

LYXOR IBEX 35 DOBLE APALANCADO DIARIO UCITS ETF

periodic
information

SUB-FUND OF THE MULTI UNITS FRANCE SICAV

The periodic information document is not subject to certification by the Fund's Statutory Auditor.

Periodic Information as at 29/04/2022

Statement of assets

Items of the statement of assets	Accounting currency of the CIU: EUR	Amount at periodic reporting date
a) Eligible financial securities referred to in paragraph 1 of section I of Article L.214-20 / 1° of section I of Article L.214-24-55 of the French Monetary and Financial Code		67,462,502.61
b) Bank assets		20,822.56
c) Other assets held by the CIU		84,445,582.23
d) Total assets held by the CIU (lines a+b+c)		151,928,907.40
e) Liabilities		-81,468,262.54
f) Net asset value (lines d+e = CIU net assets)		70,460,644.86

Number of units or shares outstanding and net asset value per unit or share

Units or shares	Number of outstanding units or shares	Currency of units or shares	Net asset value per unit or share (Net Asset Value)
ACC SHARES / FR0011042753	4,756,367	EUR	14.8139

Tracking error

Tracking error is calculated over a period of 52 weeks.

Units or shares	Tracking error
ACC SHARES / FR0011042753	0.074%

Securities portfolio

Securities portfolio items	Percentage	
	Net assets	Total assets
<p>a) Eligible financial securities and money market instruments admitted to trading on a regulated market within the meaning of Article L.422-1° of the French Monetary and Financial Code.</p> <p>and b) Eligible financial securities and money market instruments admitted to trading on another regulated market that operates regularly and is recognised and open to the public and whose registered office is located in a Member State of the European Union or in another State party to the agreement on the European Economic Area.</p>	42.21	19.57
c) Eligible financial securities and money market instruments admitted to official listing on a stock exchange in a third country or traded on another regulated market in a third country that operates regularly and is recognised and open to the public, provided that this stock exchange or market is not included on a list drawn up by the French Financial Markets Authority or the choice of this stock exchange or market is provided for by law or by the regulations or articles of association of the CIU/general investment fund.	53.53	24.83
d) The newly issued financial securities referred to in paragraph 4 of section I of Article R.214-11 / 4° of section I of Article R.214-32-18 of the French Monetary and Financial Code.	-	-
e) Other assets	-	-

Breakdown of assets by currency

Currencies (10 main currencies)	Amount <i>Accounting currency of the CIU</i>	Percentage	
	EUR	Net assets	Total assets
USD	37,723,103.86	53.53	24.83
EUR	23,794,937.59	33.77	15.66
DKK	5,944,461.16	8.44	3.91
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	67,462,502.61	95.74	44.40

Breakdown of assets by country of residence of the issuer

Country (10 main countries)	Percentage	
	Net assets	Total assets
United States of America	53.52	24.82
Germany	11.70	5.43
United Kingdom	9.52	4.41
Portugal	9.12	4.23
Denmark	8.44	3.91
Netherlands	2.26	1.05
Belgium	1.18	0.55
-	-	-
-	-	-
-	-	-
Other countries	-	-
Total	95.74	44.40

Breakdown of assets by economic sector

Economic sector (10 main sectors)	Percentage	
	Net assets	Total assets
Pharmacy	11.43	5.29
Integrated oil and gas companies	9.52	4.41
Alternative electricity	9.12	4.23
Software	8.97	4.16
Semiconductors	7.25	3.36
Automotive	5.65	2.62
Diversified financial services	4.50	2.09
Health care management services	4.42	2.05
Travel and tourism	4.37	2.03
Oil equipment & services	4.29	1.99
Other sectors	26.22	12.17
Total	95.74	44.40

Breakdown of other assets by type

Type of assets	Percentage	
	Net assets	Total assets
UNITS OR SHARES OF UCITS:	-	-
- General purpose professional funds	-	-
- Feeder UCITS	-	-
- Specialised professional funds	-	-
- Private equity funds (FCPR, FCPI, FIP)	-	-
- OPCI and OPPCI (Professional Real Estate Collective investment undertakings)	-	-
- Other	-	-
OTHER TYPES OF ASSETS:	-	-
- Subscription warrants	-	-
- Certificates of deposit	-	-
- Promissory notes	-	-
- Mortgage notes	-	-
- Other	-	-
TOTAL	-	-

Indication of changes in the composition of the securities portfolio during the reference period

