

# Lyxor STOXX Europe 600 Media UCITS ETF - Dist

Ticker: **CBTV SW**

## 1. FUND INFORMATION

### Description

#### Investment objective

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

The STOXX Europe 600 Media Net Return EUR is constituted with the largest stocks of the media 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 BANK OF AMERICA. 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	CBTV SW
Fund Type	SICAV
UCITS compliant	Yes
ISIN	LU2082995734
Swiss Tax	Yes
Replication method	Indirect (Swap Based)
Full ownership of fund assets	Yes
Share Class Currency	EUR
Inception Date	05/03/2020
Nav per share at inception (EUR)	51.2087
Total Expense Ratio p.a	0.30%
Currency risk	Yes
NAV per Share (EUR)	68.00
Share AUM (M EUR)	3.05
Total Fund Assets (M EUR)	7.47
Umbrella (M EUR)	15,912.92
Minimum Investment (Share)	1
Income treatment	Distribution
Last Amount (EUR)	0.85
Date of distribution	July & December

### Trading Information

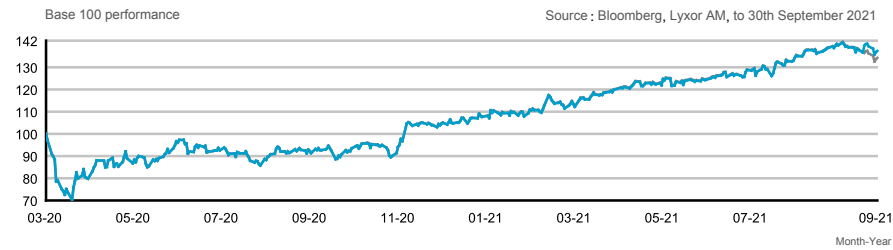
Place	Opening Hours (GMT)	Currency	Ticker Bloomberg	RIC Reuters
XETRA*	08:00 / 16:30	EUR	CBSXMR GY	CBSXMR.DE
SIX Swiss Exchange	08:00 / 16:20	CHF	CBTV SW	CBTV.S

\* First Listing Place of this share class

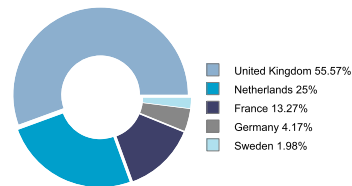
Full name	STOXX Europe 600 Media Net Return EUR
Exposure	Europe
Asset Class	Equity
Index type	Net Total Return
Currency	EUR
Index Reuters RIC	.SXMR
Index Bloomberg ticker	SXMR
Further information	<a href="http://www.stoxx.com">www.stoxx.com</a>

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

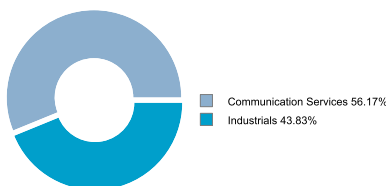
## 2. Index information



### Index Geographical Allocation



### Index Sector Allocation



## 3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor STOXX Europe 600 Media UCITS ETF - Dist	-	-	-	-	-
Benchmark	-	-	-	-	-
Tracking Difference	-	-	-	-	-
	YTD	2020*			
Lyxor STOXX Europe 600 Media UCITS ETF - Dist	27.64%	-	-	-	-
Benchmark	24.58%	-	-	-	-
Tracking Difference	3.06%	-	-	-	-
Tracking Error	-	-	-	-	-
	30/09/2021	30/09/2020			
Lyxor STOXX Europe 600 Media UCITS ETF - Dist	48.85%	-	-	-	-
Benchmark	45.38%	-	-	-	-
Tracking Difference	3.46%	-	-	-	-

Source: Bloomberg, Lyxor AM, to 30th September 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.

### Top ten constituents

Relx Plc	29.50%
Wolters Kluwer	14.32%
Universal Music Group Bv	10.68%
Wpp Plc	8.29%
Publicis Groupe	8.23%
Informa Plc	5.74%
Vivendi Sa	5.04%
Pearson Plc	3.74%
Future Plc	2.91%
S4 Capital Plc	2.70%

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 Media Price EUR	18/08/2006	01/03/2011
STOXX Europe 600 Media 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 Media UCITS ETF OLD until 01/31/2019. This fund was absorbed by Lyxor STOXX Europe 600 Media UCITS ETF on 01/31/2019.

	Since inception		
	1Y	3Y	5Y
Sharpe ratio		0.89	
Fund volatility	14.83%	-	-
Benchmark volatility	14.90%	-	-
Sharpe ratio	3.56	-	-

## 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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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 Media UCITS ETF is listed on the SIX Swiss Exchange and/or BX 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:

SOCIETE GENERALE PARIS, Zurich Branch, Lyxor ETF Team Switzerland, Talacker 50, P.O. Box 1928, CH-8021 Zurich, [www.lyxoretff.ch](http://www.lyxoretff.ch), [info@lyxoretff.ch](mailto:info@lyxoretff.ch), +41 58 272 33 44