

Lyxor SPI® UCITS ETF

1. FUND INFORMATION

Investment objective

The Lyxor SPI® UCITS ETF is a UCITS compliant exchange traded fund that aims to track the benchmark index SWISS EXCHANGE SWISS PERFORMANCE INDEX.

The SPI® TR Index (Swiss Performance Index) aims to represent the performance of the Swiss equity market as a whole. It encompasses the shares of all companies whose legal registered office is in Switzerland and whose primary listing is on the SIX Swiss Exchange, unless their proportion of shares in free float is smaller than 20%. The SPI® was launched on 1 June 1987 with a base level of 1,000 points.

Trading Information

Place	Opening Hours (GMT)	Currency	Ticker Bloomberg	Distribution
SIX Swiss Exchange	08:00 / 16:20	CHF	CBSPI SW	Yes
Deutsche Boerse (Xetra)*	08:00 / 19:00	EUR	C029 GY	Yes

* First Listing Place of this share class

Ticker: CBSPI SW

Main Fund Characteristics

Ticker	CBSPI SW
Fund Type	SICAV
Domiciliation	Luxembourg
UCITS compliant	Yes
ISIN	LU0603946798
Swiss Tax	Yes
Replication method	Indirect (Swap Based)
Securities Lending	No
Full ownership of fund assets	Yes
Share Class Currency	CHF
Inception Date	10/05/2011
Nav per share at inception (CHF)	60.2184
Total Expense Ratio p.a	0.40%
Currency risk	No
NAV per Share (CHF)	110.95
Share AUM (M CHF)	18.53
Total Fund Assets (M CHF)	18.53
Umbrella (M CHF)	7,806.77
Minimum Investment (Share)	1
Income treatment	Distribution
Last Amount (CHF)	2.15

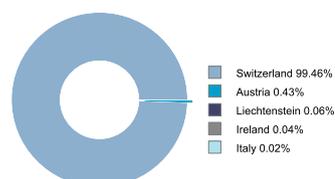
Source: Lyxor AM, 26th February 2021

2. Index information

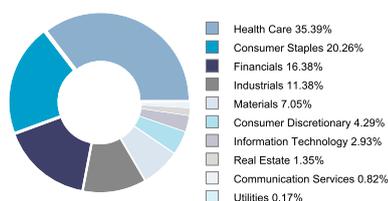
Source: Bloomberg, Lyxor AM, to 26th February 2021



Index Geographical Allocation



Index Sector Allocation



3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor SPI® UCITS ETF	-0.52%	0.75%	3.27%	24.20%	49.98%
Benchmark	-0.44%	1.01%	3.76%	28.03%	59.22%
Tracking Difference	-0.07%	-0.25%	-0.48%	-3.83%	-9.24%

	YTD	2020	2019	2018	2017
Lyxor SPI® UCITS ETF	-1.61%	2.63%	29.14%	-9.35%	18.25%
Benchmark	-1.45%	3.82%	30.59%	-8.57%	19.92%
Tracking Difference	-0.16%	-1.19%	-1.45%	-0.78%	-1.67%
Tracking Error	-	0.10%	0.12%	0.08%	0.26%

Source: Bloomberg, Lyxor AM, to 26th February 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.

Full name	SWISS EXCHANGE SWISS PERFORMANCE INDEX
Exposure	Europe
Asset Class	Equity
Index type	Net Total Return
Currency	CHF
Index Reuters RIC	-
Index Bloomberg ticker	SPI
Further information	-

Top ten constituents

Nestle Sa-Reg	18.23%
Roche Hold	13.94%
Novartis Ag-Reg	12.85%
Zurich Insurance Group Ag	3.72%
Ubs Group Ag-Reg	3.37%
Abb Ltd-Reg	3.18%
Cie Financiere Richemont-Reg	3.04%
Lonza Group Ag-Reg	2.85%
Sika Ag-Br	2.27%
Alcon Inc	2.08%

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

	1Y	3Y	5Y
Fund volatility	23.45%	17.62%	15.53%
Benchmark volatility	23.44%	17.61%	15.53%
Sharpe ratio	0.42	0.46	0.59

Client services

+41 (0)58 272 33 44 | info@lyxoretf.ch | www.lyxoretf.ch

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.

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 GOLDMAN SACHS. 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.

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 was prepared by Lyxor Asset Management. This document, and the information contained therein, does not constitute an issue prospectus according to articles 652a and 1156 of the Swiss Code of Obligations ("CO") or a listing prospectus according to the Listing Rules of the SIX Swiss Exchange. The information in this document is illustrative and provided for informational purposes only.

Some of the information contained herein has been taken from sources which GOLDMAN SACHS and LYXOR FUNDS SOLUTIONS S.A. believe to be reliable, but does not guarantee as such. This document does not constitute an offer or an invitation to invest or purchase any financial instrument. Societe Générale, Lyxor AM and Lyxor Asset Management Luxembourg assume no fiduciary responsibility or liability for any consequences financial or otherwise arising from the subscription or acquisition of any instrument described in this document.

The investor should make its own appraisal of the risks and should consult to the extent necessary its own legal, financial, tax, accounting and other professional advisors in this respect prior to any subscription or acquisition. This document can not be copied, reproduced or distributed, entirely or partly, without Societe Générale, Lyxor AM and Lyxor Asset Management Luxembourg agreement.

Past performance is not a guarantee for future performance. The investment in the Lyxor ETFs may be subject to restrictions with regard to certain persons or in certain countries under national regulations applicable to such persons or in said countries. It is the investor's responsibility to ascertain that they are authorized to invest into these products.

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.

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 SPI® 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.lyxoretf.ch, info@lyxoretf.ch, +41 58 272 33 44