

LYXOR CAC 40 (DR) UCITS ETF

information
periodique

FONDS COMMUN DE PLACEMENT - FCP DE DROIT FRANCAIS

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

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		4,250,799,301.92
b) Bank assets		12,113.24
c) Other assets held by the CIU		764,131,116.48
d) Total assets held by the CIU (<i>lines a+b+c</i>)		5,014,942,531.64
e) Liabilities		-379,311,280.20
f) Net inventory value (<i>lines d+e = CIU net assets</i>)		4,635,631,251.44

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)
UNIT D-EUR / FR0007052782	84,037,237	EUR	53.772
UNIT J-EUR / FR0011122233	25,593	EUR	4,562.9829

Tracking error

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

Units or equities	Tracking error
UNIT D-EUR / FR0007052782	0.03801%
UNIT J-EUR / FR0011122233	0.03821%
UNIT I-EUR / FR0010465484	*-%

* Dissolution on 27/05/2016

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.	85.58	79.11
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.	2.90	2.68
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	3.22	2.98

Assets allocation by currency

Currencies (10 main currencies)	Amount In the accounting currency of the CIU	Percentage	
	EUR	Net assets	Total assets
EUR	3,967,244,542.91	85.58	79.11
CHF	87,139,679.21	1.88	1.74
USD	47,104,720.00	1.02	0.94
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	4,101,488,942.12	88.48	81.79

Assets allocation by country of residence of the issuer

Countries (10 main countries)	Percentage	
	Net assets	Total assets
France	79.03	73.05
Netherlands	4.99	4.61
Switzerland	1.88	1.74
Luxembourg	1.55	1.44
United Kingdom	1.02	0.94
Belgium	0.01	0.01
-	-	-
-	-	-
-	-	-
-	-	-
Other countries	-	-
Total	88.48	81.79

Assets allocation by economic sector

Economic sector (10 main sectors)	Percentage	
	Net assets	Total assets
Banks	9.43	8.72
Integrated petrol and gas	9.27	8.57
Pharmacy	6.75	6.24
Electrical components and equipment	4.70	4.35
Aerospace	4.47	4.13
Construction materials and accessories	4.40	4.07
Complete insurance services	4.03	3.73
Food products	3.70	3.42
Heavy construction	3.67	3.39
Basic chemistry	3.16	2.92
Other sectors	34.90	32.25
Total	88.48	81.79

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))	-	-
- OPCI (real estate collective investment fund) and OPPCI (professional real estate collective investment fund)	-	-
- Other	-	-
OTHER TYPES OF ASSETS:	3.22	2.98
- Warrants	-	-
- Cash certificates	-	-
- Promissory notes	-	-
- Mortgage notes	-	-
- Other	3.22	2.98
TOTAL	3.22	2.98

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.	506,842,549.35	181,358,325.16
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.	12,560,499.70	1,545,640.15
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	-	-
Total over the period	519,403,049.05	182,903,965.31

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
-	UNIT D-EUR / FR0007052782	EUR	Paid dividend	0.0405	-	0.0405
-	UNIT D-EUR / FR0007052782	EUR	Paid dividend	0.02	-	0.02
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-

Transparency of securities financing operations and reuse of financial instruments SFTR regulation

(Accounting currency of the CIU)

1. General information.

1.1. Amount of securities and raw materials loaned in proportion with the total assets that can be loaned, defined as excluding the cash and cash equivalents.

	Securities lending
% of assets that can be loaned	8.35

1.2. Amount of the assets committed to each type of securities financing operation and total return swap, expressed in absolute value (in the currency of the collective investment undertaking) and in proportion with the assets under management of the collective investment undertaking.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Absolute value	387,129,233	-	-	-	-
% of assets under management	8.35	-	-	-	-

2. Concentration data

2.1. The ten biggest issuers of guarantees for all types of securities financing operations and total return swaps (breakdown of the volumes of guarantees and raw materials received, with the names of the issuers).

