

LYXOR WORLD WATER (DR) UCITS ETF

information
periodique

FONDS COMMUN DE PLACEMENT - FCP DE DROIT FRANÇAIS

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		947,238,807.18
b) Bank assets		2,462,430.21
c) Other assets held by the CIU		990,053.73
d) Total assets held by the CIU (<i>lines a+b+c</i>)		950,691,291.12
e) Liabilities		-3,425,142.29
f) Net inventory value (<i>lines d+e = CIU net assets</i>)		947,266,148.83

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)
EQUITY ACC / FR0014002CH1	2,000	EUR	4.9219
EQUITY DIST / FR0010527275	18,417,877	EUR	51.4313

Tracking error

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

Units or equities	Tracking error
EQUITY DIST / FR0010527275	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.	19.28	19.21
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.	80.82	80.53
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 <i>In the accounting currency of the CIU</i>	Percentage	
	EUR	Net assets	Total assets
USD	532,135,425.07	56.23	56.03
JPY	111,932,636.35	11.83	11.79
CHF	108,449,864.57	11.46	11.42
EUR	97,524,844.34	10.31	10.27
GBP	84,917,899.45	8.97	8.94
AUD	12,278,137.40	1.30	1.29
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other Currencies	-	-	-
Total	947,238,807.18	100.10	99.74

Assets allocation by country of residence of the issuer

Countries (10 main countries)	Percentage	
	Net assets	Total assets
United States of America	51.38	51.21
Japan	11.83	11.79
Switzerland	11.46	11.42
United Kingdom	8.97	8.94
France	7.79	7.76
Ireland	4.85	4.83
Italy	1.81	1.80
Australia	1.30	1.29
Finland	0.71	0.70
-	-	-
Other countries	-	-
Total	100.10	99.74

Assets allocation by economic sector

Economic sector (10 main sectors)	Percentage	
	Net assets	Total assets
Building materials: other	37.51	37.37
Water	35.42	35.30
Machinery: Industrial	13.67	13.62
Electronic equipment: measuring devices and meters	6.20	6.18
Engineering and procurement services	3.08	3.07
Diversified industries	1.81	1.80
Construction, roofing/wall panelling and plumbing	0.90	0.90
Commercial vehicles and spare parts	0.80	0.80
Chemistry	0.71	0.70
-	-	-
Other sectors	-	-
Total	100.10	99.74

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:	-	-
- Warrants	-	-
- Cash certificates	-	-
- Promissory notes	-	-
- Mortgage notes	-	-
- Other	-	-
TOTAL	-	-

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.	57,785,923.01	121,290,320.11
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.	219,639,652.14	31,577,977.58
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	277,425,575.15	152,868,297.69

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
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-

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).

APPENDIX TO THE REPORT
intended for Swiss subscribers

This appendix makes the annual report compliant with the FINMA requirements for marketing in Switzerland. **It has not been certified by the statutory auditors.**

Country of origin of the Fund
France.

Representative of the Swiss Fund

Société Générale, Paris, Zurich Branch, has been authorised by the FINMA as the Fund's representative in Switzerland while also assuming the payment service. The prospectus, articles of association, annual and semi-annual reports of the Fund, the KIIDs as well as the list of purchases and sales made by the Fund during the fiscal year can be obtained on request and at no cost from the representative's head office in Switzerland, Société Générale, Paris, Zürich Branch, Talacker 50, P.O. Box 5070, 8021 Zürich.

Calculation of the Total Expense Ratio (in compliance with the recommendations of the Swiss Funds & Asset Management Association SFAMA)

Annual closing of the fund:	31-Oct	
Management commission of the UCITS:	0.60	% including tax
Average assets of the fund for the period from 01/05/20 to 30/04/21:	727,599,930.47	

Excerpt of the profit and loss statement

Expenses in euros	Half-yearly report	Annual report	Half-yearly report
	30/04/2020	30/10/2020	30/04/2021
Fund management commission	2,190,646.35	4,109,687.23	2,445,997.44
Performance fee to be paid to the manager of collective investments of capital	0.00	0.00	0.00
Custodian bank fee	0.00	0.00	0.00
Other expenses	0.00	0.00	0.00
Taxes	0.00	0.00	0.00
Total operating expenses	2,190,646.35	4,109,687.23	2,445,997.44

Calculation of the TER for 12 months (from 01/05/20 to 30/04/21):

TER, including performance fee

$$(((4,109,687.23 - 2,190,646.35) + 2,445,997.44) / 727,599,930.47) * 100$$

TER 0.60 %

Performance fee as a share in percentage of the net average assets:

