

## Lyxor Core EURO STOXX 300 (DR) - SE

## INVESTMENT OBJECTIVE

The Lyxor EURO STOXX 300 (DR) index fund aims to replicate the performance of the EURO STOXX Net Return EUR index, which is the eurozone subset of the STOXX Europe 600 Index. With a variable number of components, the index represents large, mid and small capitalisation companies of 12 eurozone countries.

A full physical replication process ensures tight performance replication 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 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 EURO STOXX 300 (DR) - SE	3.68%	2.50%	7.24%	4.70%	30.87%	42.44%	3.54%
EURO STOXX (NET RETURN)	3.66%	2.47%	6.80%	4.20%	26.95%	34.54%	2.83%

Annual performances, net of management fees, based on official NAVs  
Inception Date: November 3, 2006

	YTD	2018	2017	2016
Lyxor Core EURO STOXX 300 (DR) - SE	20.25%	-12.16%	14.13%	6.76%
EURO STOXX (NET RETURN)	19.71%	-12.72%	12.55%	4.15%

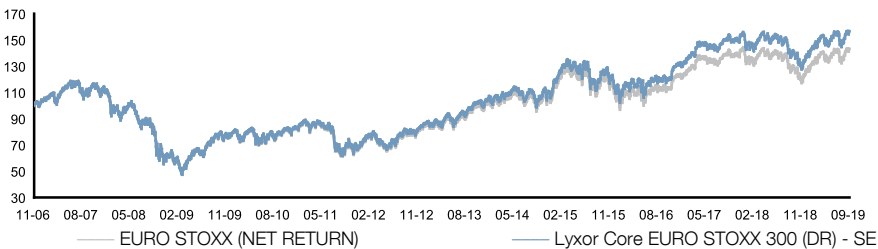
Annual performances, net of management fees, based on official NAVs

## EX-POST RISK INDICATORS

	1 Year	3 Years	5 Years
Tracking Error	0.08%	0.46%	0.75%
Fund volatility	13.83%	11.84%	16.54%
Benchmark volatility	13.84%	11.85%	16.59%
Information Ratio	5.88	2.35	1.60

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

## PERF. SINCE INCEPTION



## KEY POINTS

Total Fund Assets (M EUR) :	468.92
NAV per Share (EUR) :	1,567.73
Total Expense Ratio p.a :	0.07%
Replication method :	Direct (physical)

## FUND FACTS

Codes :

Fund ISIN :	LU0326733176
Fund Bloomberg Code :	SGEURSE LX
Index Bloomberg ticker :	SXST
Index Reuters code :	.STOXXER

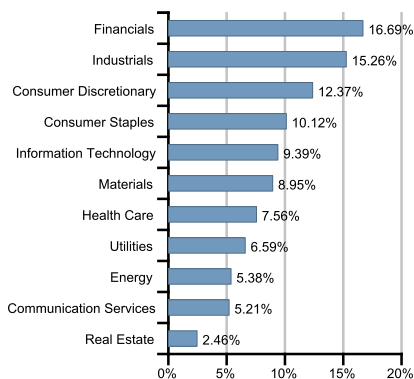
Fund Type :

Legal Structure :	-
Inception Date :	November 1, 2006
Share Class Currency :	EUR
Management Company :	Lyxor International Asset Management S.A.S.
Custodian :	SOCIETE GENERALE BANK & TRUST
Recommended Investment Horizon :	5
Income treatment :	Capitalisation

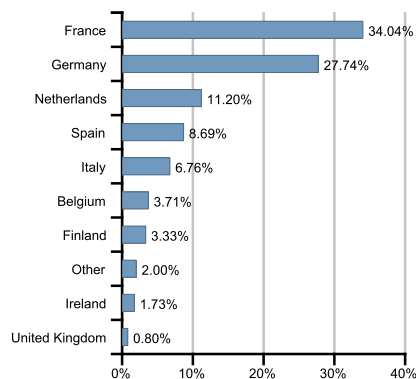
Dealing Information :

Min. Initial Subscription :	EUR 10,000,000
Min. Subsequent Subscription :	-
Entry/Exit Fees :	0.06% / 0.03%
Total Expense Ratio p.a :	0.07%
Dealing Deadline :	D before 1 pm Paris time
Settlement Date :	13

## (EURO STOXX (NET RETURN)) SECTOR ALLOCATION



## (EURO STOXX (NET RETURN)) GEOGRAPHICAL BREAKDOWN



## TOP 10 HOLDINGS

	Weighting	MTD Perf.*
Total Sa	2.94%	6.95%
Sap Ag	2.71%	-0.66%
Linde Plc	2.26%	4.28%
Lvmh Moet Hennessy Louis Vui	2.25%	0.62%
Asml Holding Nv	2.23%	12.36%
Sanofi	2.22%	8.88%
Allianz Se	2.09%	6.66%
Unilever Nv-Cva	1.85%	-2.29%
Siemens Ag-Reg	1.81%	8.03%
Anheuser-Busch Inbev Nv	1.70%	1.42%

\*Performance are calculated in portfolio currency

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