

Lyxor MSCI World UCITS ETF - Dist

1. FUND INFORMATION

Investment objective

The Lyxor MSCI World UCITS ETF - Dist is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI World Net Total Return USD Index.

The MSCI World Net Total Return USD Index is a free float-adjusted market capitalisation weighted index that is designed to measure the equity market performance of developed markets. The complete construction methodology for the index is available on 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	Fx Hedge
NYSE Euronext Paris*	08:00 / 16:30	EUR	WLD FP	WLD.PA	Yes	No
Deutsche Boerse (Xetra)	08:00 / 19:00	EUR	LYXWLD GY	LYXWLD.DE	Yes	No
Borsa Italiana (Milano)	08:00 / 16:30	EUR	WLD IM	WLD.MI	Yes	No
Bolsa de Madrid	08:00 / 16:30	EUR	WLD SM	WLD.MC	Yes	No
SIX Swiss Exchange	08:00 / 16:20	USD	LYWLD SW	LYWLD.S	Yes	No
LSE	08:00 / 16:30	USD	WLDD LN	WLDD.L	Yes	No
LSE	08:00 / 16:30	GBP	WLDL LN	WLDL.L	Yes	No
Borsa Italiana (Milano)**	08:00 / 16:30	EUR	WLDC IM	WLDC.MI	No	No
NYSE Euronext Paris**	08:00 / 16:30	EUR	WLDHC FP	WLDHC.PA	No	Yes
NYSE Euronext Paris**	08:00 / 16:30	EUR	WLDH FP	WLDH.PA	Yes	Yes
SIX Swiss Exchange**	08:00 / 16:20	EUR	WLDHE SW	WLDHE.S	Yes	Yes
BERNE STOCK EXCHANGE**	08:00 / 16:30	EUR	WLDHE BW	WLDHE.BN	Yes	Yes
Borsa Italiana (Milano)**	08:00 / 16:30	EUR	WLDH IM	WLDH.MI	Yes	Yes
LSE**	08:00 / 16:30	USD	WLDU LN	WLDU.L	Yes	Yes
SIX Swiss Exchange**	08:00 / 16:20	USD	WLDHU SW	WLDHU.S	Yes	Yes
BERNE STOCK EXCHANGE**	08:00 / 16:30	USD	WLDHU BW	WLDHU.BN	Yes	Yes

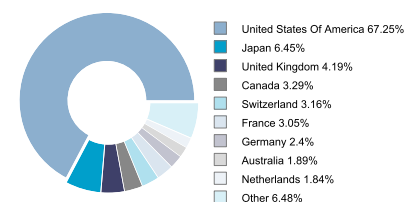
* First Listing Place of this share class ** Listing of other share classes

2. Index information

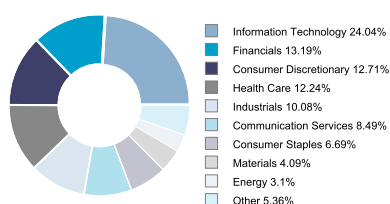
Source: Bloomberg, Lyxor AM, to 30th November 2021



Index Geographical Allocation



Index Sector Allocation



3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor MSCI World UCITS ETF - Dist	0.56%	3.90%	13.41%	60.93%	86.77%
Benchmark (EUR)	0.56%	3.88%	13.37%	60.67%	86.39%
Tracking Difference	0.00%	0.01%	0.04%	0.26%	0.38%
	YTD	2020	2019	2018	2017
Lyxor MSCI World UCITS ETF - Dist	27.07%	6.42%	30.04%	-4.10%	7.54%
Benchmark (EUR)	26.99%	6.33%	30.02%	-4.11%	7.51%
Tracking Difference	0.08%	0.09%	0.02%	0.01%	0.03%
Tracking Error	-	0.01%	0.00%	0.00%	0.00%

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.

Ticker: WLD FP

Main Fund Characteristics

Ticker	WLD FP
Fund Type	SICAV
Domiciliation	France
UCITS compliant	Yes
ISIN	FR0010315770
Replication method	Indirect (Swap Based)
Securities Lending	No
Full ownership of fund assets	Yes
Share Class Currency	EUR
Inception Date	26/04/2006
Nav per share at inception (EUR)	109.81
Total Expense Ratio p.a	0.30%
Currency risk	Yes
NAV per Share (EUR)	273.69
Share AUM (M EUR)	3,969.61
Total Fund Assets (M EUR)	5,341.84
Umbrella (M EUR)	24,399.79
Minimum Investment (Share)	1
Income treatment	Distribution
Last Amount (EUR)	1.47
Date if distribution	July & December

Source: Lyxor AM, 30th November 2021

Full name	MSCI World Net Total Return USD Index
Exposure	Global
Asset Class	Equity
Index type	Net Total Return
Currency	USD
Index Reuters RIC	.dMIWO00000NUS
Index Bloomberg ticker	NDDUWI
Further information	www.msci.com

Top ten constituents

Apple Inc	4.62%
Microsoft Corp	3.96%
Amazon.Com Inc	2.66%
Tesla Inc	1.57%
Alphabet Inc-CI A	1.43%
Alphabet Inc-CI C	1.39%
Nvidia Corp	1.36%
Facebook Inc-Class A	1.30%
Jpmorgan Chase & Co	0.80%
Home Depot Inc	0.71%

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
MSCI World Index	26/04/2006	06/06/2011
MSCI World Net Total Return USD Index	06/06/2011	

	1Y	3Y	5Y
Fund volatility	10.87%	19.03%	16.12%
Benchmark volatility	10.87%	19.03%	16.13%
Sharpe ratio	2.73	0.91	0.83

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

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 MORGAN STANLEY BANK AG, 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

**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.

This document is of a commercial nature and not of a regulatory nature.

It is each investor's responsibility to ascertain that it is authorised to subscribe, or invest into this product.

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

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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.

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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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