchmark	-2.36%	-1.93%	3.49%	36.84%	-
Tracking Difference	-2.37%	-2.02%	3.40%	35.82%	-
	0.01%	0.09%	0.09%	1.01%	-

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

	YTD	2020	2019	2018	2017 *
Benchmark	16.71%	-0.87%	24.90%	-10.89%	6.49%
Tracking Difference	16.52%	-0.96%	24.28%	-11.03%	6.41%
Tracking Error	0.20%	0.08%	0.61%	0.14%	0.08%
	-	0.15%	0.16%	0.17%	0.00%

\* Since inception, 12/04/2017

Source: Bloomberg, Lyxor AM, to 30th November 2021

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	
		</	

#### Client services

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## Important information for Investors

Parties entering into transactions (such as a derivative or financing transaction) or investing in financial instruments that use an index or a variable interest rate (benchmark) are exposed to the risk that:

- (1) such benchmark may be subject to methodological or other changes which could affect the value of the relevant transaction; or
- (2) (i) may become not compliant with applicable laws and regulations (such as the European Benchmark Regulation), (ii) may cease to be published (possible cessation of LIBOR publication or planned cessation of EONIA both after December 2021), or (iii) the supervisor or administrator of any such benchmark may make a statement that the relevant benchmark is no longer representative, and as a consequence the relevant benchmark may be replaced by another benchmark which may have an adverse and material impact on the economics of the relevant transactions.

You should conduct your own independent investigation and analysis of the potential consequences of any relevant risks such as those mentioned above, particularly in light of the ongoing industry initiatives related to the development of alternative reference rates and the update of the relevant market standard documentation.

## 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](http://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.

## 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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This document is of a commercial nature and not of a regulatory nature.

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Prior to investing in the product, investors should seek independent financial, tax, accounting and legal advice.

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The product is a sub-fund of Lyxor Core STOXX Europe 600 (DR) and has been approved by the CSSF and has been notified to the AMF to be marketed in France.

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**The attention of investors is drawn to the fact that, the prospectus is only available in English.**

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Updated composition of the product's investment portfolio is available on [www.lyxoretf.com](http://www.lyxoretf.com). In addition, the indicative net asset value is published on the Reuters and Bloomberg pages of the product, and might also be mentioned on the websites of the stock exchanges where the product is listed.

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