

## Lyxor MSCI Eastern Europe Ex Russia UCITS ETF - Dist

### 1. FUND INFORMATION

#### Investment objective

The Lyxor MSCI Eastern Europe Ex Russia UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the MSCI EM Eastern Europe ex Russia Net Total Return EUR Index.

The index is designed to represent the performance of 3 emerging market countries in Eastern Europe (Poland, Hungary and the Czech Republic), covering about 85% of each of the country's equity universe. The full index methodology is available at [www.msci.com](http://www.msci.com).

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
SIX Swiss Exchange*	08:00 / 16:20	CHF	EAST SW	EAST.S	Yes
Deutsche Boerse (Xetra)	08:00 / 19:00	EUR	ESTE GF	ESTE.F	Yes
Wiener Borse**	07:55 / 16:35	EUR	CEC AV	FR0010204073.VI	No
NYSE Euronext Paris**	08:00 / 16:30	EUR	CEC FP	LYEE.PA	No
LSE**	08:00 / 16:30	USD	CECD LN	CECD.L	No
LSE**	08:00 / 16:30	GBP	CECL LN	CECL.L	No
Borsa Italiana (Milano)**	08:00 / 16:30	EUR	EST IM	LYEE.MI	No
XETRA**	08:00 / 16:30	EUR	LEER GY	LEER.DE	No
SIX Swiss Exchange**	08:00 / 16:20	EUR	LYCEC SW	LYCEC.S	No

\* First Listing Place of this share class \*\* Listing of other share classes

Ticker: EAST SW

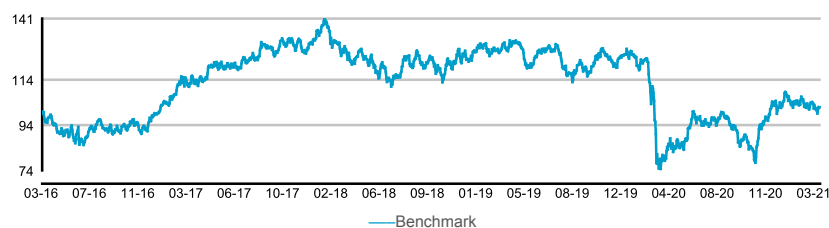
#### Main Fund Characteristics

Ticker	EAST SW
Fund Type	SICAV
Domiciliation	Luxembourg
UCITS compliant	Yes
ISIN	LU2090063160
Swiss Tax	Yes
Replication method	Indirect (Swap Based)
Securities Lending	No
Full ownership of fund assets	Yes
Share Class Currency	EUR
Inception Date	02/07/2020
Nav per share at inception (EUR)	25.9136
Total Expense Ratio p.a	0.50%
Currency risk	Yes
NAV per Share (EUR)	27.35
Share AUM (M EUR)	4.54
Total Fund Assets (M EUR)	152.16
Umbrella (M EUR)	45,112.92
Minimum Investment (Share)	1
Income treatment	Distribution
Last Amount (EUR)	0.03
Date if distribution	July & December

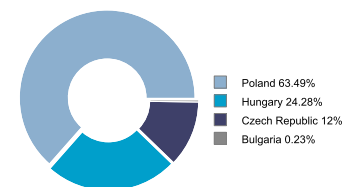
Source: Lyxor AM, 31st March 2021

### 2. Index information

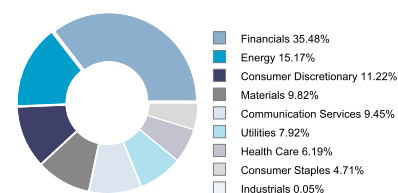
Source: Bloomberg, Lyxor AM, to 31st March 2021



#### Index Geographical Allocation



#### Index Sector Allocation



### 3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor MSCI Eastern Europe Ex Russia UCITS ETF - Dist	0.12%	-0.73%	16.51%	-	-
Benchmark	0.17%	-0.59%	16.86%	-	-
Tracking Difference	-0.05%	-0.13%	-0.35%	-	-

	YTD	2020*			
Lyxor MSCI Eastern Europe Ex Russia UCITS ETF - Dist	-0.73%	6.62%	-	-	-
Benchmark	-0.59%	6.98%	-	-	-
Tracking Difference	-0.13%	-0.36%	-	-	-
Tracking Error	-	-	-	-	-

\* Since inception, 02/07/2020

Source: Bloomberg, Lyxor AM, to 31st March 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.

