

# LYXOR IBEX 35 (DR) UCITS ETF

## 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		260,993,792.86
b) Bank assets		404,485.06
c) Other assets held by the CIU		7,498,363.60
d) Total assets held by the CIU ( <i>lines a+b+c</i> )		268,896,641.52
e) Liabilities		-332,500.39
f) Net inventory value ( <i>lines d+e = CIU net assets</i> )		268,564,141.13

## 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 / FR0012205672	5,000	EUR	19.1086
EQUITY DIST / FR0010251744	3,064,466	EUR	87.6069

## Tracking error

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

Units or equities	Tracking error
EQUITY ACC / FR0012205672	0.19%
EQUITY DIST / FR0010251744	0.19%

## 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.	97.29	97.17
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 <i>In the accounting currency of the CIU</i>	Percentage	
	EUR	Net assets	Total assets
EUR	260,993,792.86	97.29	97.17
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
Other currencies	-	-	-
Total	260,993,792.86	97.29	97.17

## Assets allocation by country of residence of the issuer

Countries (10 main countries)	Percentage	
	Net assets	Total assets
Spain	96.18	96.06
Luxembourg	1.11	1.11
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
Other countries	-	-
Total	97.29	97.17

## Assets allocation by economic sector

Economic sector (10 main sectors)	Percentage	
	Net assets	Total assets
Banks	23.00	22.98
Conventional electricity	18.56	18.54
Clothing distributors	11.47	11.46
Telecommunications services	9.70	9.69
Building	6.32	6.31
IT Services	5.61	5.60
Transport services	3.60	3.59
Integrated oil and gas companies	3.23	3.22
Distribution de gaz	2.70	2.69
Compagnies aériennes	2.38	2.38
Other sectors	10.72	10.71
Total	97.29	97.17

## 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.	37,165,509.79	135,357,444.83
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>37,165,509.79</b>	<b>135,357,444.83</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	EQUITY DIST / FR0010251744	EUR	Dividend on profit paid	0.16	-	0.16
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-

**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).