

Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF - Dist

Ticker: GILI LN

1. FUND INFORMATION**Investment objective**

The Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index FTSE Actuaries Govt Securities UK Index Linked TR All Stocks. The FTSE Actuaries Govt Securities UK Index Linked TR All Stocks 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.

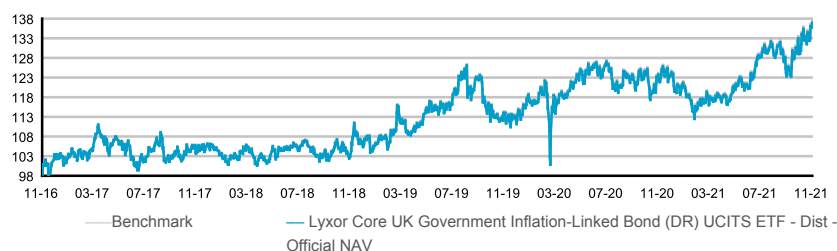
Trading Information

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	EUR	GILI FP	GILI.PA	Yes

* First Listing Place of this share class

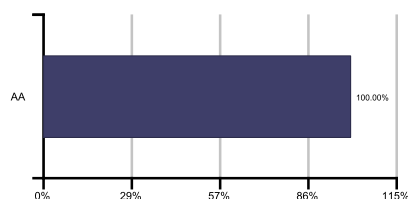
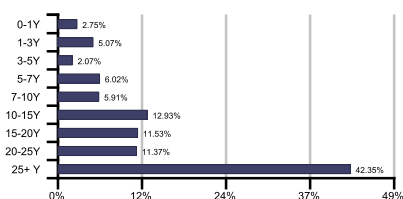
2. Index information

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

**Top ten constituents**

Tsy 0 1/8% 2068 I/L Gilt	5.60%	Ukti 0 1/8 03/22/44	4.05%
Ukti 1 1/4 11/22/55	5.37%	Ukti 0 5/8 03/22/40	4.01%
Ukti 0 3/8 03/22/62	5.21%	Ukti 1 1/8 11/22/37	3.99%
Ukti 0 1/2 03/22/50	4.41%	Ukti 0 1/4 03/22/52	3.92%
Ukti 0 3/4 11/22/47	4.28%	Ukti 0 5/8 11/22/42	3.91%

Number of index constituents 32

Rating breakdown**Maturity breakdown****3. ETF Performances**

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF - Dist	6.16%	6.41%	13.37%	33.19%	36.94%
Benchmark	6.18%	6.45%	13.43%	33.45%	37.48%
Tracking Difference	-0.02%	-0.04%	-0.06%	-0.26%	-0.54%
	YTD	2020	2019	2018	2017
Lyxor Core UK Government Inflation-Linked Bond (DR) UCITS ETF - Dist	10.18%	10.93%	6.38%	-0.35%	2.22%
Benchmark	10.26%	11.01%	6.42%	-0.28%	2.34%
Tracking Difference	-0.08%	-0.08%	-0.04%	-0.08%	-0.13%
Tracking Error	-	0.02%	0.03%	0.01%	0.03%

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

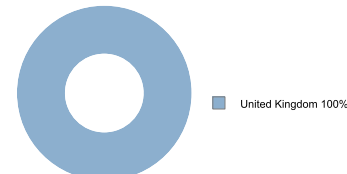
The figures relating to [past performances / simulated past performances / past performances and simulated past performances] refer or relate to past periods and are not a reliable indicator of future results. This also applies to historical market data.

Main Fund Characteristics

Ticker	GILI LN
Fund Type	SICAV
Domiciliation	Luxembourg
UCITS compliant	Yes
ISIN	LU1407893301
UKFRS	Yes
Replication method	Direct (physical)
Sampling	Yes
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)	235.04
Share AUM (M GBP)	92.92
Total Fund Assets (M GBP)	92.92
Umbrella (M GBP)	47,920.78
Minimum Investment (Share)	1
Income treatment	Distribution
Last Amount (GBP)	0.35
Date if distribution	July & December

Source: Lyxor AM, 30th November 2021

Full name	FTSE Actuaries Govt Securities UK Index Linked TR All Stocks
Exposure	United Kingdom
Asset Class	Fixed Income
Index type	Gross Total Return
Currency	GBP
Index Reuters RIC	-
Index Bloomberg ticker	FTRFILA
Further information	-
Coupon Rate (%)	0.68
Yield (%)	-2.63
Duration (Years)	21.57
Modified Duration	21.86
Maturity (Years)	22.26
Convexity (%)	641.51

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
iBoxx UK Gilt Inflation-Linked Nominal Total Return Index	10/11/2010	07/09/2015
Market iBoxx UK Gilt Inflation-Linked Mid Price TCA TRI	07/09/2015	31/05/2016
FTSE Actuaries Govt Securities UK Index Linked TR All Stocks	31/05/2016	

** The fund's performance track record is that of Lyxor FTSE Actuaries UK Inflation-Linked Gilt (DR) UCITS ETF until 13/10/2016. This fund was absorbed by Lyxor FTSE Actuaries UK Gilt Inflation-Linked (DR) UCITS ETF on 13/10/2016.

	1Y	3Y	5Y
Fund volatility	13.29%	15.52%	13.88%
Benchmark volatility	13.29%	15.52%	13.88%
Sharpe ratio	0.80	0.62	0.44

Client services

+33 (0)1 42 13 31 31 | client-services-etf@lyxor.com | 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

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.

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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The attention of investors is drawn to the fact that, the prospectus is only available in English.

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