

# KEY INFORMATION FOR THE INVESTOR

The French version of this document, the official Swiss version approved by the Swiss Financial Market Supervisory Authority (FINMA), shall, in any circumstance, take precedence over this simple English translation. Considered a commercial document, the English translation must be provided to the investor together with the corresponding official Swiss French version. This document provides information that is essential for investors in this Fund. The information provided will help you understand the nature and the risks of investing in this fund. You are advised to read this document so that you can make an informed decision about whether to invest.

## Lyxor Eastern Europe (CECE NTR EUR) UCITS ETF - Dist (the "Fund")

ISIN: FR0011656198 - Mutual fund (FCP) domiciled in France.

Managed by Lyxor International Asset Management S.A.S. ("LIAM")

### Investment objectives and policies

The investment objective is to track both the upward and downward evolution of the CECE EUR Net Total Return Index (Bloomberg code: CECENTRE) representative of the Hungarian, Czech and Polish equity markets ("Benchmark Index").

The anticipated ex-post tracking error under normal market conditions is 0.15%.

The Fund aims to achieve its objective through indirect replication, namely by entering into one or more over-the counter swap agreements (financial futures).

The Fund may invest in a diversified portfolio of international equities, the performance of which will be swapped against that of the Benchmark Index via financial futures. An up-to-date breakdown of the Fund's securities portfolio is provided on the website [www.lyxoretf.com](http://www.lyxoretf.com).

The net asset value is also indicated on the Reuters and Bloomberg pages of the Fund and may also be stated on the websites of stock markets where the Fund is listed.

The unit currency is the euro (EUR).

- **Financial instrument investments:** International equities, financial futures, UCITS and other financial instruments.
- **Recommended investment period:** the Fund may not be suitable for investors who plan to withdraw their investment in under 3 years.
- **Classification:** Equities from European Union countries.
- **Dividends policy:** the Fund's distributable funds shall be distributed to unit-holders and/or capitalised.
- **Net asset value:** daily providing the relevant stock markets are open and orders can be covered.
- **Redemptions:** Investors may redeem their units on the primary market each valuation day before 3.30 pm CET and sell their units on the secondary market at any time during trading hours on the exchanges where the Fund is listed.

### Risk and return profile



The risk and return category given above is based on the historical performance of the fund's component assets or its benchmark. As such, this risk estimation cannot be a reliable indicator of future risk, and it could change over time. The lowest category does not mean a risk-free investment. The Fund has been classified in category 6. The Fund has been classified as category 6 given its exposure to the Benchmark Index. Category 6 indicates that it is possible to suffer a very large capital loss, under normal market conditions, as the value of your investment could fluctuate strongly and quite quickly both upward and downward each day.

The significant risks for the UCITS not taken into account in the above-mentioned indicator and which could result in a decrease in the Fund's net asset value and which the Fund is authorised to include in this document (see the Risk Profile section of the prospectus for more information concerning the risks):

- **Counterparty:** the Fund is exposed to the risk of bankruptcy or any other type of default by any counterparty with which it has concluded an agreement or transaction. In accordance with UCITS regulations, this risk may not exceed 10% of the Fund's total assets, for a given counterparty.
- **Risk linked to the use of futures:** in order to achieve its investment objective, the fund uses OTC-traded futures to reach the performance of the Benchmark Index. These futures may be affected by various types of risks such as amendments to the law and/or regulations, including tax regulations.

### INFORMATIONS INTENDED FOR INVESTORS IN SWITZERLAND

- Swiss representative and payment service in Switzerland

Société Générale, Paris, Zurich branch, Talacker 50, Case postale 5070, 8021 Zurich, functions as representative of the Fund in Switzerland.

Société Générale, Paris, Zurich branch, also provides the payment service on the account of the Fund in Switzerland.

- Distribution location of key documents

The prospectus and the Key Investor Information Document, the articles of association/contract of the Fund and the annual and semi-annual reports of the Fund can be obtained without charge on request from the registered office of the Swiss Representative.

- Publications

In Switzerland, Fund publications or notifications will be available on the electronic platform [www.fundinfo.com](http://www.fundinfo.com).

The net asset value per unit with the note "fees not included" will be published every working day on the electronic platform [www.fundinfo.com](http://www.fundinfo.com).

## Costs

The fees you pay cover the Fund's management costs, including promotion and distribution costs. These fees are deducted from the potential performance of your investment.

For more information concerning costs, please refer to the Costs section of the Fund's prospectus, which is available at [www.lyxoretf.com](http://www.lyxoretf.com).

