

Amundi MSCI World Swap II UCITS ETF Dist

FACTSHEET

Marketing
Communication

31/03/2026

EQUITY ■

Key Information (Source: Amundi)

Net Asset Value (NAV) : **367.57 (EUR)**
 NAV and AUM as of : **31/03/2026**
 Assets Under Management (AUM) :
9,060.15 (million EUR)
 ISIN code : **FR0010315770**
 Replication type : **Synthetical**
 Benchmark : **100% MSCI WORLD**
 Last coupon date : **09/12/2025**
 Latest coupons per share : **4.74 (EUR)**
 Date of the first NAV : **26/04/2006**
 First NAV : **110.22 (EUR)**

Objective and Investment Policy

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.

Risk & Reward Profile (SRR) (Source: Fund Admin)



⬇ Lower risk, potentially lower rewards
 ⬆ Higher risk, potentially higher rewards

The SRR represents the risk and return profile as presented in the Key Investor Information Document (KIID). The lowest category does not imply that there is no risk. The SRR is not guaranteed and may change over time.

Returns (Source: Fund Admin) - Past performance does not predict future returns

Performances from 31/03/2016 to 31/03/2026 (Source : Fund Admin)



A : Jusqu'au 06/09/2018, les performances du Fonds indiquées correspondent à celles du FCP - LYXOR MSCI WORLD UCITS ETF (le Fonds absorbé). Ce dernier a été absorbé par le Fonds le 06/09/2018.

Cumulative returns* (Source: Fund Admin)

Since	YTD	1 month	3 months	1 year	3 years	5 years	10 years
	31/12/2025	27/02/2026	31/12/2025	31/03/2025	31/03/2023	31/03/2021	31/03/2016
Portfolio	-1.71%	-4.03%	-1.71%	11.48%	50.38%	66.85%	203.31%
Benchmark	-1.71%	-4.05%	-1.71%	11.47%	50.14%	66.29%	201.77%
Spread	0.00%	0.02%	0.00%	0.02%	0.25%	0.56%	1.55%

Calendar year performance* (Source: Fund Admin)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
Portfolio	6.79%	26.66%	19.73%	-12.70%	31.16%	6.42%	30.04%	-4.10%	7.54%	10.76%
Benchmark	6.77%	26.60%	19.60%	-12.78%	31.07%	6.33%	30.02%	-4.11%	7.51%	10.73%
Spread	0.02%	0.06%	0.14%	0.08%	0.09%	0.09%	0.02%	0.01%	0.03%	0.03%

Performances related to distributing ETF are calculated reinvesting dividends into the ETF performance

* Source : Amundi. The above cover complete periods of 12 months for each calendar year. **Past performance is no predictor of current and future results and does not guarantee future yield** . Any losses or gains do not take into consideration any costs, commissions and fees incurred by the investor in the issue and buyout of the shares (e.g. taxes, brokerage fees or other commissions deducted by the financial intermediary). If performance is calculated in a currency other than the euro, any losses or gains generated can thereby be affected by exchange rate fluctuations (both upward and downward). The discrepancy accounts for the performance difference between the portfolio and the index.

It is important for potential investors to evaluate the risks described below and in the fund prospectus which can be found on www.amundi.fr

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 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 Amundi 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.

Risk indicators (Source: Fund Admin) *

	1 year	3 years
Portfolio volatility	15.12%	12.95%
Benchmark volatility	15.12%	12.95%
Ex-post Tracking Error	0.03%	0.02%
Sharpe ratio	0.49	0.83

* Volatility is a statistical indicator that measures an asset's variations around its average value. For example, market variations of +/- 1.5% per day correspond to a volatility of 25% per year.

The Tracking Error represents the annualised volatility of the performance differences between the ETF and the benchmark

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Index Data (Source : Amundi)

Description of the 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

Information (Source: Amundi)

Asset class : **Equity**
Exposure : **International**

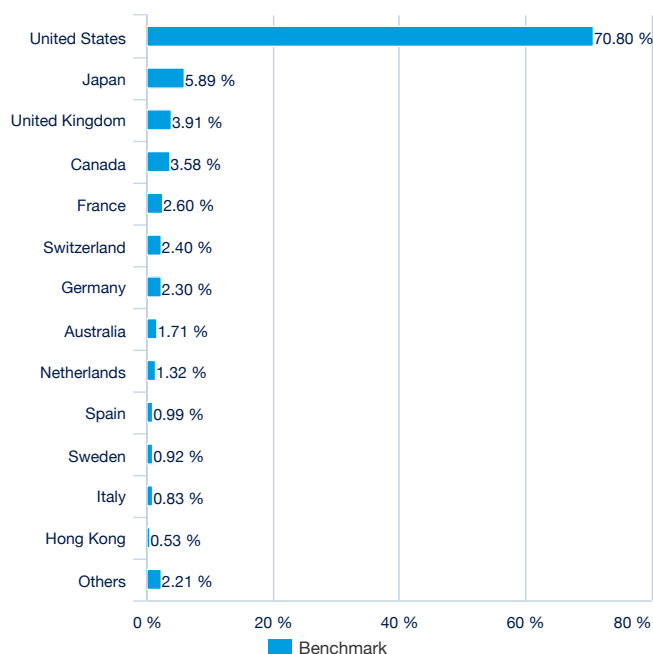
Holdings : **1311**

Top 10 benchmark holdings (source : Amundi)

