

# Lyxor UCITS ETF MSCI Europe Mid Cap

## 1. Fund Information

### Investment objective

The LYXOR UCITS ETF MSCI EUROPE MID CAP - D-EUR is a UCITS compliant exchange traded fund that aims to track the benchmark index MSCI Europe Mid Cap Loc Net.

The MSCI Europe Mid Cap Index is a free float-adjusted capitalization-weighted index designed to measure the performance of medium-capitalization companies in 15 developed European countries: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the United Kingdom.

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
NYSE Euronext Paris*	08:00 / 16:30	EUR	MIDE FP	MIDE.PA	Yes

\* First Listing Place of this share class

**Ticker: MIDE FP**

### Main Fund Characteristics

Ticker	MIDE FP
Fund Type	SICAV
Domiciliation	France
UCITS compliant	Yes
ISIN	FR0011779073
UKFRS	Yes
Replication method	Indirect (Swap Based)
Securities Lending	No
Full ownership of fund assets	Yes
Share Class Currency	EUR
Inception Date	25/03/2014
Nav per share at inception (EUR)	100
Total Expense Ratio p.a	0.40%
Currency risk	Yes
NAV per Share (EUR)	109.88
Share AUM (M EUR)	1.10
Total Fund Assets (M EUR)	1.10
Umbrella (M EUR)	7,805.13
Minimum Investment (Share)	1
Income treatment	Distribution
Date of distribution	July & December
Last Amount (EUR)	3.06

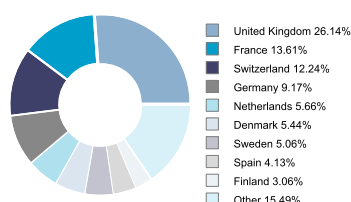
Source: Lyxor AM, Oct 31, 2016

## 2. Index information

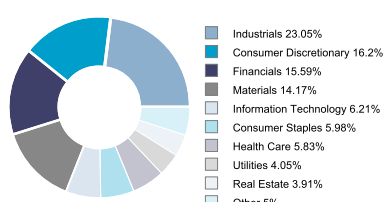
Source : Bloomberg , Lyxor AM , to Oct 31, 2016



### Index Geographical Allocation



### Index Sector Allocation



## 3. ETF Performances

### Lyxor UCITS ETF MSCI Europe Mid Cap

	1 Month	3 Months	6 Months	3 Years	5 Years
MSCI Europe Mid Cap Loc Net	-2.33%	-1.04%	-0.71%	-	-
Tracking Difference	0.01%	0.03%	0.06%	-	-

### Lyxor UCITS ETF MSCI Europe Mid Cap

	YTD	2015	2014 *
MSCI Europe Mid Cap Loc Net	-4.86%	15.19%	5.94%
Tracking Difference	0.09%	0.09%	0.00%
Tracking Error	-	0.01%	0.00%

\* Since inception, 25/03/2014

Source : Bloomberg , Lyxor AM , to Oct 31, 2016

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 EUROPE MID CAP NR
Exposure :	Europe
Asset Class :	Equity
Index type :	Net Total Return
Currency :	EUR
Index Reuters RIC :	.M7EUMC
Index Bloomberg ticker :	M7EUMC
Further information :	www.msci.com

### Top ten constituents

Infineon Technologies Ag	1.37%
Anglo American Plc	1.30%
Givaudan-Reg	1.21%
Vestas Wind Systems A/S	1.20%
Vonovia Se	1.10%
Geberit Ag-Reg	1.08%
Legrand Sa	1.02%
Actelion Ltd-Reg	1.00%
Pandora A/S	0.97%
Valeo Sa	0.92%

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 EUROPE MID CAP NR	25/03/2014	

## 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 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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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.lyxoretf.com](http://www.lyxoretf.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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