LYXOR SPI® UCITS ETF

EQUITY

FACTSHEET

Marketing Communication

31/08/2022

Key Information (Source: Amundi)

Net Asset Value (NAV) : **111.46 (CHF)**
NAV and AUM as of : **31/08/2022**
Assets Under Management (AUM) :
16.13 (million CHF)
ISIN code : **LU0603946798**
Bloomberg code : **C029 GY**
Replication type : **Synthetical**
Benchmark : **100% SWITZERLAND SPI**
Last coupon date : **06/07/2022**
Latest coupons : **2.24 (CHF)**
Date of the first NAV : **10/05/2011**
First NAV : **60.22 (CHF)**

Objective and Investment Policy

The Lyxor SPI® UCITS ETF is a UCITS compliant exchange traded fund that aims to track the benchmark index SPI Total Return Index (CHF).

Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmarkindex.

Risk & Reward Profile (SRRI) (Source: Fund Admin)

1 2 3 4 5 **6** 7

Lower risk, potentially lower rewards

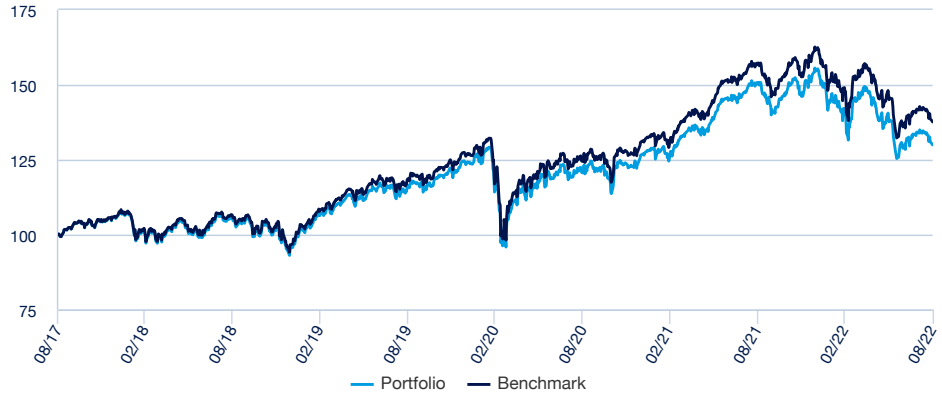
Higher risk, potentially higher rewards

The SRRI represents the risk and return profile as presented in the Key Investor Information Document (KIID). The lowest category does not imply that there is no risk. The SRRI is not guaranteed and may change over time.

« Technical net asset values may be calculated and published for any calendar day (excluding Saturdays and Sundays) that is neither a business day nor a transaction day. These technical net asset values are merely indicative and will not be the basis for purchasing, switching, redeeming and/or transferring shares."

Returns (Source: Fund Admin) - Past performance does not predict future returns

Performances from 31/08/2017 to 31/08/2022 (Source : Fund Admin)



Risk indicators (Source: Fund Admin)

	1 year	3 years
Portfolio volatility	15.90%	18.25%
Benchmark volatility	15.88%	18.24%
Ex-post Tracking Error	0.10%	0.10%
Portfolio sharpe ratio	-0.85	0.20

Cumulative returns* (Source: Fund Admin)

Since	YTD 30/12/2021	1 month 29/07/2022	3 months 31/05/2022	1 year 31/08/2021	3 years 30/08/2019	5 years 31/08/2017	10 years 31/08/2012
Portfolio	-15.94%	-3.23%	-6.61%	-13.53%	11.94%	29.93%	111.81%
Benchmark	-14.84%	-3.06%	-6.14%	-12.19%	16.11%	37.60%	137.20%
Spread	-1.10%	-0.16%	-0.47%	-1.34%	-4.17%	-7.67%	-25.39%

Calendar year performance* (Source: Fund Admin)

	2021	2020	2019	2018	2017	2016	2015	2014	2013	2012
Portfolio	22.10%	2.63%	29.14%	-9.35%	18.25%	-2.74%	1.36%	11.94%	23.68%	16.32%
Benchmark	23.38%	3.82%	30.59%	-8.57%	19.92%	-1.41%	2.68%	13.00%	24.60%	17.72%
Spread	-1.28%	-1.19%	-1.45%	-0.78%	-1.67%	-1.33%	-1.31%	-1.06%	-0.92%	-1.40%

Performances related to distributing ETF are calculated reinvesting dividends into the ETF performance

** Source : Amundi. The above cover complete periods of 12 months for each calendar year.* ***Past performance is no predictor of current and future results and does not guarantee future yield*** *. Any losses or gains do not take into consideration any costs, commissions and fees incurred by the investor in the issue and buyout of the shares (e.g. taxes, brokerage fees or other commissions deducted by the financial intermediary). If performance is calculated in a currency other than the euro, any losses or gains generated can thereby be affected by exchange rate fluctuations (both upward and downward). The discrepancy accounts for the performance difference between the portfolio and the index.*

Index Data (Source : Amundi)

Description of the 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.

