

Lyxor STOXX Europe 600 Oil & Gas UCITS ETF - Dist

1. FUND INFORMATION

Description

Investment objective

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

The STOXX Europe 600 Oil & Gas (Net Return) EUR is constituted with the largest stocks of the oil & gas 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.

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
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 the counterparty 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. 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, The market-maker systems; or an abnormal trading situation or event.

Ticker: OILG SW

Ticker	OILG SW
Fund Type	SICAV
UCITS compliant	Yes
ISIN	LU2082998167
Swiss Tax	Yes
Replication method	Indirect (Swap Based)
Full ownership of fund assets	Yes
Share Class Currency	EUR
Inception Date	02/07/2020
Nav per share at inception (EUR)	55.0435
Total Expense Ratio p.a	0.30%
Currency risk	Yes
NAV per Share (EUR)	75.39
Share AUM (M EUR)	28.93
Total Fund Assets (M EUR)	586.96
Umbrella (M EUR)	19,584.09
Minimum Investment (Share)	1
Income treatment	Distribution
Last Amount (EUR)	0.99
Date if distribution	July & December

Trading Information

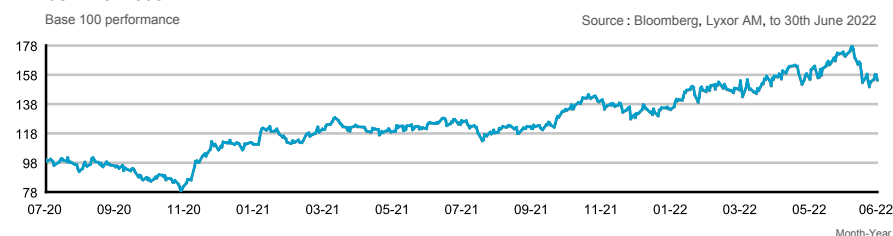
Place	Opening Hours (GMT)	Currency	Ticker Bloomberg	RIC Reuters
Deutsche Boerse (Xetra)*	08:00 / 19:00	EUR	OIGS GF	OIGS.F
SIX Swiss Exchange	08:00 / 16:20	CHF	OILG SW	OILG.S
Deutsche Boerse (Xetra)	08:00 / 19:00	EUR	OIGS GY	OIGS.DE

* First Listing Place of this share class

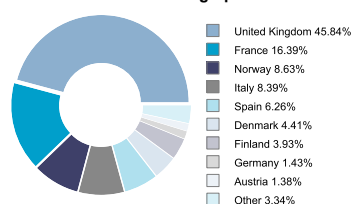
Full name	STOXX Europe 600 Oil & Gas (Net Return) EUR
Exposure	Europe
Asset Class	Equity
Index type	Net Total Return
Currency	EUR
Index Reuters RIC	.SXER
Index Bloomberg ticker	SXER
Further information	www.stoxx.com

Source: Bloomberg, Lyxor AM, to 30th June 2022

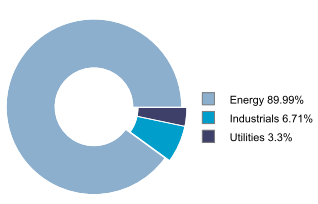
2. Index information



Index Geographical Allocation



Index Sector Allocation



3. ETF Performances

Lyxor STOXX Europe 600 Oil & Gas UCITS ETF - Dist

	1 Month	3 Months	6 Months	3 Years	5 Years	10 Years
Lyxor STOXX Europe 600 Oil & Gas UCITS ETF - Dist	-	-	-	-	-	-
Benchmark	-	-	-	-	-	-
Tracking Difference	-	-	-	-	-	-

	YTD	2021	2020 *		
Lyxor STOXX Europe 600 Oil & Gas UCITS ETF - Dist	15.02%	21.59%	-	-	-
Benchmark	14.87%	21.37%	-	-	-
Tracking Difference	0.16%	0.22%	-	-	-
Tracking Error	-	0.23%	-	-	-

* Since inception, 02/07/2020

	30/06/2022 30/06/2021	30/06/2021 02/07/2020		
Lyxor STOXX Europe 600 Oil & Gas UCITS ETF - Dist	24.45%	-	-	-
Benchmark	24.28%	-	-	-
Tracking Difference	0.17%	-	-	-

Source: Bloomberg, Lyxor AM, to 30th June 2022

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

Shell Plc-New	30.52%
Total Sa	15.64%
Bp Plc	14.78%
Statoil Asa	7.72%
Eni Spa	6.16%
Vestas Wind Systems A/S	4.41%
Repsol Sa	4.32%
Neste Oil Oyj	3.93%
Snam Spa	2.23%
Siemens Energy Ag	1.43%

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 Oil & Gas Price EUR	17/10/2006	01/03/2011
STOXX Europe 600 Oil & Gas (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 Oil & Gas UCITS ETF until 01/17/2019. This fund was absorbed by Lyxor STOXX Europe 600 Oil & Gas UCITS ETF on 01/17/2019.

	Since inception			
	1Y	3Y	5Y	10Y
Sharpe ratio	0.93			
Fund volatility	26.28%	-	-	-
Benchmark volatility	26.28%	-	-	-
Sharpe ratio	0.93	-	-	-
Tracking Error	0.18%	-	-	-

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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The Lyxor ETFs are offered only outside the United States in compliance with Regulation S promulgated under the Securities Act (the « Regulation S ») to a selected group of investors only in "Offshore Transactions" with "Non-U.S. Persons" (each as defined in Regulation S). The Lyxor ETFs may be reoffered and sold only to "Non-U.S. Persons" in "Offshore Transactions" pursuant to the resale provisions of Regulation S. No person is obligated or intends to register the Lyxor ETFs under the Securities Act or any state securities laws in the United States.

The country of domicile of the fund presented in this document is Luxembourg. The fund Lyxor STOXX Europe 600 Oil & Gas 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:

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