LYXOR INTERNATIONAL ASSET MANAGEMENT (LIAM)

LYXOR IBEX 35 DOBLE INVERSO DIARIO UCITS ETF

information périodique

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		-
b) Bank assets		0.90
c) Other assets held by the CIU		36,273,147.99
d) Total assets held by the CIU *(lines a+b+c)*		**36,273,148.89**
e) Liabilities		-19,274,623.43
f) Net inventory value *(lines d+e = CIU net assets)*		**16,998,525.46**

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 / FR0011036268	7,206,961	*EUR*	2.3586

Tracking error

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

Units or equities	Tracking error
EQUITY ACC / FR0011036268	0.09%

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.	-	-
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* *EUR*	**Percentage** **Net assets**	**Total assets**
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	**-**	**-**	**-**

Assets allocation by country of residence of the issuer

Countries *(10 main countries)*	**Percentage** **Net assets**	**Total assets**
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
Other countries	-	-
Total	**-**	**-**

Assets allocation by economic sector

Economic sector *(10 main sectors)*	**Percentage**	
	Net assets	**Total assets**
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
Other sectors	-	-
Total	**-**	**-**

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)**	
Accounting currency of the CIU: EUR	**Acquisitions**	**Sales / Redemptions**
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.	-	-
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	-	-
Total over the period	**-**	**-**

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)

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)]	Repo operations[(3)]	Reverse repo operations[(4)]	TRS[(5)]
Absolute value	-	-	-	-	16,998,525.46
% 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	NINTENDO
	Amount	1,556,514.13
2	Name	SIEMENS HEALTHINEERS
	Amount	1,548,037.92
3	Name	BUREAU VERITAS REGISTRE INTL DE CLASSIFICA DE NAVIRES ET D'AERONEFS
	Amount	980,947.41
4	Name	TREND MICRO
	Amount	960,753.18
5	Name	SOFTBANK GROUP
	Amount	845,753.06
6	Name	DEUTSCHE BORSE
	Amount	812,367.70
7	Name	SAP
	Amount	810,197.64

8	Name	FRESENIUS
	Amount	790,946.24
9	Name	DEUTSCHE TELEKOM
	Amount	790,032.00
10	Name	BRENNTAG
	Amount	780,704.72

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	-	-	-	-	16,998,525.46

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	-	-	-	-	-
Title	-	-	-	-	19,266,239.31

LIAM strives to ensure a good diversification of the securities received as collateral and also seeks to enhance the value of its collateral by applying valuation haircuts to the securities received.

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	-	-	-	-	19,266,239.31

3.3. Guarantee currency.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Currency	-	-	-	-	6,394,703.52
	Amount	-	-	-	-	CAD
2	Currency	-	-	-	-	484,222.73
	Amount	-	-	-	-	6,394,703.52
3	Currency	-	-	-	-	CAD
	Amount	-	-	-	-	484,222.73

4	Currency	-	-	-	-	CHF
	Amount	-	-	-	-	476,323.51

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	-	-	-	-	-
1 week to 1 month	-	-	-	-	-
1 to 3 months	-	-	-	-	-
3 months to 1 year	-	-	-	-	16,998,525.46
More than 1 year	-	-	-	-	-
Open	-	-	-	-	-

3.5. Countries where the counterparties are established.

		Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
1	Country	-	-	-	-	FRANCE
	Amount	-	-	-	-	16,998,525.46

3.6. Settlement and clearing.

	Securities lending	Securities borrowing	Repo operations	Reverse repo operations	TRS
Tripartite	-	-	-	-	-
Central counterparty	-	-	-	-	-
Bilateral	-	-	-	-	16,998,525.46

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	19,266,239.31

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.