

## Lyxor S&P 500 UCITS ETF - Dist (EUR)

### 1. FUND INFORMATION

#### Description

Lyxor Asset Management Group ("Lyxor") was founded in 1998 and comprises two subsidiaries (1) (2) of Société Générale group. Lyxor benefits from the expertise of 600 professionals across the wealth management world, advising EUR 117.6 billion\* in assets. Lyxor offers bespoke asset management services, capitalising on its know-how in ETFs and indexing, Alternative and Multi Management, and Absolute Performance and Solutions. As one of the most experienced players on the market, Lyxor ETF is Europe's number three provider of ETFs (number two in terms of liquidity (3)), with AuM of more than EUR 49.8 billion\*. With 220 ETFs listed on 13 financial marketplaces, Lyxor ETF provides investors with varied investment solutions enabling them to diversify their allocation across the entire spectrum of asset classes (equities, bonds, money market instruments and commodities via forward financial instruments). Demonstrating its commitment to high-quality ETFs, in 2011, Lyxor ETF implemented an ETF quality charter with the aim of ensuring that each ETF it offers complies with the strictest requirements in terms of replication quality, risk monitoring, liquidity and transparency. [www.lyxoretf.com](http://www.lyxoretf.com)

#### Investment objective

The Lyxor S&P 500 UCITS ETF - Dist (EUR) is a UCITS compliant exchange traded fund that aims to track the benchmark index S&P 500 Net Total Return Index.

The S&P 500 Net Total Return Index is a widely regarded benchmark of US large caps, tracking 500 leading companies and covering approximately 80% of the US free-float market capitalisation. Further index details and methodology may be found at [www.spindices.com](http://www.spindices.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.

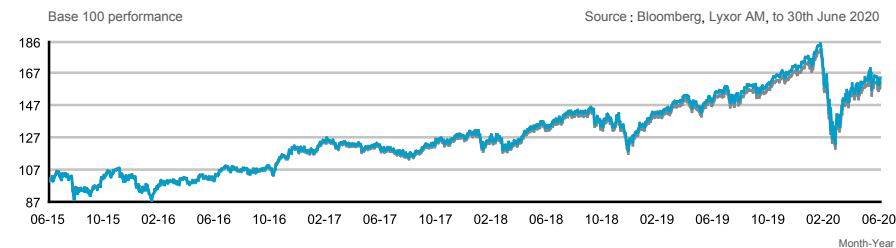
**COUNTERPARTY RISK:** Investors are exposed to risks resulting from the use of an OTC Swap with Societe Generale. In-line with UCITS guidelines, the exposure to Societe Generale cannot exceed 10% of the total fund assets. Physically replicated ETFs may have counterparty risk resulting from the use of 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.

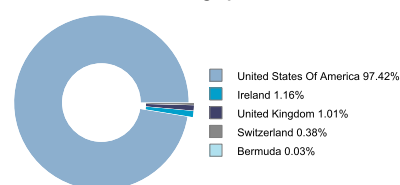
**CURRENCY RISK:** ETFs may be exposed to currency risk if the ETF is denominated in a currency different to that of the Underlying Index they are tracking. This means that exchange rate fluctuations could have a negative or positive effect on returns.

