

## Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF - Dist

### 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 investment objective of Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF - Dist is to reflect the performance of the FTSE Actuaries Govt Securities UK Gilts TR under 5 Yr denominated in GBP and representative of UK government bonds ("Gilts") with remaining maturities up to 5 years.

#### 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.

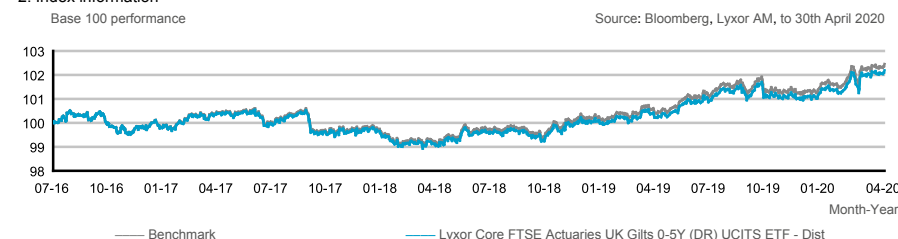
**REPLICATION RISK:** The fund objectives might not be reached due to unexpected events on the underlying markets which will impact the index calculation and the efficient fund replication.

**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.

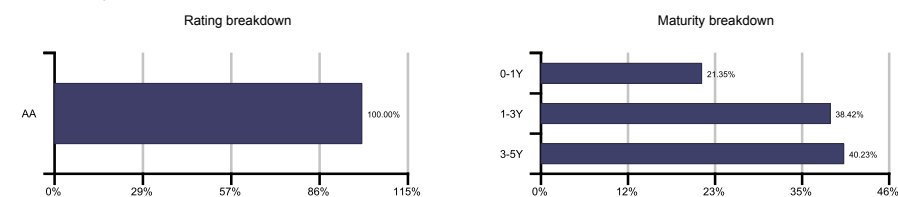
### 2. Index information



Data is re-based to 100 to enable comparison between the ETF and the Index.

PAST PERFORMANCE IS NOT A RELIABLE INDICATOR OF FUTURE RETURNS

Source: Bloomberg, Lyxor AM, to Apr 30, 2020



### 3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF - Dist	-	-	-	1.75%	-
Benchmark	-	-	-	1.96%	-
Tracking Difference	-	-	-	-0.21%	-

	YTD	2019	2018	2017	2016 *
Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF - Dist	1.09%	1.04%	0.27%	-0.33%	-
Benchmark	1.12%	1.12%	0.34%	-0.25%	-
Tracking Difference	-0.03%	-0.07%	-0.07%	-0.07%	-
Tracking Error	-	0.01%	0.01%	0.02%	-

	30/04/2020	30/04/2019	30/04/2018	28/04/2017	28/04/2016
Lyxor Core FTSE Actuaries UK Gilts 0-5Y (DR) UCITS ETF - Dist	1.86%	0.98%	-1.08%	-	-
Benchmark	1.94%	1.05%	-1.02%	-	-
Tracking Difference	-0.07%	-0.08%	-0.06%	-	-

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

PAST PERFORMANCE IS NOT A RELIABLE INDICATOR OF FUTURE RETURNS

Ticker: GIL5 LN

Ticker	GIL5 LN
Fund Type	SICAV
UCITS compliant	Yes
ISIN	LU1439943090
UKFRS	Yes
Replication method	Direct (physical)
Sampling	Yes
Securities Lending	No
Share Class Currency	GBP
Inception Date	12/07/2016
Nav per share at inception (GBP)	100
Total Expense Ratio p.a.**	0.07%
Currency risk	No
NAV per Share (GBP)	18.45
Share AUM (M GBP)	154.28
Total Fund Assets (M GBP)	154.28
Umbrella (M GBP)	27,528.30
Minimum Investment (Share)	1
Income treatment	Distribution
Date if distribution	July & December
Last Amount (GBP)	0.20

#### Trading Information

Place	Opening Hours (GMT)	Currency	Ticker Bloomberg	RIC Reuters
LSE*	08:00 / 16:30	GBP	GIL5 LN	GIL5.L

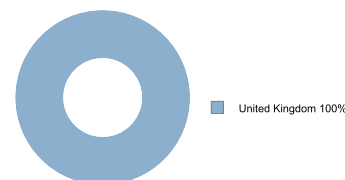
\* First Listing Place of this share class

Full name	FTSE Actuaries Govt Securities UK Gilts TR under 5 Yr
Exposure	United Kingdom
Asset Class	Fixed Income
Index type	Gross Total Return
Currency	GBP
Index Reuters RIC	-
Index Bloomberg ticker	FTRFBGL
Further information	-

Coupon Rate (%)	2.86
Yield (%)	0.06
Duration (Years)	2.32
Modified Duration	2.32
Maturity (Years)	2.42
Convexity (%)	7.59

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

#### Index Geographical Allocation



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
FTSE Actuaries Govt Securities UK Gilts TR under 5 Yr	12/07/2016	

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

	Since inception		
Sharpe ratio	0.05		

	1Y	3Y	5Y
Fund volatility	1.26%	1.18%	-
Benchmark volatility	1.26%	1.19%	-
Sharpe ratio	0.90	0.00	-

#### Client Services

0800 328 1199 | [listedproducts@sgcib.com](mailto:listedproducts@sgcib.com) | [www.sglisterproducts.co.uk](http://www.sglisterproducts.co.uk)  
Telephone calls may be recorded and/or monitored for training and quality purposes.

## 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 INTENDED FOR RETAIL CLIENTS IN THE UK ONLY**

This factsheet is issued by Lyxor International Asset Management (Lycor 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). Lycor ETF is represented in the UK by Lycor Asset Management UK LLP, which is authorised and regulated by the Financial Conduct Authority in the UK under Registration Number 435658.

The product described within this document is not suitable for everyone. Investors' capital is at risk. Investors should not deal in this product unless they understand its nature and the extent of their exposure to risk. The value of the product can go down as well as up and can be subject to volatility due to factors such as price changes in the underlying instrument and interest rates. Prior to any investment in this product, you should make your own appraisal of the risks from a financial, legal and tax perspective, without relying exclusively on the information provided by us. We recommend that you consult your own independent professional advisors. The ETF may be denominated in a currency different to that of the index that it tracks, which means that exchange rate fluctuations could have a negative effect on returns. The securities can be neither offered nor transferred in the United States. Lycor ETF referred to in this document is an open-ended mutual investment fund established under French Law and approved by the Autorité des Marchés Financiers (the French Financial Markets Authority). The fund is UCITS compliant and is recognised under S.264 of the Financial Services and Markets Act 2000 and may be promoted to retail investors in the UK.

All gains on the sale of Lycor ETFs shares and dividend distributions made by Lycor ETFs may be subject to tax on the basis of applicable tax regulations. Investors must seek their own tax advice for any further information. Any statement in relation to tax, where made, is generic and non-exhaustive and is based on our understanding of the laws and practice in force as of the date of this document and is subject to any changes in law and practice and the interpretation and application thereof, which changes could be made with retroactive effect. Any such statement must not be construed as tax advice and must not be relied upon. The tax treatment of investments will, amongst other things, depend on an individual's circumstances. Investors must consult with an appropriate professional tax adviser to ascertain for themselves the taxation consequences of acquiring, holding and/or disposing of any investments mentioned in this factsheet.

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