

## Lyxor S&P 500 UCITS ETF - Acc

### 1. FUND INFORMATION

#### Investment objective

The Lyxor S&P 500 UCITS ETF - Acc 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). Lyxor ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

#### Trading Information

Place	Opening Hours (GMT)	Currency	Ticker Bloomberg	RIC Reuters	Distribution	Fx Hedge
LSE	08:00 / 16:30	GBP	SP5L LN	SP5L.L	No	No
NYSE Euronext Paris*	08:00 / 16:30	EUR	SP5C FP	SP5C.PA	No	No
LSE	08:00 / 16:30	USD	SP5C LN	SP5C.L	No	No
Bolsa Mexicana de Valores	14:00 / 21:00	MXN	SP5CN MM	SP5CN.MX	No	No
TEL-AVIV STOCK EXCHANGE	08:59 / 16:14	ILS	LYFF2 IT	LYFF2.TA	No	No
SIX Swiss Exchange**	08:00 / 16:20	CHF	LYSPH SW	LYSPH.S	Yes	Yes
Borsa Italiana (Milano)**	08:00 / 16:30	EUR	SPHC IM	SPHC.MI	No	Yes
NYSE Euronext Paris**	08:00 / 16:30	EUR	SP5H FP	SP5H.PA	Yes	Yes
Borsa Italiana (Milano)**	08:00 / 16:30	EUR	SPXH IM	SPXH.MI	Yes	Yes
Deutsche Boerse (Xetra)**	08:00 / 19:00	EUR	LYP2 GY	LYP2.DE	Yes	Yes
LSE**	08:00 / 16:30	GBP	SP5G LN	SP5G.L	Yes	Yes
Deutsche Boerse (Xetra)**	08:00 / 19:00	EUR	LYP5 GY	LYXSP.DE	Yes	No
Borsa Italiana (Milano)**	08:00 / 16:30	EUR	SPX IM	LYXSP.MI	Yes	No
NYSE Euronext Paris**	08:00 / 16:30	EUR	SP5 FP	SP5.MC	Yes	No
Bolsa de Madrid**	08:00 / 16:30	EUR	SP5 SM	LYXSP.MI	Yes	No
Warsaw Stock Exchange**	08:00 / 16:00	PLN	LYP5 PW	ETFSP500.WA	Yes	No
LSE**	08:00 / 16:30	USD	LSPU LN	LSPU.L	Yes	No
LSE**	08:00 / 16:30	GBP	LSPX LN	LSPX.L	Yes	No
SIX Swiss Exchange**	08:00 / 16:20	USD	LYSP5 SW	LYSP5.S	Yes	No
Deutsche Boerse (Xetra)**	08:00 / 19:00	EUR	6TVM GY	6TVM.DE	Yes	No

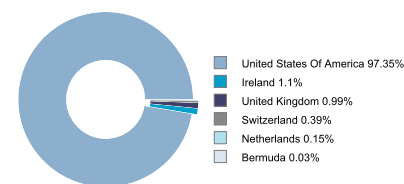
\* First Listing Place of this share class \*\* Listing of other share classes

### 2. Index information

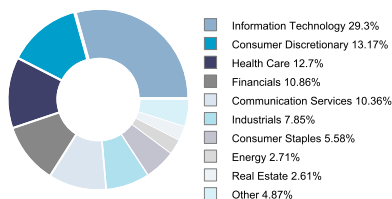
Source: Bloomberg, Lyxor AM, to 30th November 2021



#### 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 - Acc</b>	<b>2.09%</b>	<b>6.23%</b>	<b>18.30%</b>	<b>74.96%</b>	<b>113.47%</b>
Benchmark (EUR)	2.06%	6.15%	18.13%	72.72%	108.83%
Tracking Difference	0.03%	0.07%	0.17%	2.24%	4.65%
	YTD	2020	2019	2018	2017
<b>Lyxor S&amp;P 500 UCITS ETF - Acc</b>	<b>33.76%</b>	<b>8.56%</b>	<b>33.74%</b>	<b>0.27%</b>	<b>6.90%</b>
Benchmark (EUR)	33.38%	8.03%	33.10%	-0.15%	6.37%
Tracking Difference	0.38%	0.53%	0.63%	0.42%	0.52%
Tracking Error	-	0.02%	0.02%	0.01%	0.00%