**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.

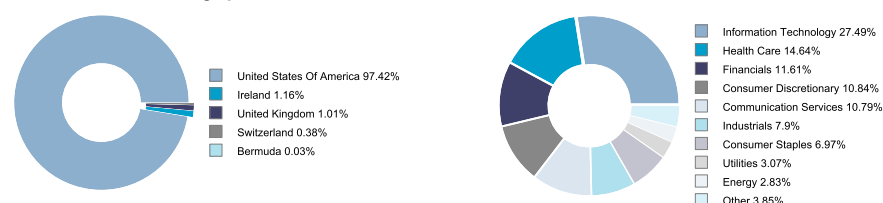
### 2. Index information



#### Index Geographical Allocation



#### Index Sector Allocation



### 3. ETF Performances

|   | 1 Month       | 3 Months      | 6 Months      | 3 Years       | 5 Years       |
|---|---------------|---------------|---------------|---------------|---------------|
| <b>Lyxor S&amp;P 500 UCITS ETF - Dist (EUR)</b> | <b>1.01%</b>  | <b>17.75%</b> | <b>-3.17%</b> | <b>37.34%</b> | <b>63.95%</b> |
| Benchmark (EUR)                                 | 0.96%         | 17.59%        | -3.43%        | 35.43%        | 60.14%        |
| Tracking Difference                             | 0.05%         | 0.16%         | 0.25%         | 1.91%         | 3.81%         |
|   | YTD           | 2019          | 2018          | 2017          | 2016          |
| <b>Lyxor S&amp;P 500 UCITS ETF - Dist (EUR)</b> | <b>-3.17%</b> | <b>33.74%</b> | <b>0.26%</b>  | <b>6.90%</b>  | <b>15.13%</b> |
| Benchmark (EUR)                                 | -3.43%        | 33.10%        | -0.15%        | 6.37%         | 14.55%        |
| Tracking Difference                             | 0.25%         | 0.63%         | 0.41%         | 0.52%         | 0.58%         |
| Tracking Error                                  | -             | 0.01%         | 0.01%         | 0.00%         | 0.01%         |
|   | 30/06/2020    | 28/06/2019    | 29/06/2018    | 30/06/2017    | 30/06/2016    |
| <b>Lyxor S&amp;P 500 UCITS ETF - Dist (EUR)</b> | <b>8.93%</b>  | <b>13.00%</b> | <b>11.58%</b> | <b>14.70%</b> | <b>4.07%</b>  |
| Benchmark (EUR)                                 | 8.35%         | 12.52%        | 11.08%        | 14.12%        | 3.61%         |
| Tracking Difference                             | 0.58%         | 0.47%         | 0.50%         | 0.58%         | 0.46%         |

Source: Bloomberg, Lyxor AM, to 30th June 2020

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.

Ticker: LYPS GY

|                                  |                       |
|----------------------------------|-----------------------|
| Ticker                           | LYPS GY               |
| Fund Type                        | SICAV                 |
| UCITS compliant                  | Yes                   |
| ISIN                             | LU0496786574          |
| Replication method               | Indirect (Swap Based) |
| Full ownership of fund assets    | Yes                   |
| Share Class Currency             | EUR                   |
| Inception Date                   | 26/03/2010            |
| Nav per share at inception (EUR) | 8.71                  |
| Total Expense Ratio p.a          | 0.15%                 |
| Currency risk                    | Yes                   |
| NAV per Share (EUR)              | 28.40                 |
| Share AUM (M EUR)                | 3,141.11              |
| Total Fund Assets (M EUR)        | 7,938.39              |
| Umbrella (M EUR)                 | 33,872.23             |
| Minimum Investment (Share)       | 1                     |
| Income treatment                 | Distribution          |
| Last Amount (EUR)                | 0.21                  |
| Date if distribution             | July & December       |

#### Trading Information

| Place                    | Opening Hours (GMT) | Currency | Ticker Bloomberg | RIC Reuters |
|--------------------------|---------------------|----------|------------------|-------------|
| Deutsche Boerse (Xetra)* | 08:00 / 19:00       | EUR      | LYPS GY          | LYXSP.DE    |
| Borsa Italiana (Milano)  | 08:00 / 16:30       | EUR      | SPX IM           | LYXSP.MI    |
| NYSE Euronext Paris      | 08:00 / 16:30       | EUR      | SP5 FP           | SP5.MC      |
| Bolsa de Madrid          | 08:00 / 16:30       | EUR      | SP5 SM           | LYXSP.MI    |
| Warsaw Stock Exchange    | 08:00 / 16:00       | PLN      | LYPS PW          | ETFSP500.WA |

