

## Lyxor SG Global Quality Income NTR UCITS ETF - Acc

### 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 SG Global Quality Income NTR UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index SG Global Quality Income NTR.

The SG Global Quality Income NTR tracks companies with attractive and sustainable dividends recognizing that in the long run, dividends have dominated equity returns while higher risk has not provided higher rewards. In that respect, the index methodology defines an investment universe of non financial companies having a free float adjusted market capitalisation of at least US\$ 3bn from developed countries

#### 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.

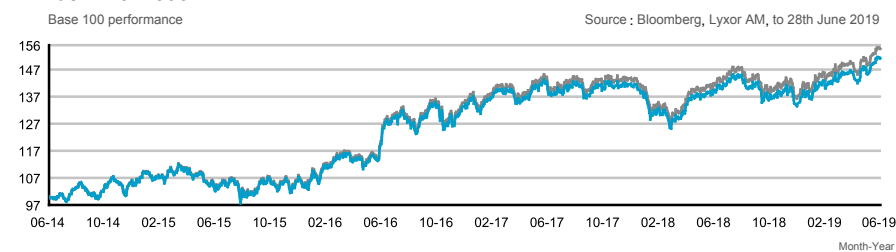
**COUNTERPARTY RISK:** Investors are exposed to risks resulting from the use of an OTC Swap with Societe Generale. In-line with UCITS guidelines, the exposure to Societe Generale cannot exceed 10% of the total fund assets. Physically replicated ETFs may have counterparty risk resulting from the use of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

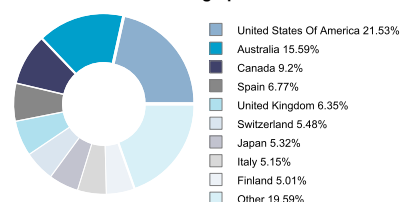
### 2. Index information



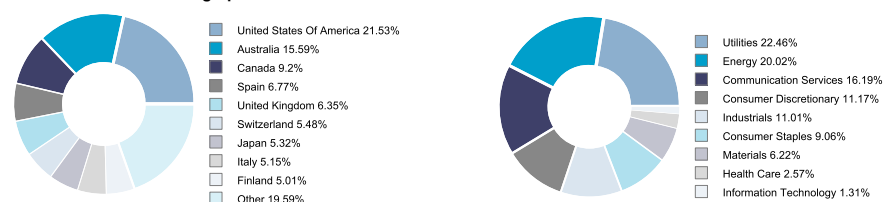
PAST PERFORMANCE IS NOT A RELIABLE INDICATOR OF FUTURE RETURNS

Source: Bloomberg, Lyxor AM, to Jun 28, 2019

#### Index Geographical Allocation



#### Index Sector Allocation



### 3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
<b>Lyxor SG Global Quality Income NTR UCITS ETF - Acc</b>	<b>4.04%</b>	<b>4.34%</b>	<b>12.47%</b>	<b>21.98%</b>	<b>51.12%</b>
Benchmark (GBP)	4.08%	4.48%	12.76%	23.79%	54.67%
Tracking Difference	-0.04%	-0.14%	-0.29%	-1.81%	-3.55%

	YTD	2018	2017	2016	2015
<b>Lyxor SG Global Quality Income NTR UCITS ETF - Acc</b>	<b>12.47%</b>	<b>-4.65%</b>	<b>6.15%</b>	<b>24.35%</b>	<b>2.56%</b>
Benchmark (GBP)	12.76%	-4.12%	6.63%	24.90%	2.99%
Tracking Difference	-0.29%	-0.53%	-0.48%	-0.54%	-0.44%
Tracking Error	-	0.03%	0.01%	0.01%	0.03%

	28/06/2019	29/06/2018	30/06/2017	30/06/2016	30/06/2015
<b>Lyxor SG Global Quality Income NTR UCITS ETF - Acc</b>	<b>8.61%</b>	<b>0.97%</b>	<b>11.23%</b>	<b>21.31%</b>	<b>2.13%</b>
Benchmark (GBP)	9.20%	1.47%	11.72%	21.84%	2.55%
Tracking Difference	-0.59%	-0.50%	-0.50%	-0.53%	-0.42%

Source: Bloomberg, Lyxor AM, to 28th June 2019

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Ticker: SGQL LN

Ticker	SGQL LN
Fund Type	SICAV
UCITS compliant	Yes
ISIN	LU0855692520
UKFRS	Yes
Replication method	Indirect (Swap Based)
Full ownership of fund assets	Yes
Share Class Currency	GBP
Inception Date	27/11/2012
Nav per share at inception (GBP)	100
Total Expense Ratio p.a.**	0.45%
Currency risk	Yes
NAV per Share (GBP)	176.57
Share AUM (M GBP)	5.27
Total Fund Assets (M GBP)	1,216.28
Umbrella (M GBP)	26,310.83
Minimum Investment (Share)	1
Income treatment	Capitalisation

#### Trading Information

Place	Opening Hours (GMT)	Currency	Ticker Bloomberg	RIC Reuters
LSE*	08:00 / 16:30	USD	SGQD LN	SGQD.L
LSE	08:00 / 16:30	GBP	SGQL LN	SGQL.L

\* First Listing Place of this share class

Full name	SG Global Quality Income NTR
Exposure	Global
Asset Class	Equity
Index type	Net Total Return
Currency	EUR
Index Reuters RIC	.SGQINTR
Index Bloomberg ticker	SGQINTR
Further information	<a href="http://www.sgindex.fr">www.sgindex.fr</a>

Source: Bloomberg, Lyxor AM, to 28th June 2019

#### Top ten constituents

Coca-Cola Amatil Ltd	1.52%
Aurizon Holdings Ltd	1.47%
Iberdrola Sa	1.46%
Ntt Docomo Inc	1.46%
Elisa Oyj	1.45%
Aena Sa	1.43%
Singapore Telecom Ltd	1.43%
Cracker Barrel Old Country Sto	1.42%
Flowers Foods Inc	1.41%
Transurban Group	1.40%

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
SG Global Quality Income NTR	25/09/2012	

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

	Since inception		
Sharpe ratio	0.85		
	1Y	3Y	5Y
Fund volatility	10.12%	10.99%	11.25%
Benchmark volatility	10.11%	10.98%	11.24%
Sharpe ratio	0.78	0.75	0.72

**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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