Lyxor MSCI Emerging Markets (LUX) UCITS ETF - Dist

Ticker: CBMEMCHF SW

1. FUND INFORMATION

Investment objective

The Lyxor MSCI Emerging Markets (LUX) UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI Emerging Markets Net Total Return Index.

The MSCI Emerging Markets Net Total Return Index is a free float-adjusted market capitalization index that is designed to measure equity market performance of emerging markets. The MSCI Total Return Indices measure the market performance, including both price performance and income from dividend payments. For more information please refer to www.msci.com

Trading Information

Place	Opening Hours (GMT)	Currency	Ticker Bloomberg	Distri-bution
SIX Swiss Exchange	08:00 / 16:20	CHF	CBMEMCHF SW	Yes
Deutsche Boerse (Xetra)*	08:00 / 19:00	EUR	E127 GY	Yes
SIX Swiss Exchange	08:00 / 16:20	USD	CBMEM SW	Yes
Euronext Lisbonne/Bvlp-Fut	09:00 / 17:30	EUR	PMEM PL	Yes
LSE	08:00 / 16:30	GBP	E127 LN	Yes
LSE	08:00 / 16:30	USD	U127 LN	Yes
Borsa Italiana (Milano)	08:00 / 16:30	EUR	E127 IM	Yes
Borsa Italiana (Milano)**	08:00 / 16:30	EUR	LEMA IM	No
LSE**	08:00 / 16:30	USD	LEMA LN	No

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

Main Fund Characteristics

Ticker	CBMEMCHF SW
Fund Type	SICAV
Domiciliation	Luxembourg
UCITS compliant	Yes
ISIN	LU0635178014
Swiss Tax	Yes
Replication method	Indirect (Swap Based)
Securities Lending	No
Full ownership of fund assets	Yes
Share Class Currency	USD
Inception Date	28/09/2011
Nav per share at inception (USD)	34.5498
Total Expense Ratio p.a	0.14%
Currency risk	Yes
NAV per Share (USD)	50.56
Share AUM (M USD)	962.08
Total Fund Assets (M USD)	1,073.10
Umbrella (M USD)	10,332.24
Minimum Investment (Share)	1
Income treatment	Distribution
Last Amount (USD)	0.91

Source: Lyxor AM, 31st March 2022

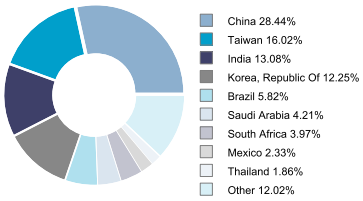
2. Index information

Source: Bloomberg, Lyxor AM, to 31st March 2022

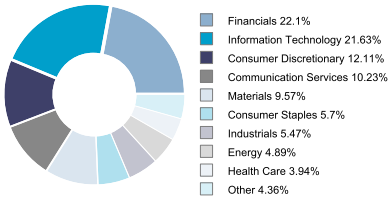
Index information

Full name	MSCI Emerging Markets Net Total Return Index
Exposure	Emerging Market
Asset Class	Equity
Index type	Net Total Return
Currency	USD
Index Reuters RIC	.dMIEF00000NUS
Index Bloomberg ticker	NDUEEGF
Further information	www.msci.com

Index Geographical Allocation



Index Sector Allocation



Top ten constituents

Taiwan Semiconductor Manufac	7.02%
Tencent Holdings Ltd	3.76%
Samsung Electronics Co Ltd	3.75%
Alibaba Group Holding Ltd	2.97%
Reliance Industries Ltd	1.36%
Infosys Ltd	1.16%
Vale Sa	1.13%
Meituan Dianping-Class B	1.11%
China Construction Bank-H	0.99%
Jd.Com Inc - Cl A	0.82%

3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years	10 Years
Lyxor MSCI Emerging Markets (LUX) UCITS ETF - Dist	**-2.30%**	-6.24%	-8.12%	15.38%	31.96%	34.69%
Benchmark	-2.31%	-6.27%	-8.20%	15.56%	33.67%	39.13%
Tracking Difference	0.01%	0.03%	0.07%	-0.18%	-1.71%	-4.43%

	YTD	2021	2020	2019	2018
Lyxor MSCI Emerging Markets (LUX) UCITS ETF - Dist	**-6.24%**	-3.02%	10.49%	18.92%	-15.11%
Benchmark	-6.27%	-3.11%	17.71%	19.21%	-14.49%
Tracking Difference	0.03%	0.09%	-7.21%	-0.29%	-0.63%
Tracking Error	-	0.02%	0.03%	0.07%	0.05%

Source: Bloomberg, Lyxor AM, to 31st March 2022

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

	1Y	3Y	5Y	10Y
Fund volatility	17.43%	20.07%	18.12%	16.76%
Benchmark volatility	17.43%	20.07%	18.11%	16.75%
Sharpe ratio	-0.72	0.23	0.28	0.15
Tracking Error	0.02%	0.05%	0.06%	0.05%

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.

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.
COUNTERPARTY RISK: Investors are exposed to risks resulting from the use of an OTC Swap with MERRILL LYNCH (USA). In-line with UCITS guidelines, the exposure to the counterparty 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. 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, The 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 country of domicile of the fund presented in this document is Luxembourg. The fund Lyxor MSCI Emerging Markets (LUX) 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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