- %

BALANCE SHEET assets

	30.04.2021	30.04.2020
Currency	EUR	EUR
Net fixed assets	-	-
Deposits	-	-
Financial instruments	947,238,807.18	1,169,703,069.67
• EQUITIES AND SIMILAR SECURITIES		
Traded on a regulated or similar market	938,768,438.14	585,029,811.99
Not traded on a regulated or similar market	8,470,369.04	
• BONDS AND SIMILAR SECURITIES		
Traded on a regulated or similar market	-	-
Not traded on a regulated or similar market	-	-
• DEBT SECURITIES		
Traded on a regulated or similar market		
<i>Negotiated debt securities</i>	-	-
<i>Other debt securities</i>	-	-
Not traded on a regulated or similar market	-	-
• COLLECTIVE INVESTMENT UNDERTAKINGS		
General UCITS and general purpose investment funds intended for non-professionals and equivalent, of other countries	-	-
Other Funds intended for non-professionals and equivalent, of other EU member states	-	-
General purpose professional Funds and equivalent, of other EU member states and listed securitisation entities	-	-
Other professional investment Funds and equivalent of other EU member states and non-listed securitisation entities	-	-
Other non-European entities	-	-
• TEMPORARY SECURITIES TRANSACTIONS		
Receivables representing securities under reverse repurchase agreements	-	-
Receivables representing loaned securities	-	-
Securities borrowed	-	-
Securities under repurchase agreements	-	-
Other temporary transactions	-	-
• FUTURE FINANCIAL INSTRUMENTS		
Operations on a regulated or similar market		
Other operations	-	584,673,257.68
• OTHER FINANCIAL INSTRUMENTS	-	-
Receivables	990,053.73	79,766,044.98
Future foreign exchange operations	-	-
Other	990,053.73	79,766,044.98
Financial accounts	2,462,430.21	0.63
Liquidity	2,462,430.21	0.63
• Other assets	-	-
Total assets	950,691,291.12	1,249,469,115.28

BALANCE SHEET liabilities

	30.04.2021	30.04.2020
Currency	EUR	EUR
Shareholders' equities		
• Capital	774,493,592.20	524,057,390.30
• Non-distributed prior net capital gains and losses	130,999,414.95	106,448,662.68
• Carried forward	18,240,925.79	2,694,382.50
• Profit and loss during the fiscal year	19,245,379.47	-47,186,615.47
• Result of the fiscal year	4,286,836.42	-1,616,040.12
Total shareholders' equity <i>(amount representing the net assets)</i>	947,266,148.83	584,397,779.89
Financial instruments	-	585,029,811.99
• SALE OPERATIONS ON FINANCIAL INSTRUMENTS	-	-
• TEMPORARY SECURITIES TRANSACTIONS		
Debts representing securities under repurchase agreements	-	-
Debts representing borrowed securities	-	-
Other temporary transactions	-	-
• FUTURE FINANCIAL OPERATIONS		
Operations on a regulated or similar market	-	-
Other operations	-	585,029,811.99
Debts	467,636.73	80,041,523.40
Future foreign exchange operations	-	-
Other	467,636.73	80,041,523.40
Financial accounts	2,957,505.56	-
Bank loans and overdrafts	2,957,505.56	-
Loans	-	-
Total liabilities	950,691,291.12	1,249,469,115.28

Profit and loss account

	30.04.2021	30.04.2020
Currency	EUR	EUR
Earnings on financial transactions		
• Earnings on deposits and financial accounts	67.37	-
• Earnings on equities and similar securities	6,386,978.75	278,112.00
• Earnings on bonds and similar securities	-	-
• Earnings on debt securities	-	-
• Earnings on temporary securities acquisitions and sales	-	-
• Earnings on future financial instruments	-	-
• Other financial products	-	-
Total (I)	6,387,046.12	278,112.00
Charges on financial operations		
• Charges on temporary securities acquisitions and sales	-	-
• Charges on future financial instruments	-	-
• Charges on financial debts	-8,560.88	-
• Other financial charges	-	-
Total (II)	-8,560.88	-
Profit and loss on financial operations (I - II)	6,378,485.24	278,112.00
Other earnings (III)	-	-
Management fees and depreciation charges (IV)	-2,445,997.44	-2,190,646.35
Net profit and loss of the fiscal year (L.214-17-1) (I - II + III - IV)	3,932,487.80	-1,912,534.35
Adjustment of the fiscal year's incomes (V)	354,348.62	296,494.23
Advances on profit and loss paid for the fiscal year (VI)	-	-
Profit and loss (I - II + III - IV +/- V - VI):	4,286,836.42	-1,616,040.12

Shareholders' equity

EQUITY ACC / FR0014002CH1		Subscriptions		Redemptions	
	Number of units	Amount	Number of units	Amount	
Number of units issued/redeemed during the fiscal year	2,000	10,000.00	-	-	

EQUITY DIST / FR0010527275		Subscriptions		Redemptions	
	Number of units	Amount	Number of units	Amount	
Number of units issued/redeemed during the fiscal year	3,356,253	153,681,276.06	353,500	14,057,865.71	