

# LYXOR CAC 40 (DR) UCITS ETF

**rapport**  
**annuel**

COMPARTIMENT DE LA SICAV MULTI UNITS FRANCE

*The periodic information document is not certified by the CIU statutory auditor.*

Periodic information as at 30.04.2021

## Statement of net assets

Elements of statement of net assets	Accounting currency of the CIU: EUR	Amount at the periodic closing
a) Eligible financial securities mentioned in 1° of I of article L.214-20 / 1° of I of article L.214-24-55 of the [French] Monetary and Financial Code		3,914,322,578.25
b) Bank assets		165,710.74
c) Other assets held by the CIU		11,271,816.87
d) Total assets held by the CIU ( <i>lines a+b+c</i> )		<b>3,925,760,105.86</b>
e) Liabilities		-23,878,657.36
f) Net inventory value ( <i>lines d+e = CIU net assets</i> )		<b>3,901,881,448.50</b>

## Number of outstanding units or equities and net inventory value per unit or equity

Units or equities	Number of outstanding units or equities	Currency of units or equities	Net inventory value per unit or equity (Net Asset Value)
ACC EQUITIES / FR0013380607	1,474,402	EUR	27.112
DIST EQUITIES / FR0007052782	60,977,509	EUR	61.8265
J-EUR EQUITIES / FR0011122233	17,512	EUR	5,246.4846

## Tracking error

The tracking error objective is calculated over a period of 52 weeks.

Units or equities	Tracking error
ACC EQUITIES / FR0013380607	0.04%
DIST EQUITIES / FR0007052782	0.04%
J-EUR EQUITIES / FR0011122233	0.04%

## Securities portfolio

Elements of the securities portfolio	Percentage	
	Net assets	Total assets
a) Eligible financial securities and money market instruments accepted for trading on a regulated market within the meaning of article L. 422-1° of the [French] Monetary and Financial Code. and b) Eligible financial securities and money market instruments accepted for trading on another regulated market operating on a regular basis, that is recognised and open to the public and that has its head office in a Member State of the European Union or in another State that is a party to the agreement on the European Economic Area.	100.32	99.71
c) Eligible financial securities and money market instruments officially listed on a stock exchange of a third party country or that are traded on another market of a third party country that is regulated, operating on a regular basis, recognised and open to the public, provided that this stock exchange or market is not included in a list issued by the [French] Financial Markets Authority or that the selection of this stock exchange or market is stipulated by the law or by the regulations or the articles of association of the CIU / of the general purpose investment fund.	-	-
d) Newly issued financial securities as mentioned in 4° of I of article R. 214-11 / 4° of I of article R. 214-32-18 of the [French] Monetary and Financial Code.	-	-
e) Other assets	-	-

## Assets allocation by currency

Currencies (10 main currencies)	Amount In the accounting currency of the CIU	Percentage	
	EUR	Net assets	Total assets
EUR	3,914,322,578.25	100.32	99.71
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	3,914,322,578.25	100.32	99.71

## Assets allocation by country of residence of the issuer

Countries (10 main countries)	Percentage	
	Net assets	Total assets
France	91.73	91.17
Netherlands	7.39	7.34
Luxembourg	1.20	1.20
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
Other countries	-	-
Total	100.32	99.71

## Assets allocation by economic sector

Economic sector (10 main sectors)	Percentage	
	Net assets	Total assets
Clothing and accessories	14.29	14.23
Electronic components	7.34	7.29
Pharmacy	6.85	6.81
Aerospace	6.83	6.79
Banks	6.52	6.48
Integrated oil and gas companies	6.43	6.39
Personal items	5.96	5.92
Chemicals: diversified	4.60	4.57
Clothing distributors	3.50	3.48
Complete insurance services	3.15	3.13
Other sectors	34.85	34.62
<b>Total</b>	<b>100.32</b>	<b>99.71</b>

## Breakdown of the other assets by type

Type of assets	Percentage	
	Net assets	Total assets
UNITS OR EQUITIES OF UCITS:	-	-
- general professional funds	-	-
- Feeder UCITS	-	-
- Specialised professional funds	-	-
- Investment capital funds (FCPR (venture capital mutual fund), FCPI (innovation investment mutual fund), FIP (local investment fund))	-	-
- OPCl (real estate collective investment fund) and OPPCl (professional real estate collective investment fund)	-	-
- Other	-	-
OTHER TYPES OF ASSETS:	-	-
- Warrants	-	-
- Cash certificates	-	-
- Promissory notes	-	-
- Mortgage notes	-	-
- Other	-	-
<b>TOTAL</b>	<b>-</b>	<b>-</b>

## List of movements occurring in the composition of the securities portfolio, during the reference period

Elements of the securities portfolio	Movements (in amount)	
	Acquisitions	Sales / Redemptions
<i>Accounting currency of the CIU: EUR</i>		
a) Eligible financial securities and money market instruments accepted for trading on a regulated market within the meaning of article L. 422-1° of the [French] Monetary and Financial Code. and b) Eligible financial securities and money market instruments accepted for trading on another regulated market operating on a regular basis, that is recognised and open to the public and that has its head office in a Member State of the European Union or in another State that is a party to the agreement on the European Economic Area.	70,315,734.77	641,680,217.39
c) Eligible financial securities and money market instruments officially listed on a stock exchange of a third party country or that are traded on another market of a third party country that is regulated, operating on a regular basis, recognised and open to the public, provided that this stock exchange or market is not included in a list issued by the [French] Financial Markets Authority or that the selection of this stock exchange or market is stipulated by the law or by the regulations or the articles of association of the CIU / of the general purpose investment fund.	-	-
d) Newly issued financial securities as mentioned in 4° of I of article R. 214-11 / 4° of I of article R. 214-32-18 of the [French] Monetary and Financial Code.	-	-
e) Other assets	-	-
<b>Total over the period</b>	<b>70,315,734.77</b>	<b>641,680,217.39</b>

**Indication of the quantified data relative to unit dividend distributions and/or net capital gains or losses (NCG) paid during the period or yet to be paid, after deduction of taxes**

Date	Category of units / equities	Currency of units / equities	Nature	Unit net amount	Unit tax credit	Unit gross amount
09/12/2020	Dist Equities / FR0007052782	EUR	Dividend on profit paid	0.31	-	0.31
09/12/2020	J-EUR Equities / FR0011122233	EUR	Dividend on profit paid	26.31	-	26.31
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-

**Transparency of securities financing operations and reuse of financial instruments SFTR regulation**  
**(Accounting currency of the CIU)**

During the year, the fund did not engage in securities financing transactions subject to Securities Financing Transactions Regulation (SFTR), namely repurchase agreement, commodity loan / loan, purchase / resale transaction or Sale-Purchase, Margin Call and Total Return Swap (TRS).