

Lyxor Core STOXX Europe 600 (DR) - SE

INVESTMENT OBJECTIVE

Lyxor Stoxx Europe 600 (DR) seeks to replicate the Stoxx Europe 600 Net Return EUR. The index represents large, mid and small cap capitalisation across the European region.

A full physical replication process ensures tight performance of the benchmark. Tracking error is continuously monitored. A tax optimisation process is run continuously in order to enhance the dividend yield of the portfolio compared to its net dividend benchmark index. Entry and exit fees are paid to the Fund and priced at fair value to protect the Fund's performance from transactions costs arising in subscriptions/redemptions.

FUND PERFORMANCES

	MTD	3 Months	6 Months	1 Year	3 Years	5 Years	Annualized Since Inception
Lyxor Core STOXX Europe 600 (DR) - SE	0.32%	-0.22%	10.15%	1.72%	23.56%	32.92%	7.03%
Stoxx Europe 600 Net Return EUR	0.31%	-0.38%	9.87%	1.43%	22.68%	31.18%	6.79%

Annual performances, net of management fees, based on official NAVs
Inception Date: April 26, 2011

	YTD	2018	2017	2016
Lyxor Core STOXX Europe 600 (DR) - SE	17.13%	-10.55%	10.76%	2.18%
Stoxx Europe 600 Net Return EUR	16.82%	-10.77%	10.58%	1.73%

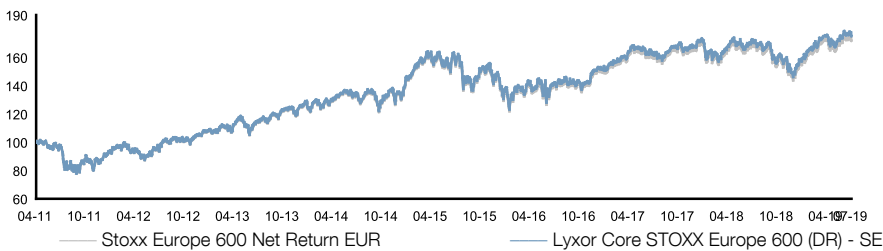
Annual performances, net of management fees, based on official NAVs

EX-POST RISK INDICATORS

	1 Year	3 Years	5 Years
Tracking Error	0.06%	0.07%	0.12%
Fund volatility	11.78%	10.67%	15.36%
Benchmark volatility	11.78%	10.67%	15.35%
Information Ratio	4.66	3.47	2.27

All indicators are calculated on a daily basis on official NAVs and index prices

PERF. SINCE INCEPTION



KEY POINTS

Total Fund Assets (M EUR) :	1,290.22
NAV per Share (EUR) :	1,907.43
Total Expense Ratio p.a. :	0.08%
Replication method :	Direct (physical)

FUND FACTS

Codes :

Fund ISIN :	LU0317841665
Fund Bloomberg Code :	LYINESE LX
Index Bloomberg ticker :	SXXR
Index Reuters code :	.STOXXR

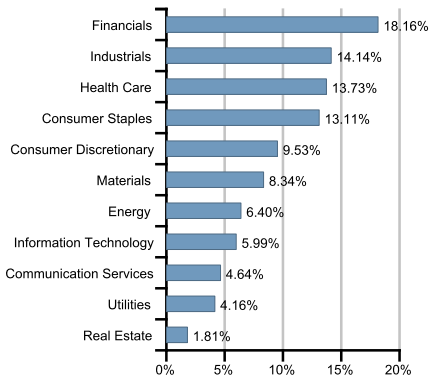
Fund Type :

Legal Structure :	-
Inception Date :	April 25, 2011
Share Class Currency :	EUR
Management Company :	Lyxor International Asset Management
Custodian :	SOCIETE GENERALE BANK & TRUST
Recommended Investment Horizon :	5
Income treatment :	Capitalisation

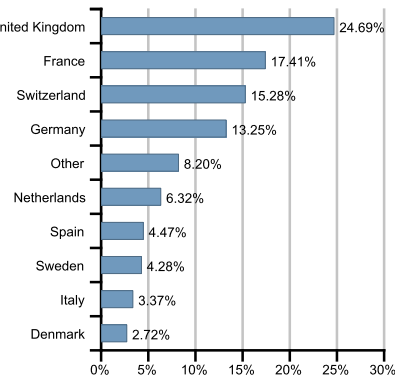
Dealing Information :

Min. Initial Subscription :	EUR 10,000,000
Min. Subsequent Subscription :	-
Entry/Exit Fees :	0.20% / 0.03%
Total Expense Ratio p.a. :	0.08%
Dealing Deadline :	D before 1 pm Paris time
Settlement Date :	

(STOXX EUROPE 600 NET RETURN EUR) SECTOR ALLOCATION



(STOXX EUROPE 600 NET RETURN EUR) GEOGRAPHICAL BREAKDOWN



TOP 10 HOLDINGS

	Weighting	MTD Perf.*
Nestle Sa-Reg	2.77%	5.36%
Novartis Ag-Reg	2.51%	3.28%
Total Sa	1.49%	-4.59%
Royal Dutch Shell Plc-A Shs	1.49%	-0.82%
Bp Plc	1.46%	-2.20%
Sap Ag	1.45%	-7.49%
Astrazeneca Plc	1.22%	7.84%
Lvmh Moet Hennessy Louis Vui	1.20%	0.22%
Linde Plc	1.15%	-1.64%
Glaxosmithkline Plc	1.12%	6.18%

*Performance are calculated in portfolio currency

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