

# Lyxor STOXX Europe 600 Food & Beverage UCITS ETF - Acc

Ticker: FOO FP

## 1. FUND INFORMATION

### Description

#### Investment objective

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

The STOXX Europe 600 Food & Beverage Net Return EUR is constituted with the largest stocks of the food & beverage 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](http://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](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.

**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	FOO FP
Fund Type	SICAV
UCITS compliant	Yes
ISIN	LU1834985845
UKFRS	Yes
Replication method	Indirect (Swap Based)
Full ownership of fund assets	Yes
Share Class Currency	EUR
Inception Date	17/08/2006
Nav per share at inception (EUR)	72.4539
Total Expense Ratio p.a.**	0.30%
Currency risk	Yes
NAV per Share (EUR)	93.45
Share AUM (M EUR)	113.06
Total Fund Assets (M EUR)	181.36
Umbrella (M EUR)	14,523.36
Minimum Investment (Share)	1
Income treatment	Capitalisation

#### Trading Information

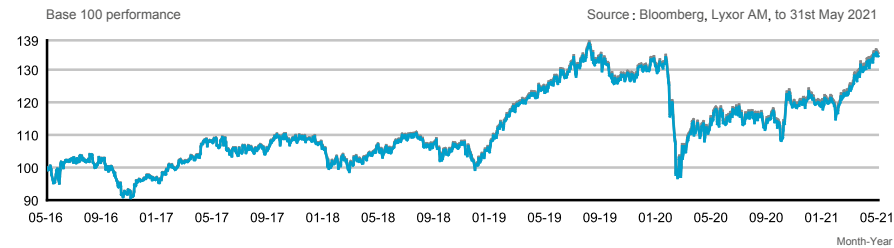
Place	Opening Hours (GMT)	Currency	Ticker Bloomberg	RIC Reuters
NYSE Euronext Paris*	08:00 / 16:30	EUR	FOO FP	LYFOO.PA
Borsa Italiana (Milano)	08:00 / 16:30	EUR	FOO IM	DJFOO.MI
XETRA	08:00 / 16:30	EUR	LFOD GY	LFOD.DE

\* First Listing Place of this share class

Full name	STOXX Europe 600 Food & Beverage Net Return EUR
Exposure	Europe
Asset Class	Equity
Index type	Net Total Return
Currency	EUR
Index Reuters RIC	.SX3R
Index Bloomberg ticker	SX3R
Further information	<a href="http://www.stoxx.com">www.stoxx.com</a>

Source: Bloomberg, Lyxor AM, to 31st May 2021

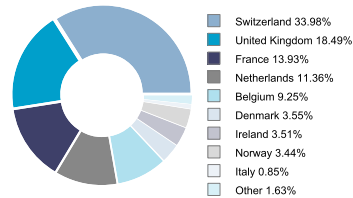
## 2. Index information



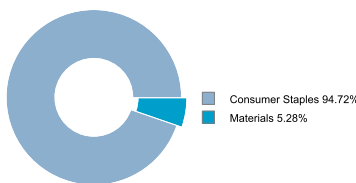
PAST PERFORMANCE IS NOT A RELIABLE INDICATOR OF FUTURE RETURNS

Source: Bloomberg, Lyxor AM, to May 31, 2021

#### Index Geographical Allocation



#### Index Sector Allocation



## 3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
<b>Lyxor STOXX Europe 600 Food &amp; Beverage UCITS ETF - Acc</b>	<b>3.12%</b>	<b>16.84%</b>	<b>13.08%</b>	<b>28.03%</b>	<b>34.16%</b>
Benchmark	3.06%	16.81%	13.10%	28.52%	35.11%
Tracking Difference	0.05%	0.03%	-0.03%	-0.49%	-0.96%

	YTD	2020	2019	2018	2017
<b>Lyxor STOXX Europe 600 Food &amp; Beverage UCITS ETF - Acc</b>	<b>10.43%</b>	<b>-6.22%</b>	<b>28.26%</b>	<b>-7.17%</b>	<b>12.58%</b>
Benchmark	10.46%	-6.06%	28.34%	-7.03%	12.74%
Tracking Difference	-0.03%	-0.16%	-0.08%	-0.14%	-0.16%
Tracking Error	-	0.10%	0.10%	0.14%	0.13%

	31/05/2021	29/05/2020	31/05/2019	31/05/2018	31/05/2017
<b>Lyxor STOXX Europe 600 Food &amp; Beverage UCITS ETF - Acc</b>	<b>18.54%</b>	<b>-8.11%</b>	<b>17.54%</b>	<b>-2.77%</b>	<b>7.78%</b>
Benchmark	18.58%	-7.89%	17.66%	-2.62%	7.96%
Tracking Difference	-0.04%	-0.22%	-0.13%	-0.15%	-0.19%

Source: Bloomberg, Lyxor AM, to 31st May 2021

PAST PERFORMANCE IS NOT A RELIABLE INDICATOR OF FUTURE RETURNS

#### Top ten constituents

Nestle Sa-Reg	30.35%
Diageo Plc	15.53%
Anheuser-Busch Inbev Nv	9.25%
Danone	6.72%
Pernod-Ricard Sa	6.56%
Koninklijke Dsm Nv	4.85%
Heineken Nv	4.13%
Kerry Group Plc-A	3.03%
Carlsberg As-B	2.76%
Associated British Foods Plc	1.73%

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 Food & Beverage Price EUR	18/08/2006	01/03/2011
STOXX Europe 600 Food & Beverage 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 Food & Beverage UCITS ETF until 01/17/2019. This fund was absorbed by Lyxor STOXX Europe 600 Food & Beverage UCITS ETF on 01/17/2019.

	Since inception		
	1Y	3Y	5Y
Sharpe ratio		0.54	
Fund volatility	15.94%	16.70%	15.04%
Benchmark volatility	15.93%	16.68%	15.01%
Sharpe ratio	1.28	0.49	0.42

**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.

**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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