Securities portfolio items	Movements (in amount)	
	Acquisitions	Disposals/Redemptions
<i>Accounting currency of the CIU: EUR</i>		
a) Eligible financial securities and money market instruments admitted to 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 admitted to trading on another regulated market that operates regularly and is recognised and open to the public and whose registered office is located in a Member State of the European Union or in another State party to the agreement on the European Economic Area.	132,074,948.06	103,516,001.13
c) Eligible financial securities and money market instruments admitted to official listing on a stock exchange in a third country or traded on another regulated market in a third country that operates regularly and is recognised and open to the public, provided that this stock exchange or market is not included on a list drawn up by the French Financial Markets Authority or the choice of this stock exchange or market is provided for by law or by the regulations or articles of association of the CIU/general investment fund.	53,113,419.81	12,898,886.96
d) The newly issued financial securities referred to in paragraph 4 of section I of Article R.214-11 / 4° of section I of Article R.214-32-18 of the French Monetary and Financial Code.	-	-
e) Other assets	-	-
Total over the period	185,188,367.87	116,414,888.09

Management fees

Performance commissions (variable fees): amount and % of costs over the period	Amount	%
Unit class:		
ACC SHARES / FR0011042753	-	-

Indication of the figures relating to unit distributions on income and/or on net realised capital gains or losses (“NRCG”), paid during the period or to be paid, after deduction of taxes

Date	Unit/share class	Unit/share currency	Nature	Net amount per unit	Unit tax credits	Gross amount per unit
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-

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	-

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 ⁽¹⁾	Securities borrowing ⁽²⁾	Repurchase agreements ⁽³⁾	Reverse repurchase agreements ⁽⁴⁾	TRS ⁽⁵⁾
Absolute value	-	-	-	-	70,460,644.86
% of assets under management	-	-	-	-	100.00

⁽¹⁾ The amount of assets engaged in securities lending transactions corresponds to the market value of the securities lent at the balance sheet date.

⁽²⁾ The amount of assets engaged in securities borrowing transactions corresponds to the market value of the guarantees (cash or securities) delivered by the fund as part of the securities borrowing on the balance sheet date.

⁽³⁾ The amount of assets engaged in repurchase transactions corresponds to the market value of the securities repurchased on the balance sheet date.

⁽⁴⁾ The amount of assets engaged in reverse repurchase transactions corresponds to the market value of securities purchased under repurchase agreements at the balance sheet date.

⁽⁵⁾ The amount of assets committed in the TRS corresponds (i) for the TRS for which the management company has undertaken to deliver a basket of securities to the TRS counterparty, to the market value of the basket of securities committed in the TRS, increased by the market value of the TRS on the accounting date and/or (ii) for the TRS for which the management company does not deliver a basket of securities, to the value of the nominal value of the TRS on the balance sheet date.

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	-
	Amount	-

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	Repurchase agreements	Reverse Repurchase agreements	TRS
1	Name	-	-	-	BANK OF AMERICA
	Amount	-	-	-	70,460,644.86

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	Repurchase agreements	Reverse repurchase agreements	TRS
Cash	-	-	-	-	-
Security	-	-	-	-	-

LIAM ensures a good diversification of the securities received as collateral and also seeks to enhance the value of its guarantees by applying valuation discounts to the securities received.

3.2. Guarantee maturity

	Securities lending	Securities borrowing	Repurchase agreements	Reverse repurchase agreements	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	-	-	-	-	-

3.3. Guarantee currency.

	Securities lending	Securities borrowing	Repurchase agreements	Reverse repurchase agreements	TRS
1 Currency	-	-	-	-	-
Amount	-	-	-	-	-

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

	Securities lending	Securities borrowing	Repurchase agreements	Reverse repurchase agreements	TRS
Under 1 day	-	-	-	-	-
1 day to 1 week	-	-	-	-	-
1 week to 1 month	-	-	-	-	-
1 to 3 months	-	-	-	-	-
3 months to 1 year	-	-	-	-	70,460,644.86
More than 1 year	-	-	-	-	-
Open	-	-	-	-	-

3.5. Countries where the counterparties are established.

	Securities lending	Securities borrowing	Repurchase agreements	Reverse repurchase agreements	TRS
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1	Country	-	-	-	-	FRANCE
	Amount	-	-	-	-	70,460,644.86

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repurchase agreements	Reverse repurchase agreements	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	70,460,644.86

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

This fund is not collateralised.

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

Number of custodians	-
1 Name	-
1 Amount	-

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

Not applicable.

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

The CIU will use over-the-counter Total Return Swaps.

Revenues and costs related to total return swaps are included in the valuation of these contracts.