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

Ticker: SP5L LN

#### Main Fund Characteristics

Ticker	SP5L LN
Fund Type	SICAV
Domiciliation	Luxembourg
UCITS compliant	Yes
ISIN	LU1135865084
UKFRS	Yes
Replication method	Indirect (Swap Based)
Securities Lending	No
Full ownership of fund assets	Yes
Share Class Currency	EUR
Inception Date	09/12/2014
Nav per share at inception (EUR)	100
Total Expense Ratio p.a	0.09%
Currency risk	Yes
NAV per Share (EUR)	277.12
Share AUM (M EUR)	2,032.06
Total Fund Assets (M EUR)	9,904.25
Umbrella (M EUR)	56,324.37
Minimum Investment (Share)	1
Income treatment	Capitalisation

Source: Lyxor AM, 30th November 2021

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>

#### Top ten constituents

Apple Inc	6.70%
Microsoft Corp	6.41%
Amazon.Com Inc	3.94%
Tesla Inc	2.40%
Alphabet Inc-CI A	2.20%
Nvidia Corp	2.10%
Alphabet Inc-CI C	2.07%
Facebook Inc-Class A	2.00%
Berkshire Hathaway Inc-CI B	1.32%
Jpmorgan Chase & Co	1.22%

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	

	1Y	3Y	5Y
Fund volatility	13.31%	23.30%	20.03%
Benchmark volatility	13.31%	23.30%	20.03%
Sharpe ratio	2.73	0.91	0.84

#### Client services

+33 (0)1 42 13 31 31 | [client-services-etf@lyxor.com](mailto:client-services-etf@lyxor.com) | [www.lyxor.com](http://www.lyxor.com)

## 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](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 MORGAN STANLEY BANK AG, 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.

## 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 factsheet is for professional clients only.**

This document is for the exclusive use of institutional investors acting on their own account and categorised either as "eligible counterparties" or "professional clients" within the meaning of markets in financial instruments directive 2004/39/ce

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.

MORGAN STANLEY BANK AG, 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.

The index referred to herein (the "Index") is not sponsored, approved or sold by Société Générale or Lyxor International Asset Management ("Lyxor ETF"). Société Générale, Lyxor ETF shall not assume any responsibility in this respect.

The accuracy, completeness or relevance of the information which has been drawn from external sources is not guaranteed although it is drawn from sources reasonably believed to be reliable.

Subject to any applicable law, Société Générale and Lyxor ETF shall not assume any liability in this respect.

The market information displayed in this document is based on data at a given moment and may change from time to time.

**THIS DOCUMENT DOES NOT CONSTITUTE AN OFFER FOR SALE OF SECURITIES IN THE UNITED STATES OF AMERICA. THE PRODUCT HEREIN DESCRIBED WILL NOT BE REGISTERED UNDER THE U.S. SECURITIES ACT OF 1933, AS AMENDED (THE "U.S. SECURITIES ACT") AND MAY NOT BE OFFERED OR SOLD IN THE UNITED STATES OF AMERICA WITHOUT BEING REGISTERED OR BEING EXEMPTED FROM REGISTRATION UNDER THE U.S. SECURITIES ACT.**

This factsheet is issued by Lyxor International Asset Management (Lyxor ETF), société par actions simplifiée having its registered office at Tours Société Générale, 17 cours Valmy, 92800 Puteaux (France), 418 862 215 RCS Nanterre, is authorized and regulated by the Autorité des Marchés Financiers (AMF) under the UCITS Directive and the AIFM Directive (2011/31/EU). Lyxor ETF is represented in the UK by Lyxor Asset Management UK LLP, which is authorised and regulated by the Financial Conduct Authority in the UK under Registration Number 435658.