1	Name	BNP PARIBAS
	Amount	37,613,982
2	Name	SAP
	Amount	31,771,050
3	Name	KONINKLIJKE PHILIPS
	Amount	27,740,597
4	Name	DEERE AND CO
	Amount	21,049,851
5	Name	THE HOME DEPOT
	Amount	16,979,904
6	Name	SCHNEIDER ELECTRIC
	Amount	16,814,280
7	Name	AMAZON.COM
	Amount	16,158,523
8	Name	NATIXIS
	Amount	15,353,940
9	Name	ASTRAZENCA
	Amount	14,970,171

10	Name	CASINO GUICHARD PERRACHON
	Amount	14,616,000

2.2. The ten main counterparties for each type of securities financing operation and total return swap separately (name of the counterparty and gross volume of operations in progress).

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Name	SOCIETE GENERALE	-	-	-	-
	Amount	387,129,233	-	-	-	-

3. Aggregated operation data for each type of securities financing operation and total return swap separately, broken down according to the following categories.

3.1. Type and quality of the guarantees.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Cash	-	-	-	-	-
Security	376,849,865	-	-	-	-
Rating or literary	Not applicable				

3.2. Guarantee maturity.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Under 1 day	-	-	-	-	-
1 day to 1 week	-	-	-	-	-
1 week to 1 month	-	-	-	-	-
1 to 3 months	-	-	-	-	-
3 months to 1 year	-	-	-	-	-
More than 1 year	-	-	-	-	-
Open	376,849,865	-	-	-	-

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	EUR	-	-	-	-
	Amount	225,181,041	-	-	-	-
2	Currency	USD	-	-	-	-
	Amount	95,040,080	-	-	-	-
3	Currency	GBP	-	-	-	-
	Amount	33,210,092	-	-	-	-
4	Currency	SEK	-	-	-	-
	Amount	14,970,171	-	-	-	-
5	Currency	CHF	-	-	-	-
	Amount	8,448,481	-	-	-	-

3.4. Maturity of the securities financing operations and total return swaps.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Under 1 day	-	-	-	-	-
1 day to 1 week	38,560,331	-	-	-	-
1 week to 1 month	-	-	-	-	-
1 to 3 months	-	-	-	-	-
3 months to 1 year	-	-	-	-	-
More than 1 year	153,467,762	-	-	-	-
Open	195,101,140	-	-	-	-

3.5. Countries where the counterparties are established.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1 Country	FRANCE	-	-	-	-
Amount	387,129,233	-	-	-	-

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	387,129,233	-	-	-	-

4. Data on the reuse of guarantees (collateral).

Financial guarantees received in a non-cash form shall not be sold, reinvested or pledged.

5. Retention of the guarantees received by the collective investment undertaking in connection with securities financing operations and total return swaps.

Number of custodians		1
1	Name	SOCIETE GENERALE
	Amount	376,849,865

6. Retention of the guarantees provided by the collective investment undertaking in connection with securities financing operations and total return swaps.

The custodian, Société Générale S.A., exercises three types of responsibility; respectively, the monitoring of the regularity of the decisions of the management company, the monitoring of cash flows of the CIU and the custody of the assets of the CIU.

Société Générale S.A also works with a limited number of sub-custodians, selected according to the most rigorous quality standards, including the management of possible conflicts of interest which may arise from these appointments. The Custodian has established an effective policy for identification, prevention and management of conflicts of interest, in compliance with national and international regulations as well as international norms.

7. Data on the earnings and costs for each type of securities financing operation and total return swap.

The CIU may perform repurchase agreement transactions for cash, governed by article R 214-18 of the [French] Monetary and Financial Code, up to 100% of the assets.

For the purposes of an efficient management of the CIU, the manager also reserves the right to carry out temporary securities acquisition and sale operations, including for example:

- repurchase agreements for securities,
- lending and borrowing of debt instruments, equity securities and money market instruments, in accordance with the provisions of article R214-18 of the [French] Monetary and Financial Code.

These operations consist in particular of repurchase operations indexed on the EONIA, on shares and other capital securities, and/or bonds and/or debt securities (French or foreign).

Any possible operations of temporary securities acquisition and sale as well as those of lending and borrowing of securities shall be performed in normal market conditions, and any resulting revenue shall be entirely acquired by the CIU. These operations may incur costs, which shall be borne by the CIU.

7.1. Income

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
CIU (absolute value)	136,126	-	-	-	-
Manager (absolute value)	41,885	-	-	-	-
Third party (absolute value)	31,414	-	-	-	-

7.2. Expenses

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
CIU (absolute value)	-	-	-	-	-
Manager (absolute value)	-	-	-	-	-
Third party (absolute value)	-	-	-	-	-