Full name	MSCI EM Eastern Europe ex Russia Net Total Return EUR Index
Exposure	Eastern Europe
Asset Class	Equity
Index type	Net Total Return
Currency	EUR
Index Reuters RIC	.dMIME60000NEU
Index Bloomberg ticker	M7MEXRU
Further information	<a href="http://www.msci.com">www.msci.com</a>

#### Top ten constituents

Otp Bank Plc	13.95%
Pko Bank Polski Sa	10.56%
Kghm Polska Miedz Sa	9.82%
Allegro.Eu Sa	7.34%
Polski Koncern Naftowy Orlen	7.00%
Richter Gedeon Nyrt	6.01%
Cez As	5.81%
Bank Pekao Sa	4.78%
Cd Projekt Sa	4.72%
Dino Polska Sa	4.71%

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
CECEEUR Composite	06/07/2005	15/04/2011
CECE Net Total Return EUR	15/04/2011	05/12/2018
MSCI EM Eastern Europe ex Russia Net Total Return EUR Index	05/12/2018	

\*\* The fund's performance track record is that of Lyxor MSCI Eastern Europe ex Russia UCITS ETF OLD until 03/14/2019. This fund was absorbed by Lyxor MSCI Eastern Europe Ex Russia UCITS ETF on 03/14/2019.

	1Y	3Y	5Y
Fund volatility	-	-	-
Benchmark volatility	-	-	-
Sharpe ratio	-	-	-

#### Client services

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## 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](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 J.P. Morgan Securities plc. In-line with UCITS guidelines, the exposure to JP Morgan cannot exceed 10% of the total fund assets.

**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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By investing into these products, the investor certifies to Société Générale that he is duly authorized to do so, by consulting, if he finds it necessary, his own investment advisors or any other competent professionals with regard to the advisability of said investment.

The Lyxor ETFs are offered only outside the United States in compliance with Regulation S promulgated under the Securities Act (the « Regulation S ») to a selected group of investors only in "Offshore Transactions" with "Non-U.S. Persons" (each as defined in Regulation S). The Lyxor ETFs may be reoffered and sold only to "Non-U.S. Persons" in "Offshore Transactions" pursuant to the resale provisions of Regulation S. No person is obligated or intends to register the Lyxor ETFs under the Securities Act or any state securities laws in the United States.

The country of domicile of the fund presented in this document is Luxembourg. The fund Lyxor MSCI Eastern Europe Ex Russia UCITS ETF is listed on the SIX Swiss Exchange and/or BX Swiss Exchange and authorized for the offer and distribution in Switzerland or from Switzerland pursuant to the Swiss Federal Act on Collective Investment Schemes (CISA).

In respect to the units/shares of the fund distributed in and from Switzerland, place of performance and jurisdiction is at the registered office of the Representative in Switzerland.

The Swiss Financial Market Supervisory Authority FINMA has authorized Société Générale, Zurich Branch, to act as Swiss Representative and Paying Agent of the funds in Switzerland. The prospectus, simplified prospectus, key investor information document (KIID), articles of association, investment regulations, annual and semi-annual reports and other relevant documentation according to Art. 133 of the Swiss Federal Ordinance on Collective Investment Schemes of the Lyxor ETFs which are authorized for distribution in or from Switzerland, can be obtained free of charge at the Swiss representative office:

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