\* First Listing Place of this share class

|                        |  |
|------------------------|--|
| Full name              | S&P 500 Net Total Return Index   |
| Exposure               | USA  |
| Asset Class            | Equity   |
| Index type             | Net Total Return   |
| Currency               | USD  |
| Index Reuters RIC      | .SPXNTR  |
| Index Bloomberg ticker | SPTR500N   |
| Further information    | <a href="http://www.indices.standardandpoors.com">www.indices.standardandpoors.com</a> |

Source: Bloomberg, Lyxor AM, to 30th June 2020

#### Top ten constituents

|                             |       |
|-----------------------------|-------|
| Microsoft Corp              | 6.02% |
| Apple Inc                   | 5.80% |
| Amazon.Com Inc              | 4.51% |
| Facebook Inc-Class A        | 2.13% |
| Alphabet Inc-CI A           | 1.66% |
| Alphabet Inc-CI C           | 1.61% |
| Johnson & Johnson           | 1.45% |
| Berkshire Hathaway Inc-CI B | 1.35% |
| Visa Inc-Class A Shares     | 1.27% |
| Procter & Gamble Co/The     | 1.15% |

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         |
|--------------------------------|------------|------------|
| S&P 500 Index                  | 26/03/2010 | 06/04/2011 |
| S&P 500 Net Total Return Index | 06/04/2011 |            |

Performance gap = Simulated perf - [(1+Index perf)/(1+Interest rate perf)-1]

|                      | Since inception |        |        |
|----------------------|-----------------|--------|--------|
|                      | 1Y              | 3Y     | 5Y     |
| Fund volatility      | 20.73%          | 16.54% | 17.16% |
| Benchmark volatility | 20.73%          | 16.54% | 17.16% |
| Sharpe ratio         | 0.49            | 0.68   | 0.63   |

## 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.

This document is of a commercial nature and not of a regulatory nature.

It is each investor's responsibility to ascertain that it is authorised to subscribe, or invest into this product.

Prior to investing in the product, investors should seek independent financial, tax, accounting and legal advice.

Lyxor S&P 500 UCITS ETF is an investment company with Variable Capital (SICAV) incorporated under Luxembourg Law, listed on the official list of Undertakings for Collective Investment, authorised under Part I of the Luxembourg Law of 17th December 2010 (the "2010 Law") on Undertakings for Collective Investment in accordance with provisions of the Directive 2009/65/EC (the "2009 Directive") and subject to the supervision of the Commission de Surveillance du Secteur Financier (CSSF).

The product is a sub-fund of Lyxor S&P 500 UCITS ETF and has been approved by the CSSF and has been notified to the AMF to be marketed in France.

Societe Generale and Lyxor International Asset Management S.A.S. recommend that investors read carefully the "risk factors" section of the product's prospectus and the "Risk and reward" section of the Key Investor Information Document (KIID). The prospectus in English and the KIID in French are available free of charge on [www.lyxoretf.com](http://www.lyxoretf.com) or upon request to [client-services-etf@lyxor.com](mailto:client-services-etf@lyxor.com).

**The attention of investors is drawn to the fact that, the prospectus is only available in English.**

Units of a specific UCITS ETF managed by an asset manager and purchased on the secondary market cannot usually be sold directly back to the asset manager itself. Investors must buy and sell units on a secondary market with the assistance of an intermediary (e.g. a stockbroker) and may incur fees for doing so. In addition, investors may pay more than the current net asset value when buying units and may receive less than the current net asset value when selling them.

Updated composition of the product's investment portfolio is available on [www.lyxoretf.com](http://www.lyxoretf.com). In addition, the indicative net asset value is published on the Reuters and Bloomberg pages of the product, and might also be mentioned on the websites of the stock exchanges where the product is listed.

There is no guarantee that the fund's objective will be met. The fund may not always be able to replicate exactly the performance of the index (or indices).

**This product includes a risk of capital loss.** The redemption value of this product may be less than the amount initially invested. In a worst case scenario, investors could sustain the loss of their entire investment.

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