

# Lyxor SG Japan Quality Income UCITS ETF

## 1. Fund Information

### Investment objective

The Lyxor SG Japan Quality Income UCITS ETF is a UCITS compliant exchange traded fund that aims to track the SG Japan Quality Income NTR Index.

The SG Japan Quality Income strategy selects high quality Japanese stocks based on profitability factors, leverage and operating efficiency, with a strong balance sheet and a high dividend yield. The resulting index contains 60 non financial stocks having a free float adjusted market capitalisation of at least US\$ 600m.

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	USD	SGQJ LN	SGQJ.L	Yes
NYSE Euronext Paris*	08:00 / 16:30	EUR	SGQJ FP	SGQJ.PA	Yes

\* First Listing Place of this share class

**Ticker: SGQJ LN**

### Main Fund Characteristics

Ticker	SGQJ LN
Fund Type	SICAV
Domiciliation	Luxembourg
UCITS compliant	Yes
ISIN	LU1662633525
UKFRS	No
Replication method	Indirect (Swap Based)
Securities Lending	No
Full ownership of fund assets	Yes
Share Class Currency	JPY
Inception Date	18/08/2017
Nav per share at inception (JPY)	10000
Total Expense Ratio p.a	0.45%
Currency risk	Yes
NAV per Share (JPY)	11048.69
Share AUM (M JPY)	8,616.87
Total Fund Assets (M JPY)	8,616.87
Umbrella (M JPY)	619,881.52
Minimum Investment (Share)	1
Income treatment	Distribution
Date of distribution	July & December
Last Amount (JPY)	-

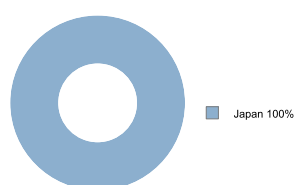
Source: Lyxor AM, 31st October 2017

## 2. Index information

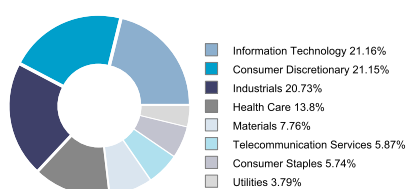
Source: Bloomberg, Lyxor AM, to 31st October 2017



### Index Geographical Allocation



### Index Sector Allocation



Full name	SG Japan Quality Income Index NTR
Exposure	Japan
Asset Class	Equity
Index type	Net Total Return
Currency	JPY
Index Reuters RIC	-
Index Bloomberg ticker	SGQJNTR
Further information	-

### Top ten constituents

Komatsu Ltd	2.14%
Disco Corp	2.12%
Tokai Electric Ltd	2.11%
Amada Co Ltd	2.10%
Nomura Research Institute Lt	2.10%
Pola Orbis Holdings Inc	2.03%
Denso Corp	2.03%
Itochu Corp	2.01%
Trend Micro Inc	2.00%
Ntt Docomo Inc	1.99%

## 3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor SG Japan Quality Income UCITS ETF	4.59%	-	-	-	-
Benchmark	4.62%	-	-	-	-
Tracking Difference	-0.04%	-	-	-	-

	YTD				
Lyxor SG Japan Quality Income UCITS ETF	-	-	-	-	-
Benchmark	-	-	-	-	-
Tracking Difference	-	-	-	-	-
Tracking Error	-	-	-	-	-

\* Since inception, 18/08/2017

Source: Bloomberg, Lyxor AM, to 31st October 2017

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. 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 Japan Quality Income Index NTR	18/08/2017	

### Client services

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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](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.

## Investor's Notice

**This factsheet is for professional clients only.**

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Prior to investing in the product, investors should seek independent financial, tax, accounting and legal advice.

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Société Générale et Lyxor International Asset Management (« **Lyxor AM** »), 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 French and the KIID in French are available free of charge on [www.lyxoretf.com](http://www.lyxoretf.com) or upon request to [client-services@lyxor.com](mailto:client-services@lyxor.com).

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.

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