

Lyxor FTSE Actuaries UK Inflation- Linked Gilts (DR) UCITS ETF

1. Fund Information

Investment objective

The Lyxor FTSE Actuaries UK Inflation- Linked Gilts (DR) UCITS ETF is a UCITS compliant exchange traded fund that aims to track the benchmark index FTSE Actuaries UK Index-Linked Gilts All Stocks.

The FTSE Actuaries UK Index-Linked Gilts All Stock Index provides exposure to Sterling denominated inflation-linked bonds issued by the UK Governments, which cover the main inflation-linked sovereign and sub-sovereign issues.

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
LSE	08:00 / 16:30	GBP	GILI LN	GILI.L	Yes
NYSE Euronext Paris*	08:00 / 16:30	GBP	GILI FP	GILI.PA	Yes

* First Listing Place of this share class

Ticker: GILI LN

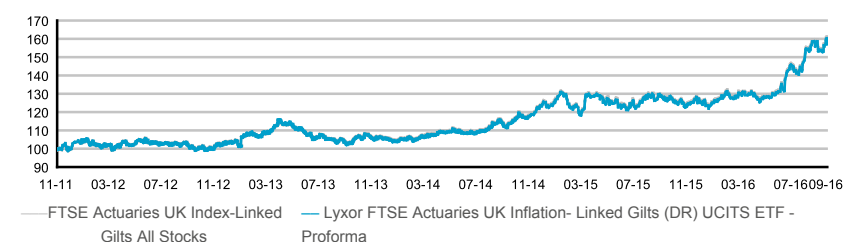
Main Fund Characteristics

Ticker	GILI LN
Fund Type	SICAV
Domiciliation	France
UCITS compliant	Yes
ISIN	FR0010961045
UKFRS	Yes
Replication method	Direct (physical)
Sampling	No
Securities Lending	No
Share Class Currency	GBP
Inception Date	10/11/2010
Nav per share at inception (GBP)	100
Total Expense Ratio p.a	0.07%
Currency risk	No
NAV per Share (GBP)	185.59
Share AUM (M GBP)	23.76
Total Fund Assets (M GBP)	23.76
Umbrella (M GBP)	6,800.62
Minimum Investment (Share)	1
Income treatment	Distribution
Date of distribution	July & December
Last Amount (GBP)	1.01

Source: Lyxor AM, Sep 30, 2016

2. Index information

Source : Bloomberg , Lyxor AM , to Sep 30, 2016



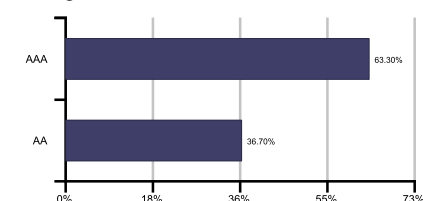
Top ten constituents

Ukt 3 3/4 09/07/21	16.94%	Ukt 4 3/4 03/07/20	8.67%
Ukt 8 06/07/21	13.94%	Ukt 3 3/4 09/07/19	6.65%
Ukt 1 1/2 01/22/21	13.92%	Ukt 1 3/4 07/22/19	6.30%
Ukt 3 3/4 09/07/20	11.26%	Ukt 4 1/2 03/07/19	4.72%
Ukt 2 07/22/20	10.95%	Ukt 1 1/4 07/22/18	2.87%

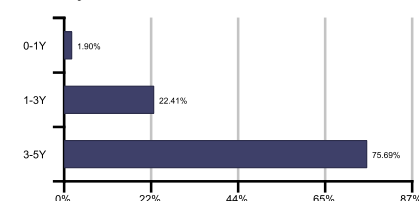
Number of index constituents

14

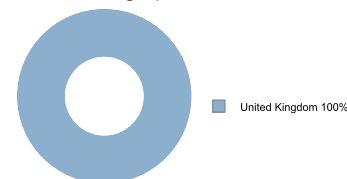
Rating breakdown



Maturity breakdown



Index Geographical Allocation



3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor FTSE Actuaries UK Inflation- Linked Gilts (DR) UCITS ETF	-0.76%	10.21%	21.18%	48.90%	63.77%
Lyxor FTSE Actuaries UK Inflation- Linked Gilts (DR) UCITS ETF - Proforma	-0.76%	10.21%	21.18%	48.90%	63.77%
FTSE Actuaries UK Index-Linked Gilts All Stocks	-0.75%	10.12%	20.90%	49.18%	-
Tracking Difference	-0.01%	0.09%	0.28%	-0.28%	-

	YTD	2015	2014	2013	2012
Lyxor FTSE Actuaries UK Inflation- Linked Gilts (DR) UCITS ETF	27.94%	-1.06%	18.79%	0.15%	0.39%
Lyxor FTSE Actuaries UK Inflation- Linked Gilts (DR) UCITS ETF - Proforma	27.94%	-1.06%	18.79%	0.15%	0.39%
FTSE Actuaries UK Index-Linked Gilts All Stocks	27.76%	-1.21%	18.93%	-1.90%	-3.12%
Tracking Difference	0.17%	0.15%	-0.14%	2.06%	3.51%
Tracking Error	-	0.23%	0.01%	0.00%	0.00%

Source : Bloomberg , Lyxor AM , to Sep 30, 2016

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.

Performances related to distributing ETF are calculated reinvesting dividends into the ETF performance
Pro Forma NAV: NAV calculated when using the current benchmark as the unique benchmark since inception
Performance gap represents the performance differences between the ETF Pro forma 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
iBoxx UK Gilt Inflation-Linked	10/11/2010	08/09/2015
Markit iBoxx UK Gilt Inflation	08/09/2015	01/06/2016
FTSE Actuaries UK Index-Linked Gilts All Stocks	01/06/2016	

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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.

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.

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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. 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).

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