One-off fees deducted before or after investment	
<b>Entry fees only applicable on the primary market:</b>	At most, the highest between (i) <b>€50,000</b> per subscription request and (ii) <b>5%</b> of the net asset value per unit multiplied by the number of units subscribed.
<b>Exit fees only applicable on the primary market:</b>	At most, the highest between (i) <b>€50,000</b> per redemption request and (ii) <b>5%</b> of the net asset value per unit multiplied by the number of units redeemed.
On the primary market, the percentage given is the maximum that could be drawn on your capital before it is invested or before the income on your investment is distributed to you. In some cases the investor might pay less. The investor may ask his financial advisor or distributor for the exact amount of entry and exit fees. <b>For investments made via a stock market where the Fund is listed, no entry/exit fees apply but brokerage fees may be applied.</b>	
Fees deducted by the Fund over one year.	
<b>Ongoing fees:</b>	0.50%.
This percentage is calculated based on the expenditures incurred for the financial year ended in October 2017 (including all taxes, where applicable) and may vary from one year to another. It does not include performance commissions or transaction fees, except in case of entry and/or exit fees, paid by the Fund when it buys or sells units or shares of another collective management vehicle.	
Fees deducted by the Fund under certain circumstances	
<b>Performance commission:</b>	None.

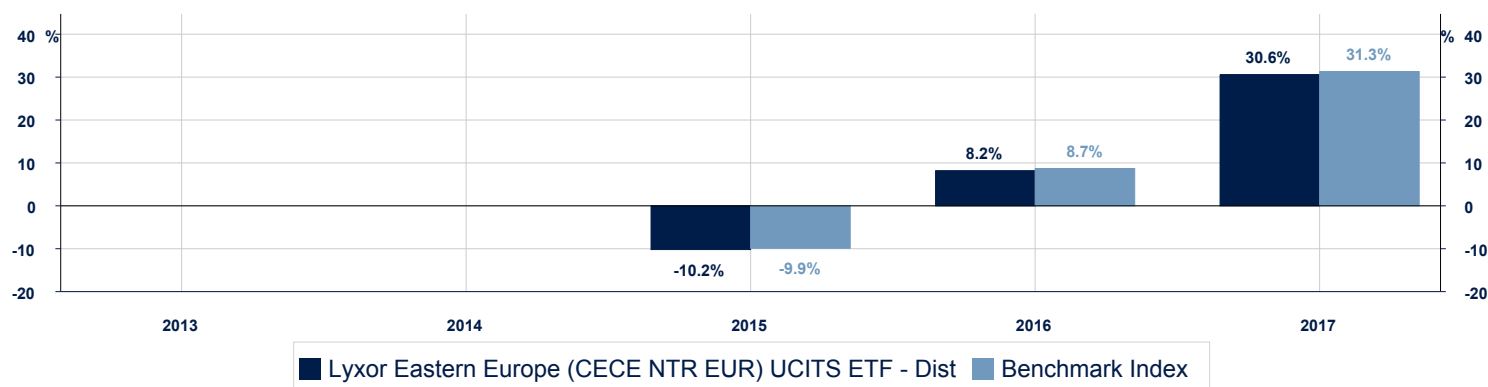
## Past performances

Past performance of a mutual fund is not a reliable indicator of future performance.

Performance is indicated in Euros (EUR), net of all fees for which the Fund is responsible.

The Fund was created on 19 March 2014.

### ANNUAL PERFORMANCE OF Lyxor Eastern Europe (CECE NTR EUR) UCITS ETF - Dist (in %)



## Practical information

- **Custodian:** Societe Generale.
- **Taxation:** investors may be affected by tax legislation applicable in the Member State where the fund is domiciled.
- **Additional information:** the prospectus, the net asset value and other information regarding unit classes (where applicable) are available at the following address: [www.lyxoretf.com](http://www.lyxoretf.com).

Details regarding the compensation policy may be consulted at: [www.lyxor.com](http://www.lyxor.com).

The Prospectus, the details of the remuneration policy and the latest annual and half-yearly reports of the Fund are available in English or French, free of charge and on request from LIAM, Client Services, 17, Cours Valmy, Tour Société Générale 92800 Puteaux, France.

LIAM may be held liable only on the basis of statements made in this document that are misleading, inaccurate or inconsistent with the relevant parts of the Fund's prospectus.

Both LIAM and the Fund are authorised in France and regulated by the AMF.

The key investor information is accurate and up to date as at 22 January 2018.