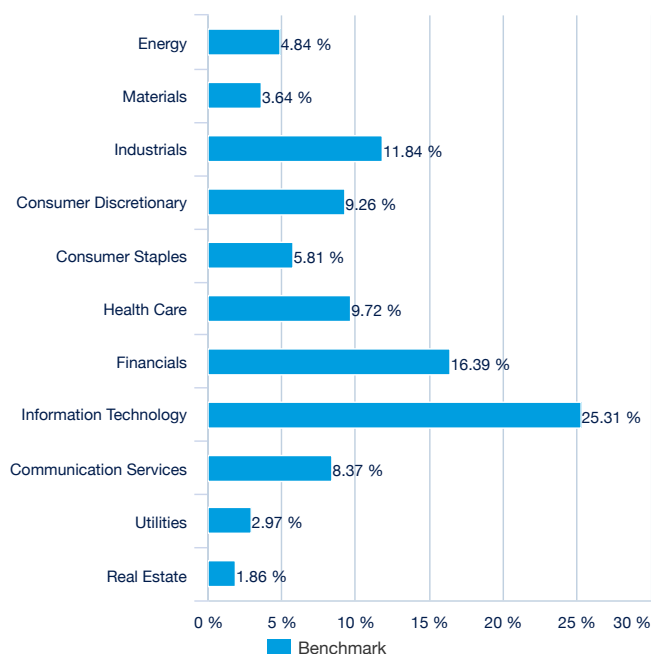
	% of assets (Index)
NVIDIA CORP	5.16%
APPLE INC	4.66%
MICROSOFT CORP	3.26%
AMAZON.COM INC	2.48%
ALPHABET INC CL A	2.05%
ALPHABET INC CL C	1.71%
BROADCOM INC	1.70%
META PLATFORMS INC-CLASS A	1.50%
TESLA INC	1.29%
JPMORGAN CHASE & CO	0.99%
Total	24.79%

For illustrative purposes only and not a recommendation to buy or sell securities.

Geographical breakdown (for illustrative purposes only - Source: Amundi)



Benchmark Sector breakdown (for illustrative purposes only - Source : Amundi)



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Listing data (source : Amundi)

Place	CCY	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Six Swiss Exchange	USD	LYWLD SW	LYWLDIV	LYWLD.S	LYWLDINAV=SOLA
Deutsche Boerse (Xetra)	EUR	LYXWLD GY	LYXWLDIV	LYYA.DE	LYXWLDINAV=SOLA
Euronext Paris	EUR	WLD FP	LYXWLDIV	WLD.PA	LYXWLDINAV=SOLA
LSE	GBP	WLDL LN	WLDLIV	WLDL.L	WLDLINAV=SOLA
LSE	USD	WLDD LN	LYWLDIV	WLDD.L	LYWLDINAV=SOLA
Euronext Milan	EUR	WLD IM	LYXWLDIV	WLD.MI	LYXWLDINAV=SOLA

Principal characteristics (Source : Amundi)

Fund structure	SICAV under French law
UCITS compliant	UCITS
Management Company	Amundi Asset Management
Administrator	SOCIETE GENERALE
Custodian	SGSS - Paris
Independent auditor	Deloitte & Associés
Share-class inception date	06/09/2018
Share-class reference currency	EUR
Classification	International Equities
Type of shares	Accumulation and/or Distribution
ISIN code	FR0010315770
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Management fees and other administrative or operating costs	0.30%
Entry charge (maximum)	5.00%
Exit charge (maximum)	5.00%
Fiscal year end	October

Index Providers

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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.

Amundi MSCI World Swap II UCITS ETF is an investment company with Variable Capital (SICAV) incorporated under Luxembourg Law, listed on the official list of Undertakings for Collective Investment, authorised under Part I of the Luxembourg Law of 17th December 2010 (the "2010 Law") on Undertakings for Collective Investment in accordance with provisions of the Directive 2009/65/EC (the "2009 Directive") and subject to the supervision of the Commission de Surveillance du Secteur Financier (CSSF). The product is a sub-fund of Amundi MSCI World Swap II UCITS ETF and has been approved by the CSSF and has been notified to the AMF to be marketed in France.

Amundi Asset Management ("Amundi AM") recommend that investors read carefully the "risk factors" section of the product's prospectus and the "Risk and reward" section of the Key Investor Information Document (KIID). The prospectus in English and the KIID in French are available free of charge on www.amundiETF.com or upon request to info@amundiETF.com

The attention of investors is drawn to the fact that, the prospectus is only available in English.

A summary of information about investors' rights and collective redress mechanisms can be found in English on the regulatory page at <https://about.amundi.com/legal-documentation> with respect to Amundi ETFs.

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.

Updated composition of the product's investment portfolio is available on www.amundiETF.com. In addition, the indicative net asset value is published on the Reuters and Bloomberg pages of the product, and might also be mentioned on the websites of the stock exchanges where the product is listed.

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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