Lyxor UCITS ETF MSCI World

1. Fund Information

Ticker: WLD FP

Investment objective

The LYXOR MSCI WORLD UCITS ETF - D-EUR is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI WORLD TR.
The MSCI World 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	Distri-bution	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
NYSE Euronext Paris**	08:00 / 16:30	EUR	WLDH FP	WLDH.PA	Yes	Yes
LSE**	08:00 / 16:30	USD	WLDU LN	WLDU.L	Yes	Yes
SGX**	01:00 / 09:00	USD	WLD SP	LWLD.SI	Yes	No

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

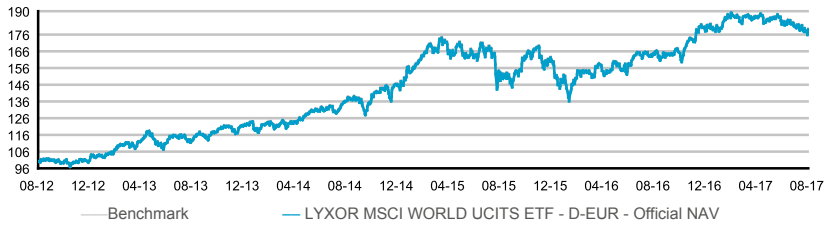
Main Fund Characteristics

Ticker	WLD FP
Fund Type	French FCP
Domiciliation	France
UCITS compliant	Yes
ISIN	FR0010315770
UKFRS	Yes
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)	162.98
Share AUM (M EUR)	1,415.88
Total Fund Assets (M EUR)	1,782.87
Umbrella (M EUR)	-
Minimum Investment (Share)	1
Income treatment	Distribution
Date if distribution	July & December
Last Amount (EUR)	2.35

Source: Lyxor AM, 31st August 2017

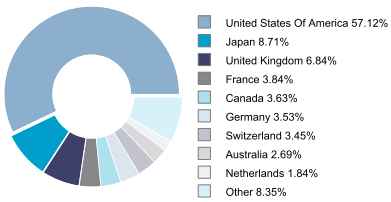
2. Index information

Source: Bloomberg, Lyxor AM, to 31st August 2017

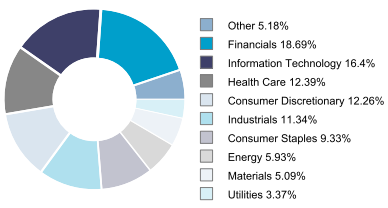


Full name	MSCI WORLD TR
Exposure	Global
Asset Class	Equity
Index type	Net Total Return
Currency	USD
Index Reuters RIC	.dMIWO00000NUS
Index Bloomberg ticker	NDDUWI
Further information	www.msci.com

Index Geographical Allocation



Index Sector Allocation



Top ten constituents

Apple Inc	2.28%
Microsoft Corp	1.46%
Facebook Inc-A	1.08%
Amazon.Com Inc	1.06%
Johnson & Johnson	0.95%
Exxon Mobil Corp	0.86%
Jpmorgan Chase & Co	0.86%
Alphabet Inc-Cl C	0.78%
Alphabet Inc-Cl A	0.76%
Nestle Sa-Reg	0.70%

3. ETF Performances

	1 Month	3 Months	6 Months	3 Years	5 Years
Lyxor UCITS ETF MSCI World	**-0.69%**	**-2.64%**	**-3.63%**	**31.82%**	**79.21%**
Benchmark	0.14%	2.93%	7.80%	18.83%	69.27%
EUR / USD	0.84%	5.73%	11.89%	-9.74%	-5.68%
Tracking Difference	0.00%	0.00%	0.02%	0.16%	-0.26%

	YTD	2016	2015	2014	2013
Lyxor UCITS ETF MSCI World	**0.69%**	**10.76%**	**10.50%**	**19.37%**	**21.05%**
Benchmark	13.47%	7.51%	-0.87%	4.94%	26.68%
EUR / USD	12.72%	-2.90%	-10.23%	-12.18%	4.52%
Tracking Difference	0.03%	0.03%	0.08%	-0.12%	-0.15%
Tracking Error	-	0.00%	0.01%	0.01%	0.01%

Source: Bloomberg, Lyxor AM, to 31st August 2017

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.

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	26/04/2006	06/06/2011
MSCI WORLD TR	06/06/2011	

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LYXOR etf
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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 Societe Generale. In-line with UCITS guidelines, the exposure to Societe Generale 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.

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