Information (Source: Amundi)

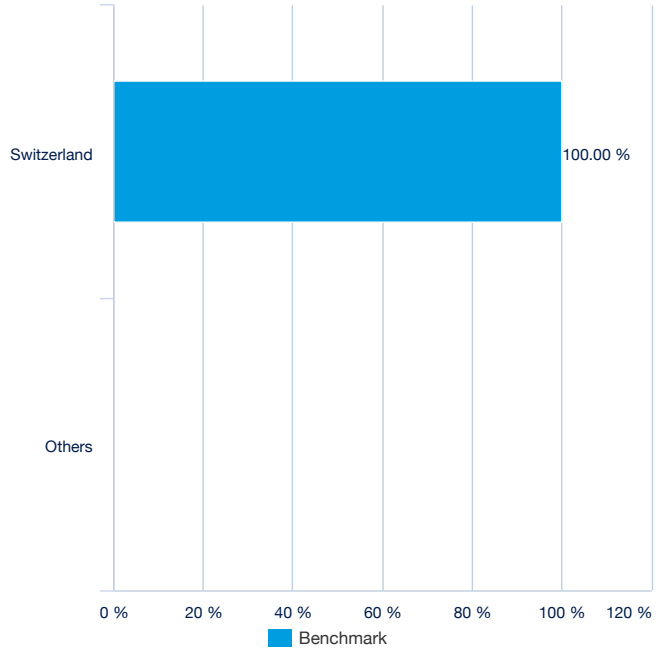
Asset class : **Equity**
Exposure : **Switzerland**

Holdings : **220**

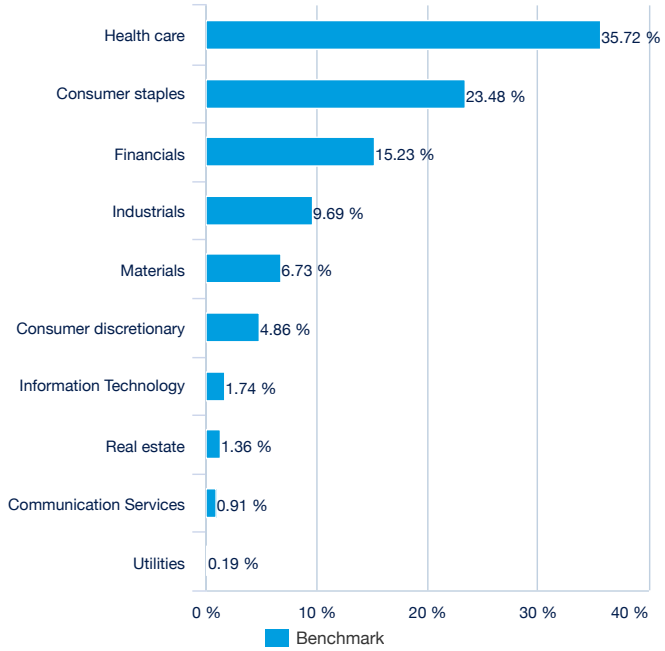
Top 10 benchmark holdings (source : Amundi)

	LYXOR SPI(R) UCITS ETF **% of assets (Index)**
NESTLE SA-REG	21.22%
ROCHE HLDG AG-GENUSS	14.58%
NOVARTIS	12.51%
ZURICH INSURANCE GROUP AG	4.30%
RICHEMONT CIE FIN-R	3.77%
UBS GROUP AG	3.38%
ABB LTD	2.88%
LONZA AG-REG	2.56%
SIKA AG-BR	2.23%
ALCON INC - CHF	2.12%
Total	**69.55%**

Geographical breakdown (Source: Amundi)



Benchmark Sector breakdown (source : Amundi)



Principal characteristics (Source : Amundi)

Legal structure	UCITS under Luxembourg law
UCITS compliant	UCITS
Management Company	Amundi Luxembourg SA
Administrator	BNP Paribas Securities Services, Luxembourg Branch
Custodian	BNP Paribas Securities Services, Luxembourg Branch
Independent auditor	ERNST & YOUNG Luxembourg
Share-class inception date	10/05/2011
Date of the first NAV	10/05/2011
Share-class reference currency	CHF
Classification	Not applicable
Type of shares	Distribution
ISIN code	LU0603946798
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.40% (realized) - 21/02/2022
Minimum recommended investment period	5 years
Fiscal year end	June
Primary Market Maker	SOCIETE GENERALE

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Deutsche Börse	9:00 - 17:30	EUR	ETF029	C029 GY	CNAVC029	CBSSHI.DE	CNAVC029
Six Swiss Exchange	9:00 - 17:30	CHF	ETF029	CBSPI SW	CBSPICIV	CBSPI.S	CBSPICIV

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Netherlands	+31 20 794 04 79
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Index Providers

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